

Exercise 4. $H = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix}$ $X_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ $X_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$

$$y_1 \text{ \& } y_2 \sim HX_1 \text{ \& } HX_2$$

$$y_1 \sim \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \quad \begin{matrix} x \\ x+y+z=0 \end{matrix} \rightarrow \begin{cases} x=0 \\ y=t \\ z=-t \end{cases}$$

$$y_2 \sim \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \rightarrow l_2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

$$\begin{matrix} x+z=0 \\ y+z=0 \end{matrix} \rightarrow \begin{matrix} x-y=0 \\ 0=0 \end{matrix} \rightarrow \begin{cases} x=t \\ y=t \\ z=-t \end{cases} \quad l_1 = \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}$$

$$(H^{-1})^T l_1 = \begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \\ -1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \quad \text{Same as } l_2$$

Proof: $0 = l_1^T x = l_1^T H^{-1} H x = ((H^{-1})^T l_1)^T H x \sim l_2^T y$