

1. a) given $x \in \mathbb{R}$, prove $\text{RELU}(x) = \max(x, 0)$ is convex function.

According to convex properties.

$$f(\lambda \vec{x} + (1-\lambda) \vec{y}) \leq \lambda f(\vec{x}) + (1-\lambda) f(\vec{y}) \quad \text{--- (1)}$$

So, if $\text{RELU}(x)$ satisfy above property it will a convex function.

Let assume a function,
 $\text{RELU}(x) = h(x) = \max(x, 0), \quad \forall x \in \mathbb{R}.$

Putting $h(x)$ in eqⁿ 1. on LHS side, we get

$$\begin{aligned} h(\lambda x + (1-\lambda)y) &= \max(\lambda x + (1-\lambda)y, 0) \\ &\leq \lambda \max(x, 0) + (1-\lambda) \max(y, 0) \quad \text{--- (2)} \\ &\leq \lambda h(x) + (1-\lambda) h(y) \end{aligned}$$

Also, since at step (2), we know, $\max(x+s, t+u)$ will always less than $\max(x, s) + \max(t, u)$

So can say,

$$h(\lambda x + (1-\lambda)y) \leq \lambda h(x) + (1-\lambda) h(y)$$

Hence it proves $\text{RELU}(x) = \max(x, 0)$ is a convex function.

1 b) $f(\vec{x}) = \|\vec{Ax} + \vec{b}\|_2 + \lambda \|\vec{x}\|_1$

we know norm functions are convex function. so splitting them and treating as separate function.

let $h(x)$ be $\|\vec{Ax} + \vec{b}\|_2$ and $l(x)$ is $\lambda \|\vec{x}\|_1$

To prove $h(x)$ is convex.

$$\begin{aligned} h(\lambda x + (1-\lambda)y) &\leq \|\vec{A}(\lambda x + (1-\lambda)y) + \vec{b}\|_2 \\ &\leq \lambda \|\vec{Ax}\| + (1-\lambda) \|\vec{Ay}\| + \lambda b + (1-\lambda)b \\ &\leq \lambda \|\vec{Ax}\| + \lambda b + (1-\lambda) (\|\vec{Ay}\| + b) \\ &\leq \lambda \|\vec{Ax} + \vec{b}\|_2 + (1-\lambda) \|\vec{Ay} + \vec{b}\|_2 \\ &\leq \lambda h(x) + (1-\lambda) h(y) \end{aligned}$$

Since, it follows the convex property. similar to prove $l(x)$

$$\begin{aligned} l(\lambda x + (1-\lambda)y) &\leq \lambda \|\vec{x}\| + (1-\lambda) \|\vec{y}\|, \quad \lambda \text{ is a +ve constant} \\ &\leq \lambda l(x) + (1-\lambda) l(y) \quad \text{as given } \lambda \geq 0 \end{aligned}$$

similar $l(x)$ is always a convex function.

sum of two convex function is always convex function.

So we prove that ℓ_2 norm and ℓ_1 norms are convex using ~~norms~~ homogeneity and triangular inequality.

c) given $x \in \mathbb{R}$,

To prove $f(x) = \frac{1}{1+e^{-x}}$ is neither convex nor concave.

$$\begin{aligned} f'(x) &= \frac{d(1+e^{-x})^{-1}}{dx} \\ &= -1 * (1+e^{-x})^{-2} * -e^{-x} \\ &= \frac{1}{e^x (1+e^{-x})^2} \Rightarrow \frac{e^{-x}}{(1+e^{-x})^2} \end{aligned}$$

