

Answer the following questions.

1. How is *injectivity* of a function $f: X \rightarrow Y$ defined?
2. How is a *scalar product* $P: \mathbb{R}^n \times \mathbb{R}^n \mapsto \mathbb{R}$ defined?
3. Assume you are given the singular value decomposition (SVD) $U\Sigma V^T = A$ of some matrix $A \in \mathbb{R}^{m \times n}$. Determine the pseudoinverse A^+ of A with the help of the SVD. Proof that $A^+ = A^{-1}$, if A is invertible (*hint*: note that $m = n$ in this case).
4. Let $A \in \mathbb{R}^{n \times n}$ be a matrix. Are the notions of injectivity and surjectivity of A equivalent? Give a short justification.
5. What is the normal equation? Where is it applied?
6. Give an example of a vector space other than \mathbb{R}^n ?
7. Let V be a vector space over the field \mathbb{F} . Give the definition of a basis.

Solution:

1. (1P) $f: X \rightarrow Y$ injective $:\Leftrightarrow f(x) = f(y) \Rightarrow x = y \quad \forall x, y \in X$
2. $P: \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$ scalar product, if
 - (1P) i) $\forall x, y \in \mathbb{R}^n: P(x, y) = P(y, x)$
 - (1P) ii) $\forall x \in \mathbb{R}^n \setminus \{0\}: P(x, x) > 0$
 - (1P) iii) $\forall x, y, z \in \mathbb{R}^n: P(x, y + z) = P(x, y) + P(x, z)$
 - (1P) iv) $\forall x, y \in \mathbb{R}^n, \lambda \in \mathbb{R}: P(x, \lambda y) = \lambda P(x, y)$
3.
 - (1P) pseudoinverse: $A^+ = V\Sigma^+U^T$, where $\Sigma^+ = \text{diag}(\frac{1}{\sigma_i}: \sigma_i \neq 0)$
 - Let $A \in GL_n(\mathbb{R})$, then (1P) $\sigma_{ii} \neq 0 \quad \forall i$ and $A^{-1} = (U\Sigma V^T)^{-1} = V\Sigma^{-1}U^T$ (1P)
 (V, U orthogonal). Since $\Sigma^{-1} = \text{diag}(\frac{1}{\sigma_i}) = \Sigma^+$ we find $A^{-1} = A^+$ (1P)
- 4.
- 5.
6. (1P) $\mathbb{R}^{m \times n}, P_n(\mathbb{R}) := \{x \mapsto \sum_{i=0}^n \alpha_i x^i: (\alpha_0, \dots, \alpha_n) \in \mathbb{R}^{n+1}\}$
7. $\{v_1, \dots, v_n\} \subset V$ basis $:\Leftrightarrow$
 - (1P) i) $\{v_1, \dots, v_n\}$ linearly independent ($\Leftrightarrow \sum \lambda_j v_j = 0 \Rightarrow \lambda_j = 0 \quad \forall j$)
 - (1P) ii) $\text{span}(v_1, \dots, v_n) = V$ ($\Leftrightarrow \{\sum \lambda_j v_j: \lambda_j \in \mathbb{R}\} = V$)