

(1) (a) Determine generalized inverse

$$A = \begin{bmatrix} 0 & 0 & 1 \\ -1 & 1 & 1 \\ 1 & -1 & 1 \end{bmatrix} \quad \det(A - \lambda I) = \begin{vmatrix} -\lambda & 0 & 1 \\ -1 & 1-\lambda & 1 \\ 1 & -1 & 1-\lambda \end{vmatrix} \quad \text{eigenvalue}$$

$$\det A = -1 = 0$$

$$= -\lambda(1-\lambda)^2 + 1 - [(1-\lambda) + \lambda]$$

$$= -\lambda(1-\lambda)^2 + 1 - 1 = 0$$

$$\lambda = 0$$

$$\begin{pmatrix} 0 & 0 & 1 \\ -1 & 1 & 1 \\ 1 & -1 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \begin{cases} a_3 = 0 \\ -a_1 + a_2 + a_3 = 0 \\ a_1 - a_2 + a_3 = 0 \end{cases} \quad \therefore a_1 = a_2 \quad \text{取} \quad \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

$$\lambda = 1$$

$$\begin{pmatrix} 0 & 0 & 1 \\ -1 & 1 & 1 \\ 1 & -1 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \quad \begin{cases} a_3 = a_1 \\ -a_1 + a_2 + a_3 = a_2 \\ a_1 - a_2 + a_3 = a_3 \end{cases} \quad a_1 = a_2 = a_3 \quad \text{取} \quad \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} -1 & 0 & 1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad \begin{cases} -a_1 + a_3 = 1 \\ -a_1 + a_3 = 1 \\ a_1 - a_2 = 1 \end{cases} \quad \text{取} \quad \begin{pmatrix} -1 \\ -2 \\ 0 \end{pmatrix}$$

$$\therefore A = E \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} E^{-1} \quad E = \begin{pmatrix} 1 & 1 & -1 \\ 1 & 1 & -2 \\ 0 & 1 & 0 \end{pmatrix} \quad E^{-1} = \begin{pmatrix} 2 & -1 & -1 \\ 0 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix}$$

$$D^+ = \begin{pmatrix} D_1^+ & 0 & 0 \\ 0 & D_2^+ & 0 \\ 0 & 0 & D_3^+ \end{pmatrix} \quad \begin{matrix} \lambda_1 = 0 \\ D_1 = 0 \therefore D_1^+ = 0 \end{matrix}$$

$$\lambda = 1 \quad D_2 = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \quad D_k^+ = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$$

$$\therefore D^+ = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\therefore A^+ = E D^+ E^{-1}$$

$$= \begin{pmatrix} 1 & 1 & -1 \\ 1 & 1 & -2 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & -1 & -1 \\ 0 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 1 & -2 \\ 0 & 1 & -3 \\ 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} 2 & -1 & -1 \\ 0 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix} = \begin{pmatrix} -2 & 2 & 1 \\ -3 & 3 & 1 \\ -1 & 1 & 1 \end{pmatrix}$$

$$(b) B = \begin{bmatrix} -2 & 1 \\ -1 & -1 \\ 1 & 1 \\ 2 & -1 \end{bmatrix}$$

高斯消去法

$$\begin{pmatrix} -2 & 1 \\ -1 & -1 \\ 1 & 1 \\ 2 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 \\ 0 & 3 \\ 0 & -3 \\ 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \quad \therefore \text{rank}(B) = 2$$

$\therefore \text{Col are indep.}$

$\therefore \text{Case 2}$

$$A^+ = (A^T A)^+ A^T$$

$$\begin{matrix} -2+1+1-2 & 1+1+1+1 \\ -2+1+1-2 \end{matrix}$$

$$\left(\begin{bmatrix} -2 & -1 & 1 & 2 \\ 1 & -1 & 1 & -1 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ -1 & -1 \\ 1 & 1 \\ 2 & -1 \end{bmatrix} \right)^{-1} = \begin{bmatrix} 10 & -2 \\ -2 & 4 \end{bmatrix}^{-1} = \frac{1}{36} \begin{bmatrix} 4 & 2 \\ 2 & 10 \end{bmatrix}$$

$$= \begin{pmatrix} \frac{1}{9} & \frac{1}{18} \\ \frac{1}{18} & \frac{5}{18} \end{pmatrix}$$

$$\therefore B^+ = \begin{pmatrix} \frac{1}{9} & \frac{1}{18} \\ \frac{1}{18} & \frac{5}{18} \end{pmatrix} \begin{bmatrix} -2 & -1 & 1 & 2 \\ 1 & -1 & 1 & -1 \end{bmatrix}$$

$$= \begin{pmatrix} \frac{-2}{9} + \frac{1}{18} & \frac{-1}{9} + \frac{-1}{18} & \frac{1}{9} + \frac{1}{18} & \frac{2}{9} + \frac{-1}{18} \\ \frac{-2}{18} + \frac{5}{18} & \frac{-1}{18} + \frac{-5}{18} & \frac{1}{18} + \frac{5}{18} & \frac{2}{18} + \frac{-5}{18} \end{pmatrix} = \begin{pmatrix} -\frac{1}{6} & -\frac{1}{6} & \frac{1}{6} & \frac{1}{6} \\ \frac{1}{6} & -\frac{1}{3} & \frac{1}{3} & -\frac{1}{6} \end{pmatrix}$$