If we add +1 and ~~-1~~, we get

$$\begin{aligned} \frac{1+e^{-x}-1}{(1+e^{-x})^2} &= \frac{(1+e^{-x})}{(1+e^{-x})^2} - \frac{1}{(1+e^{-x})^2} \\ &\Rightarrow \frac{1}{(1+e^{-x})} \left(1 - \frac{1}{(1+e^{-x})} \right) \end{aligned}$$

$$f'(x) = f(x) (1-f(x))$$

$f''(x)$ or $H(x)$

$$\begin{aligned} &= f'(x) (1-f(x)) + f(x) \cdot f'(x) \\ &= f(x) (1-f(x))^2 + f(x) \cdot -(f(x) (1-f(x))) \\ &\Rightarrow f(x) (1-f(x))^2 - f(x)^2 (1-f(x)) \end{aligned}$$

in order to prove ~~whether~~ $H(x) \geq 0$, so equating the eqⁿ to ≥ 0

$$\begin{aligned} f(x) (1-f(x))^2 - f(x)^2 (1-f(x)) &\geq 0 \\ f(x) (1-f(x)) [(1-f(x)) - f(x)] &\geq 0 \end{aligned}$$

$$1-2f(x) \geq 0$$

$$\frac{1}{2} \leq f(x) \Rightarrow \frac{1}{2} \leq \frac{1}{1+e^{-x}}$$

$$\therefore e^{-x} \geq 1, \text{ [using log on both side]}$$

$-x \geq 0$, since only for -ve value of x . This eqⁿ is true.

Hence $f(x)$ is not a convex function.

Using the hint. $[-f(x)]$ is also not convex. we can prove it is not concave. so,

$$\begin{aligned}\text{Assume } h(x) &= -f(x). \text{ Now } h'(x) = \frac{-1}{1+e^{-x}} \Rightarrow \\ &= -\frac{1}{(1+e^{-x})^2} \times -e^{-x} \\ &\Rightarrow -\frac{e^{-x}}{(1+e^{-x})^2}\end{aligned}$$

Now taking $h''(x)$ or $H(x)$, we get

$$\begin{aligned}\frac{d}{dx} \left(\frac{-e^{-x}}{(1+e^{-x})^2} \right) &= \frac{\frac{d}{dx} (e^{-x}) (1+e^{-x})^2 - \frac{d}{dx} ((1+e^{-x})^2) e^{-x}}{((1+e^{-x})^2)^2} \\ &= \frac{(-e^{-x}) (1+e^{-x})^2 - (-2e^{-x} (1+e^{-x})) e^{-x}}{(1+e^{-x})^4} \\ &= \frac{-e^{-2x} (e^{-x} + 1)}{(1+e^{-x})^3} \Rightarrow \frac{(1+e^{-x})^2}{e^x} + \frac{1}{e^{2x} (1+e^{-x})^3}\end{aligned}$$

As we know in order for it to be convex $H(x) \geq 0$.

$$\begin{aligned}\text{so, } e^x &\geq \frac{-1}{(1+e^{-x})^5} \\ e^x &\geq -(1+e^{-x})^{-5}, \\ e^x (1+e^{-x})^5 &\leq 1\end{aligned}$$

This equality does hold for $x=1$. Hence, it does satisfy for all values of x .

As result $h(x)$ i.e. $-f(x)$ is not convex function either.

2. a) given $x \in \mathbb{R}, y \in \mathbb{R}$

$$h(x, y) = -\cos(x^2) + e^{xy} - 2y^2$$

$$(i) \text{ gradient of } h = \nabla h = \begin{bmatrix} \frac{\partial (h(x, y))}{\partial x} \\ \frac{\partial (h(x, y))}{\partial y} \end{bmatrix} = \begin{bmatrix} 2x \sin(x^2) + e^{xy} y \\ e^{xy} x - 4y \end{bmatrix}$$

$$H(h(x, y)) = \begin{bmatrix} \frac{\partial^2 (h(x, y))}{\partial x^2} & \frac{\partial^2 (h(x, y))}{\partial x \partial y} \\ \frac{\partial^2 (h(x, y))}{\partial y \partial x} & \frac{\partial^2 (h(x, y))}{\partial y^2} \end{bmatrix}$$

