

Note: The Extra Credit (EC) problem is worth as much as a regular problem; even if you don't attempt it, you should read it thoroughly since these problems will hint at future directions in the course or other interesting topics.

1 (Lax 3.14) Let \mathcal{V} be a vector space of arbitrary dimension and $T : \mathcal{V} \rightarrow \mathcal{V}$ be rank 1.

- (a) Show there exists a unique number c such that $T^2 = cT$.
- (b) Assuming $\dim \mathcal{V} < \infty$, show that $c \neq 1$ implies $I - T$ has an inverse.

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2 Let \mathcal{V} be a vector space, and recall that two linear spaces are isomorphic if there exists an invertible linear map from one to the other.

- (a) If \mathcal{V} is infinite dimensional, prove that $\dim \mathcal{V} < \dim \mathcal{V}'$, or in other words that there exists a linear injection from \mathcal{V} to \mathcal{V}' that is not a surjection.
- (b) On the other hand, if \mathcal{V} is finite dimensional prove that \mathcal{V} is isomorphic to \mathcal{V}' .

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3 Let $A \in \mathbb{C}^{m \times n}$ and decompose $A = U\Sigma V^*$ into its singular value decomposition where Σ is the diagonal matrix composed of the singular values $\sigma_1 \geq \sigma_2 \geq \dots \geq 0$. Write $\Sigma_k = \text{diag}\{\sigma_1, \sigma_2, \dots, \sigma_k\}$ for $k = 1, 2, \dots, \max\{m, n\}$ and define the truncated singular value decomposition $A_k = U\Sigma_k V^*$. Prove^a that the largest singular value of $A - A_k$ is σ_{k+1} .

^aAs we'll see later in the course, this says that the distance between A and A_k in the so-called *spectral norm* is σ_{k+1} . It turns out that this is the *best* rank- k approximation to A in both the spectral and Frobenius norms.

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4 Load the image located at <https://math173.github.io/img/dog.jpg> into a computational language of your choice. We can think of this grayscale image as a matrix $A \in \mathbb{R}^{m \times n}$. Where each element A_{ij} is the intensity of the pixel A_{ij} .

- (a) Plot^a (in decreasing order) the singular values of A .
- (b) Plot the truncated SVD A_k as an image for $k = 5, 10, 15, 50$ and compare it to A .
- (c) How many entries do we need to store to represent A_k for general $A \in \mathbb{R}^{m \times n}$? Using this, interpret A_k as a lossy compression scheme for a matrix A .

^aYou can use an SVD function. No need to implement it.

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