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2. (a) Find SVD

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}$$

$$\text{Sol: } B = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

$$B = V D V^H$$

$$\begin{vmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} = 0 \quad (2-\lambda)^2 - 1 = 0 \quad (2-\lambda)^2 = 1 \quad 2-\lambda = \pm 1 \quad \lambda = 2 \pm 1 = 3 \text{ or } 1$$

$$A v = \lambda v$$

$$\begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = 3 \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \quad \begin{cases} 2a_1 + a_2 = 3a_1 \\ a_1 + 2a_2 = 3a_2 \end{cases} \quad \begin{matrix} a_1 = a_2 \\ a_1 = a_2 \end{matrix} \quad \text{取} \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = 1 \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \quad \begin{cases} 2a_1 + a_2 = a_1 \\ a_1 + 2a_2 = a_2 \end{cases} \quad \begin{matrix} a_1 = -a_2 \\ a_1 = -a_2 \end{matrix} \quad \text{取} \begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\therefore V = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} \quad D = \begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{vmatrix} 2-\lambda & 1 & 1 \\ 1 & 1-\lambda & 0 \\ 1 & 0 & 1-\lambda \end{vmatrix} = (2-\lambda)(1-\lambda)^2 - [(1-\lambda) + (1-\lambda)] = (2-\lambda)(1-\lambda)^2 - 2(1-\lambda) = (1-\lambda)[(2-\lambda)(1-\lambda) - 2]$$

$$\therefore \lambda = 1 \quad (2-\lambda)(1-\lambda) - 2 \quad \lambda = 0 \text{ or } 3$$

$$= 2 - 3\lambda + \lambda^2 - 2$$

$$= \lambda^2 - 3\lambda = 0$$

$$\lambda=3$$

$$\begin{pmatrix} 2 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = 3 \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}$$

$$\begin{cases} 2a_1 + a_2 + a_3 = 3a_1 \\ a_1 + a_2 = 3a_2 \\ a_1 + a_3 = 3a_3 \end{cases} \Rightarrow \begin{cases} a_1 = a_2 + a_3 \\ a_1 = 2a_2 \\ a_1 = 2a_3 \end{cases}$$

$$\Rightarrow \begin{cases} a_2 = a_3 \\ a_1 = 2a_2 \\ a_1 = 2a_3 \end{cases} \quad \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} = \sqrt{6} \begin{pmatrix} \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{pmatrix}$$

$$\lambda=1$$

$$\begin{pmatrix} 2 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}$$

$$\begin{cases} 2a_1 + a_2 + a_3 = a_1 \\ a_1 + a_2 = a_2 \\ a_1 + a_3 = a_3 \end{cases} \Rightarrow \begin{cases} a_1 + a_2 + a_3 = 0 \\ a_2 + a_3 = -a_1 \end{cases}$$

$$\nRightarrow \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} = \sqrt{2} \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\nRightarrow a_1 = 0 \\ a_2 = -a_3$$

$$\lambda=0$$

$$\begin{pmatrix} 2 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{cases} 2a_1 + a_2 + a_3 = 0 \\ a_1 + a_2 = 0 \\ a_1 + a_3 = 0 \end{cases} \Rightarrow \begin{cases} -2a_2 + a_2 + a_3 = 0 \\ a_1 = -a_2 \\ a_1 = -a_3 \end{cases} \Rightarrow \begin{cases} a_2 = a_3 \\ a_1 = -a_2 \\ a_1 = -a_3 \end{cases}$$

$$\nRightarrow \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \sqrt{3} \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\therefore \tilde{U} = \begin{pmatrix} \frac{2}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\Omega = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$S_1 = \begin{pmatrix} \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{2}{\sqrt{3}} + \frac{1}{2\sqrt{3}} + \frac{1}{2\sqrt{3}} & -\frac{1}{2\sqrt{3}} + \frac{1}{2\sqrt{3}} \\ \frac{1}{2} - \frac{1}{2} & -\frac{1}{2} - \frac{1}{2} \\ \frac{\sqrt{2}}{\sqrt{3}} - \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} \end{pmatrix} = \begin{pmatrix} \sqrt{3} & 0 \\ 0 & -1 \\ 0 & 0 \end{pmatrix}$$