Hessian Matrix of h

$$H(h(x, y)) \Rightarrow \begin{bmatrix} 2 \sin(x^2) + 4x^2 \cos(x^2) + y^2 e^{xy} & xy e^{xy} + e^{xy} \\ xy e^{xy} + e^{xy} & x^2 e^{xy} - 4 \end{bmatrix}$$

(ii) second order Taylor expansion of h at $(x_0 = \frac{\pi}{2}, y_0 = \frac{1}{2})$

$$f(\vec{x}_0) + (\vec{x} - \vec{x}_0)^T \vec{g} + \frac{1}{2} (\vec{x} - \vec{x}_0)^T H (\vec{x} - \vec{x}_0) \rightarrow \text{for 1st eqn.}$$

$$\begin{aligned} & f(\vec{x}_0, \vec{y}_0) + [(\vec{x}_0 - \vec{x}_0) (\vec{y} - \vec{y}_0)]^T \vec{g} + \frac{1}{2} \begin{bmatrix} x - x_0 \\ y - y_0 \end{bmatrix}^T H \begin{bmatrix} x - x_0 & y - y_0 \end{bmatrix} \\ &= -\cos(x_0^2) + e^{x_0 y_0} - 2y_0^2 + [(\vec{x} - \vec{x}_0) (\vec{y} - \vec{y}_0)]^T \begin{bmatrix} 2x_0 \sin(x_0^2) + e^{x_0 y_0} y_0 \\ e^{x_0 y_0} x_0 - 4y_0 \end{bmatrix} + \\ & \quad \frac{1}{2} \begin{bmatrix} (x - x_0) & (y_0 - y_0) \end{bmatrix}^T \begin{bmatrix} 2 \sin(x_0^2) + 4x_0^2 \cos(x_0^2) + y_0^2 e^{x_0 y_0} & x_0 y_0 e^{x_0 y_0} + e^{x_0 y_0} \\ x_0 y_0 e^{x_0 y_0} + e^{x_0 y_0} & x_0^2 e^{x_0 y_0} - 4 \end{bmatrix} \\ & \quad \times \begin{bmatrix} (\vec{x} - \vec{x}_0) & (\vec{y} - \vec{y}_0) \end{bmatrix} \end{aligned}$$

(iii) when $x_0=0$ and $y_0=0$. so substituting values in (ii) eqn. we get

$$-1 + 1 - 0 + [(\vec{x}-0)(\vec{y}-0)]^T \begin{bmatrix} 0 \\ 0 \end{bmatrix} + \frac{1}{2} [(\vec{x}-0)(\vec{y}-0)]^T \begin{bmatrix} 0 & 1 \\ 1 & -4 \end{bmatrix} [(\vec{x}-0)(\vec{y}-0)]$$

$$\Rightarrow \frac{1}{2} (2\vec{x}\vec{y} - 4\vec{y}^2)$$

$$\Rightarrow \vec{x}\vec{y} - 2\vec{y}^2 = y(x-2y)$$

(iv) we need to calculate eigen values to determine definiteness for point $(0,0)$.

so. taking hessian of k , i.e $k(x,y) = xy - 2y^2$

$$\nabla(k(x,y)) = \begin{bmatrix} \frac{\partial}{\partial x}(xy - 2y^2) \\ \frac{\partial}{\partial y}(xy - 2y^2) \end{bmatrix} = \begin{bmatrix} y \\ x - 4y \end{bmatrix}$$

$$H(k(x,y)) = \begin{bmatrix} \frac{\partial^2(k(x,y))}{\partial x^2} & \frac{\partial^2(k(x,y))}{\partial x \partial y} \\ \frac{\partial^2(k(x,y))}{\partial x \partial y} & \frac{\partial^2(k(x,y))}{\partial y^2} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -4 \end{bmatrix}$$

so eigen values of H would be $\begin{bmatrix} -\lambda & 1 \\ 1 & -\lambda-4 \end{bmatrix} = 0$.

$$\lambda^2 + 4\lambda - 1 = 0$$

$$\lambda_1 = -2 + \sqrt{5} \text{ and } \lambda_2 = -2 - \sqrt{5}$$

since λ_1 is positive and λ_2 is negative, we can surely say about definiteness. So its termed as indefinite.

