

# SP1

1. Check that

$$Q = \begin{bmatrix} 5/13 & 12/13 \\ -12/13 & 5/13 \end{bmatrix}$$

is orthogonal

2. Let

$$A = \begin{bmatrix} 9 & -2 \\ -2 & 6 \end{bmatrix}.$$

- (a) Is  $A$  symmetric?
  - (b) Determine the eigen-values and eigen-vectors of  $A$ .
  - (c) Find the spectral decomposition of  $A$ .
  - (d) Find  $A^{-1}$  using the answer to the previous part.
3. Let  $I_5 = \text{diag}(1, 1, 1, 1, 1)$  be the  $5 \times 5$  identity matrix.
- (a) What is the spectral decomposition of  $I_5$ ?
  - (b) What is the singular value decomposition of  $I_5$ ?
4. Let  $U$  be an orthogonal matrix. What is the singular value decomposition of  $U$ ?
5. Let  $A$  be the following matrix

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$$

What is the SVD of  $A$ ?