$$\therefore S = \begin{pmatrix} \sqrt{3} & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} \quad \therefore S_1[0,2] < 0$$

$$\therefore U = \begin{bmatrix} \frac{1}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{bmatrix} \quad A = USV^H$$

$$S = \begin{pmatrix} \sqrt{3} & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$$

$$V^H = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix}$$

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$$b) B = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \end{pmatrix} \quad \begin{vmatrix} 2-\lambda & 1 & 0 \\ 1 & 1-\lambda & 1 \\ 0 & 1 & 2-\lambda \end{vmatrix} = (1-\lambda)(2-\lambda)^2 - (2-\lambda) = (2-\lambda)[(1-\lambda)(2-\lambda) - 2]$$

$$B' = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \\ 1 & -1 & \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \\ 0 & 1 & 2 \end{pmatrix} \quad \lambda = 2 \vee 3 \vee 0$$

$$C = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 1 & -1 \end{pmatrix} = \begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix} \quad \begin{vmatrix} 3-\lambda & 0 \\ 0 & 2-\lambda \end{vmatrix} = (3-\lambda)(2-\lambda) = 0 \quad \lambda = 2 \vee 3$$

B':

$$\begin{pmatrix} 2 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = 3 \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \quad \begin{cases} 2a_1 + a_2 = 3a_1 \\ a_1 + a_2 + a_3 = 3a_2 \\ a_2 + 2a_3 = 3a_3 \end{cases} \quad \begin{matrix} a_1 = a_2 \\ a_1 + a_3 = 2a_2 \Rightarrow a_1 = a_3 \\ a_2 = a_3 \end{matrix} \quad \sqrt{3} \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\begin{pmatrix} 2 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = 2 \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \quad \begin{cases} 2a_1 + a_2 = 2a_1 \\ a_1 + a_2 + a_3 = 2a_2 \\ a_2 + 2a_3 = 2a_3 \end{cases} \quad \begin{matrix} a_2 = 0 \\ a_1 = -a_3 \\ a_2 = 0 \end{matrix} \quad \sqrt{2} \begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\begin{pmatrix} 2 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \begin{cases} 2a_1 + a_2 = 0 \\ a_1 + a_2 + a_3 = 0 \\ a_2 + 2a_3 = 0 \end{cases} \quad \begin{matrix} a_1 = -a_2 \\ a_1 = -a_3 \\ a_2 = -a_3 \end{matrix} \quad \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} = \sqrt{6} \begin{pmatrix} \frac{1}{\sqrt{6}} \\ -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{pmatrix}$$

$$B' = V D V^H \quad B' = \tilde{U} \Omega \tilde{U}^H$$

$$V = \begin{pmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix} \quad D = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \Omega = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

C:

$$\begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = 2 \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \quad \begin{cases} 3a_1 = 2a_1 \\ 2a_2 = 2a_2 \end{cases} \quad \sqrt{2} \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad \begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = 3 \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \quad \begin{cases} 3a_1 = 3a_1 \\ 2a_2 = 3a_2 \end{cases} \quad \sqrt{2} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\therefore C = \tilde{U} \Omega \tilde{U}^H \quad C = V D V^H$$

$$\tilde{U} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad \Omega = \begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix} \quad \therefore S_1 = \tilde{U}^H B V = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix}$$

$$= \begin{pmatrix} \sqrt{3} & 0 & 0 \\ 0 & \sqrt{2} & 0 \end{pmatrix}$$

$$\therefore U = \hat{U} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$S = S_1 = \begin{pmatrix} \sqrt{3} & 0 & 0 \\ 0 & \sqrt{2} & 0 \end{pmatrix}$$

$$\therefore A = USV^H$$

$$V = \begin{pmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix} \quad \text{✗}$$

$$(9) \quad A = USV^H \quad A^+ = VS^+U^H$$

$$\text{Prove } (AA^+)^H = AA^+$$

$$\text{pf: } (USV^H VS^+U^H)^H = (US S^+U^H)^H = U(S S^+)^H U^H$$

$$= U S S^+ U^H$$

$$= U S V^H V S^+ U^H$$

$$= AA^+ \quad \text{✗}$$

prove

$$(A^+A)^H = A^+A$$

$$\text{pf: } (VS^+U^H USV^H)^H = (VS^+S V^H)^H = V(S^+S)^H V^H$$

$$= VS^+S V^H$$

$$= VS^+U^H USV^H$$

$$= A^+A \quad \text{✗}$$

(4) (a) Prove that $X+c$ has same ^{var} skewness of X if c is const
kurtosis

sol for X

$$m_k = E[(X-\mu)^k]$$

$$\text{for } X+c \quad \mu' = \mu+c, \quad \sigma' = \sigma$$

$$\therefore \text{Var} = m_2 = E[(X-\mu)^2]$$

$$m_2' = E[(X+c - (\mu+c))^2] = E[(X-\mu)^2] = m_2 \quad \therefore \text{same var}$$

$$\text{Skewness} = \frac{m_3}{\sigma^3} = \frac{E[(X-\mu)^3]}{\sigma^3}$$

$$\frac{m_3'}{\sigma'^3} = \frac{E[(X+c - (\mu+c))^3]}{\sigma^3} = \frac{E[(X-\mu)^3]}{\sigma^3} = \frac{m_3}{\sigma^3}$$