2. b) given $\vec{x}, \vec{b} \in \mathbb{R}^n$ and $M \in \mathbb{R}^{n \times n}$ are symmetric and invertible matrix

(i) $(\vec{x} - M^{-1}\vec{b})^T M (\vec{x} - M^{-1}\vec{b})$

$$= (\vec{x} - M^{-1}\vec{b})^T (M\vec{x} - \vec{b})$$

$$= \vec{x}^T M \vec{x} - \cancel{\vec{x}^T M} \vec{b} (M^{-1})^T M \vec{x} - \vec{x}^T \vec{b} + \vec{b}^T M^{-1} \vec{b} \quad [(M^{-1})^T = M^{-1}]$$

$$= \vec{x}^T M \vec{x} - 2\vec{b}^T \vec{x} + \vec{b}^T M^{-1} \vec{b}$$

[since inner product of symmetric matrix are same. we can say $\vec{b}^T \vec{x} = \vec{x}^T \vec{b}$]

(ii) given $\vec{x}, \vec{\mu} \in \mathbb{R}^n$, $\theta \in \mathbb{R}^n$ and $A+B$ is invertible and $A, B \in \mathbb{R}^{n \times n}$

$$f(x) = \underbrace{(\vec{x} - \vec{\mu})^T A (\vec{x} - \vec{\mu})} + \underbrace{(\vec{x} - \vec{\theta})^T B (\vec{x} - \vec{\theta})}$$

$$= \vec{x}^T A \vec{x} - 2\vec{\mu}^T A \vec{x} + \vec{\mu}^T A \vec{\mu} + \vec{x}^T B \vec{x} - 2\vec{\theta}^T B \vec{x} + \vec{\theta}^T B \vec{\theta}$$

Combining terms to make $(A+B)$ Quadratic form,

$$\vec{x}^T (A+B) \vec{x} - 2(\vec{\mu}^T A + \vec{\theta}^T B) \vec{x} + \underbrace{\vec{\mu}^T A \vec{\mu} + \vec{\theta}^T B \vec{\theta}}_{\text{constant term (c)}}$$

Let M be $(A+B)$

and $\vec{b} = \cancel{\vec{\mu}^T A + \vec{\theta}^T B} A^T \vec{\mu} + B^T \vec{\theta}$

Using the hint from (i), we can say.

$$\vec{x}^T M \vec{x} - 2\vec{b}^T \vec{x} + \vec{\mu}^T A \vec{\mu} + \vec{\theta}^T B \vec{\theta}$$

$$= \underbrace{(\vec{x} - M^{-1}\vec{b})^T M (\vec{x} - M^{-1}\vec{b})}_{\text{single quadratic form.}} - \underbrace{\vec{b}^T M^{-1} \vec{b}}_{\text{new constant}} + c$$

$$3) a) A = \begin{bmatrix} 4 & 1 \\ 1 & 4 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 4 & 1 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} 4 & 1 \\ 1 & 4 \end{bmatrix} = \begin{bmatrix} 17 & 8 \\ 8 & 17 \end{bmatrix}$$

$$\det(A^T A - \lambda I) = \begin{vmatrix} 17-\lambda & 8 \\ 8 & 17-\lambda \end{vmatrix}$$

$$= \lambda^2 - 34\lambda + 225$$

$$\lambda_1 = \frac{25}{5}, \lambda_2 = \frac{9}{3}$$

So finding vector corresponding to λ_1 , i.e. $v_1 = \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

Eigen vector corresponding to λ_2 .

