

## Exercise 2.1

- a. For a matrix  $A \in \mathbb{R}^{m \times n}$ , it can be decomposed into  $A = UDV^T$

$$\begin{aligned}\text{Now, for } A^T A &= (UDV^T)^T * (UDV^T) \\ &= (U^T D^T V) * (UDV^T) \\ &= VD^2 V^T \quad [D^T = D \text{ \& } U^T U = I]\end{aligned}$$

Given, D contains the eigenvalues of  $A^T A$ , so from  $A^T A = VD^2 V^T$ , we can come to the conclusion that the singular values of A are the square root of the eigenvalues of  $A^T A$ .

- b. The answers are: (additional pdf attached for handwritten answer)

$$\lambda_1 = 2$$

$$\lambda_2 = 8$$

$$\lambda_3 = 9$$

Eigenvectors:

Corresponding to  $\lambda_1$ :  $[0, -3/2, 1]$

Corresponding to  $\lambda_2$ :  $[0, 0, 1]$

Corresponding to  $\lambda_3$ :  $[7/69, 5/69, 1]$

- c. Relationship between **B** and **B<sup>-1</sup>**: (handwritten proof in attached pdf)

The eigenvalues of B and  $B^{-1}$  are reciprocals.

The eigenvectors of B and  $B^{-1}$  are identical.

Between **B** and **B<sup>T</sup>**:

Eigenvalues and eigenvectors are identical (since **B** is symmetric).