\therefore skewness
same

$$\text{kurtosis} = \frac{m_4}{\sigma^4} = \frac{E[(X-\mu)^4]}{\sigma^4}$$

$$\frac{m_4'}{\sigma'^4} = \frac{E[(X+c - (\mu+c))^4]}{\sigma^4} = \frac{E[(X-\mu)^4]}{\sigma^4} = \frac{m_4}{\sigma^4} \quad \therefore \text{same kurtosis}$$

Central Moment

$$m_k = \int_{48}^{50} (x-50)^k \frac{x-48}{4} dx + \int_{50}^{52} (x-50)^k \frac{52-x}{4} dx$$

$$\frac{1}{4} t = x - 50 \quad dt = dx$$

$$(b) f_x(x) = \frac{2-|50-x|}{4}$$

$$48 < x < 52$$

$$f_x(x) = 0 \quad \text{ow}$$

$$= \int_{-2}^0 t^k \frac{t+2}{4} dt + \int_0^2 t^k \frac{2-t}{4} dt$$

$$= \int_{-2}^0 \frac{1}{4} t^{k+1} + \frac{1}{2} t^k dt + \int_0^2 \frac{1}{2} t^k - \frac{1}{4} t^{k+1} dt$$

$$= \left[\frac{1}{4(k+2)} t^{k+2} + \frac{1}{2(k+1)} t^{k+1} \right]_{-2}^0 + \left[\frac{1}{2(k+1)} t^{k+1} - \frac{1}{4(k+2)} t^{k+2} \right]_0^2$$

$$= - \left(\frac{(-2)^{k+2}}{4(k+2)} + \frac{(-2)^{k+1}}{2(k+1)} \right) + \frac{2^{k+1}}{2(k+1)} - \frac{2^{k+2}}{4(k+2)} \quad (-1)^3$$

$$= \frac{2^{k+1} - (-2)^{k+1}}{2(k+1)} + \frac{-2^{k+2} - (-2)^{k+2}}{4(k+2)}$$

if $k \in \text{odd}$

$$m_k = 2^k (0 + 0) = 0$$

$$= \frac{2^{k+1} (1 - (-1)^{k+1})}{2(k+1)} + \frac{2^{k+2} (-1 - (-1)^{k+2})}{4(k+2)} \quad \text{if } k \in \text{even}$$

$$m_k = 2^k \left(\frac{2}{k+1} + \frac{-2}{k+2} \right)$$

$$= \frac{2^k (1 - (-1)^{k+1})}{k+1} + \frac{2^k (-1 - (-1)^{k+2})}{k+2}$$

$$= 2^{k+1} \left(\frac{1}{k+1} - \frac{1}{k+2} \right)$$

$$= 2^k \left[\frac{1 - (-1)^{k+1}}{k+1} + \frac{-1 - (-1)^{k+2}}{k+2} \right]$$

$$= 2^{k+1} \frac{1}{(k+1)(k+2)}$$

$$= \frac{2^{k+1}}{(k+1)(k+2)}$$

Moment

$$\therefore V_k = \frac{m_k}{\sigma^k}$$

∴ Variance $m_2 = \frac{2^3}{3 \cdot 4} = \frac{2}{3} \neq \therefore \sigma = \sqrt{\frac{2}{3}}$

Skewness $V_3 = \frac{m_3}{\sigma^3} = \frac{\frac{2^4}{4 \times 5}}{\sqrt{\frac{2}{3}}^3} = \frac{\frac{16}{20}}{\frac{2\sqrt{2}}{3\sqrt{3}}} = \frac{126}{48\sqrt{3}} = \frac{5\sqrt{6}}{12\sqrt{5}} = \frac{6\sqrt{6}}{10} = \frac{3}{5}\sqrt{6} \neq$

kurtosis

$$V_4 = \frac{m_4}{\sigma^4} = \frac{\frac{2^5}{5 \times 6}}{\frac{4}{9}} = \frac{\frac{32}{30}}{\frac{4}{9}} = \frac{32 \times 9}{30 \times 4} = \frac{12}{5} \neq$$