$$\Rightarrow x_1 = x_2$$

$$\lambda_2 = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\Rightarrow x_1 = -x_2$$

$$v_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

So vector $v = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$, let S be invertible matrix i.e. $\begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$ of v .

$$S^{-1} A S = \frac{1}{2} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 4 & 1 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 0 \\ 0 & 5 \end{bmatrix}$$

$$A = S \begin{bmatrix} 3 & 0 \\ 0 & 5 \end{bmatrix} S^{-1} \Rightarrow \text{Therefore for } n$$

$$A^n = \left(S \begin{bmatrix} 3 & 0 \\ 0 & 5 \end{bmatrix} S^{-1} \right)^n = S \begin{bmatrix} 3 & 0 \\ 0 & 5 \end{bmatrix}^n S^{-1}$$

$$= \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 3^n & 0 \\ 0 & 5^n \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$$

$$A^n = \frac{1}{2} \begin{bmatrix} 3^n + 5^n & -3^n + 5^n \\ -3^n + 5^n & 3^n + 5^n \end{bmatrix}$$

3 b i) Given SVD of A as

$$\begin{pmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 0 & \frac{1}{2} \end{pmatrix} \begin{pmatrix} \frac{\sqrt{3}}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} \end{pmatrix}^T$$

\Downarrow \Downarrow \Downarrow
 U Σ V

If U, Σ, V^T are singular value decomposition of A, then

Prop 1 $\Rightarrow U$ is matrix with orthonormal columns. mean $U^T U = I$.

$$\begin{bmatrix} \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \\ -\frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \begin{bmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \Rightarrow \begin{bmatrix} \left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 & 0 \\ 0 & \left(-\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Prop 2 \Rightarrow Similarly V should a ^{ortho} normal vector. so $V^T = V^{-1}$

$$V^{-1} = \frac{\begin{bmatrix} \frac{\sqrt{3}}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix}}{\det(V)}$$

$$\text{and } \det(V) = \frac{3}{4} + \frac{1}{4} \Rightarrow 1.$$

$$V^T = \begin{bmatrix} \frac{\sqrt{3}}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix} \text{ so } V^{-1} = V^T.$$

Prop 3 $\Rightarrow \Sigma$ should a non-negative diagonal matrix. which satisfy the condition since $\begin{bmatrix} 2 & 0 \\ 0 & \frac{1}{2} \end{bmatrix}$

Prop 4 \Rightarrow Finally, $U \Sigma V^T$ by multiply it provides real valued matrix A.

Hence U, Σ and V^T are SVD of matrix A. Proved using properties.

(ii) U and V are rotation matrix if it follows Rotation matrix properties

$$\rightarrow \det(U) = 1$$

$$\rightarrow U^{-1} = U^T$$

\rightarrow dot product with any of the row with itself should 1

\rightarrow dot product with any of the column/row other than itself should 0.

$$U = \begin{pmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{pmatrix}$$

$$\det(U) = \left(\frac{\sqrt{2}}{2}\right)^2 - \left(-\frac{\sqrt{2}}{2}\right)\left(\frac{\sqrt{2}}{2}\right) = 1$$

since $\det(U) = 1$.

$$U^{-1} = \frac{U^T}{\det(U)} = \frac{U^T}{1}$$

Moreover a rotation matrix satisfy $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$

We can say for $\theta = \frac{\pi}{4}$.

$$U = \frac{1}{\sqrt{2}} \begin{bmatrix} \cos\left(\frac{\pi}{4}\right) & -\sin\left(\frac{\pi}{4}\right) \\ \sin\left(\frac{\pi}{4}\right) & \cos\left(\frac{\pi}{4}\right) \end{bmatrix}$$

