

# SMAI-M20-Lec 13 Review questions

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September 17, 2020

## Review Question - I (one, none or more correct)

Consider  $X$  to be a square matrix of size  $n \times n$  and  $X = UDV^T$ . Then:

1. If  $\text{rank}(X) = n$ ,  $D$  has all non-zero entries in diagonal.
2. If  $\text{rank}(X) = k$ ,  $D$  has  $k$  zeros in diagonal
3. If  $\text{rank}(X) = k$ ,  $D$  has  $n - k$  zeros in diagonal
4. if  $\text{rank}(X) = n$  but  $|A|$  is a very small number then,  $D$  takes the form  $D = \text{diag}(d_1, d_2, \dots, \epsilon)$  where  $\epsilon$  is a very small number
5. None of these

Ans: ACD

## Review Question - II (one, none or more correct)

Suppose you want to apply PCA to your data  $X$  which is in 2D and you decompose  $X$  as  $UDV^T$ . Then,

1. PCA can be useful if all elements of  $D$  are equal
2. PCA can be useful if all elements of  $D$  are not equal
3.  $D$  is not full-rank if all points in  $X$  lie on a straight line
4.  $V$  is not full-rank if all points in  $X$  lie on a straight line
5.  $D$  is not full-rank if all points in  $X$  lie on a circle
6. None of these Ans: BC

## Review Question - III (one, none or more correct)

If  $\underline{g(\mathbf{w})}$  is L1 norm of  $\mathbf{w}$  and  $\lambda = 1$ , what is the optimal value of  $\mathbf{w}$   
(if the true answer is very close to one given, do  
round/approximate for simplifying the answer here)

1.  $[0, 3]^T$
2.  $[4, 0]^T$
3.  $[1, 1]^T$
4.  $[3, 4]^T$
5. None of the above

Ans: A

## Review Question - IV (one, none or more correct)

Consider the vector  $\mathbf{w} = [w_1, w_2]^T$  and the objective function to be minimized as:

$$\min_{\mathbf{w}} (3w_1 + 4w_2 - 12)^2 + \lambda g(\mathbf{w})$$

If  $g(\mathbf{w})$  is L2 norm of  $\mathbf{w}$  and  $\lambda = 1$ , what is the optimal value of  $\mathbf{w}$

1.  $[0, 3]^T$
2.  $[4, 0]^T$
3.  $[1, 1]^T$
4.  $[3, 4]^T$
5. None of the above

Ans: E

Consider the vector  $\mathbf{w} = [w_1, w_2]^T$  and the objective function to be minimized as: enumerate

$$\min_{\mathbf{w}} (3w_1 + 4w_2 - 12)^2 + \lambda g(\mathbf{w})$$

If  $g(\mathbf{w})$  is L1 norm of  $\mathbf{w}$  and  $\lambda = 2$ , what is the optimal value of  $\mathbf{w}$  (if the true answer is very close to one given, do round/approximate for simplifying the answer here)

1.  $[0, 3]^T$
2.  $[4, 0]^T$
3.  $[1, 1]^T$
4.  $[3, 4]^T$
5. None of the above

Ans: A