In similar way, we can also write V in R_θ terms as

$$V^T = \begin{bmatrix} \cos\left(\frac{\pi}{6}\right) & -\sin\left(\frac{\pi}{6}\right) \\ \sin\left(\frac{\pi}{6}\right) & \cos\left(\frac{\pi}{6}\right) \end{bmatrix}^T$$

$$\det(V) = \left[\left(\frac{\sqrt{3}}{2}\right)^2 - \left(-\frac{1}{2}\right)\left(\frac{1}{2}\right)\right] = 1$$

Hence we can U and V both are rotation matrices

(iii) To find the angle θ_u . we can use $[\text{trace}(U) = \text{trace}(R_\theta)]$.

$$\therefore 2 \cos \theta_u = \sqrt{2}$$

$$\cos \theta_u = \frac{1}{\sqrt{2}} \Rightarrow \theta_u \Rightarrow \frac{\pi}{4}$$

$$\text{Similarly } \theta_v = \cos^{-1}\left(\frac{\sqrt{3}}{2}\right) \Rightarrow \frac{\pi}{6}$$

(iii) using SVD, we know A can be written as .

$$A = U \Sigma V^T$$

- So as in first step matrix A , is rotated by angle of θ_v by vector V^T .
- Then using diagonal matrix Σ , would scale the vector. so secondly there would be scaling operation or transformation.
- Finally, after scaling, matrix A is again rotated by θ_u from vector U .

Therefore matrix went through Rotation $\xrightarrow{(\theta_v)}$ Scaling \rightarrow Rotation (θ_u) in the order.

(iv) Give unit circle with $\vec{x} = (1, 0)$ and $\vec{y} = (0, 1)$. Performing the transformation from (iii),

$$V^T x = \begin{bmatrix} \frac{\sqrt{3}}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{\sqrt{3}}{2} \\ -\frac{1}{2} \end{bmatrix} \quad x' = \left(\frac{\sqrt{3}}{2}, -\frac{1}{2} \right)$$

$$V^T y = \begin{bmatrix} \frac{\sqrt{3}}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \left(\frac{1}{\sqrt{2}}, \frac{\sqrt{3}}{2} \right) \Rightarrow y = \left(\frac{1}{\sqrt{2}}, \frac{\sqrt{3}}{2} \right)$$

Then we scale the above mention new vector.

$$\Sigma(V^T x) = \begin{bmatrix} 2 & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} \frac{\sqrt{3}}{2} \\ -\frac{1}{2} \end{bmatrix} = \begin{bmatrix} \sqrt{3} \\ -\frac{1}{4} \end{bmatrix}$$

$$\Sigma(V^T y) = \begin{bmatrix} 2 & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{\sqrt{3}}{2} \end{bmatrix} = \begin{bmatrix} \sqrt{2} \\ \frac{\sqrt{3}}{4} \end{bmatrix}$$

Finally we apply 3rd transformation by multiplying U vector.

$$\therefore U(\Sigma V^T x) = \begin{bmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \begin{bmatrix} \sqrt{3} \\ -\frac{1}{4} \end{bmatrix} = \left(\frac{4\sqrt{3}+1}{4\sqrt{2}}, \frac{4\sqrt{3}-1}{4\sqrt{2}} \right)$$

$$U(\Sigma V^T y) = \begin{bmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \begin{bmatrix} \sqrt{2} \\ \frac{\sqrt{3}}{4} \end{bmatrix} = \left(\frac{4-\sqrt{3}}{4}, \frac{4+\sqrt{3}}{4} \right)$$

So after all the transformation

$$\vec{x} \text{ changed to } \left(\frac{4\sqrt{3}+1}{4\sqrt{2}}, \frac{4\sqrt{3}-1}{4\sqrt{2}} \right) \approx (1.401, 1.04)$$

$$\vec{y} \text{ changed to } \left(\frac{4-\sqrt{3}}{4}, \frac{4+\sqrt{3}}{4} \right) \approx (0.566, 1.433)$$

\therefore Fig (b) i.e A, \vec{x} and A, \vec{y} represents correct transformation on unit circle by A.