

## Step-1

Given unit vector is  $u = \left(\frac{1}{6}, \frac{1}{6}, \frac{3}{6}, \frac{5}{6}\right)$

$P$  is the projection matrix given by  $P = uu^T$

$$\begin{aligned} &= \begin{bmatrix} \frac{1}{6} & \frac{1}{6} & \frac{3}{6} & \frac{5}{6} \end{bmatrix} \begin{bmatrix} \frac{1}{6} \\ \frac{1}{6} \\ \frac{3}{6} \\ \frac{5}{6} \end{bmatrix} \\ &= \left[ \frac{1}{36} + \frac{1}{36} + \frac{9}{36} + \frac{25}{36} \right] \\ &= [1] \end{aligned}$$

Clearly, this is a matrix of size  $1 \times 1$ , with determinant 1

So, the rank of this matrix is 1.

## Step-2

$$\begin{aligned} \text{a) } Pu &= (uu^T)u \\ &= u(u^T u) \text{ by the associative property} \\ &= u \cdot I \text{ while } u \text{ is the unit vector} \\ &= u \end{aligned}$$

We know that if  $\lambda$  is the eigen value of a matrix  $A$  and  $x$  is the corresponding eigen vector, then it follows that  $Ax = \lambda x$ .

In view of this, we can write  $Pu = u$  as  $Pu = 1u$  and thus,  $\lambda = 1$  is the corresponding eigen value of  $u$ .

## Step-3

b) Suppose  $v$  is a perpendicular vector to  $u$ .

Then  $u^T v = 0$

$$Pv = (uu^T)v \text{ while } P = uu^T$$

$$= u(u^T v) \text{ by associate}$$

$$= u(0) \text{ since } u^T v = 0$$

$$= 0$$

This can be written as  $Pv = \lambda v$  where  $\lambda = 0$

Therefore, the eigen value of  $P$  corresponding to eigen vector  $v$  is 0.

## Step-4

c) We consider

$$x_1 = (-1, 1, 0, 0)$$

$$x_2 = (-3, 0, 1, 0)$$

$$x_3 = (-5, 0, 0, 1)$$

Then

$$\begin{aligned} u^T x_1 &= \begin{bmatrix} \frac{1}{6} \\ \frac{1}{6} \\ \frac{3}{6} \\ \frac{5}{6} \end{bmatrix} (-1, 1, 0, 0) \\ &= \left[ \frac{-1}{6} + \frac{1}{6} + 0 + 0 \right] \\ &= 0 \end{aligned}$$

## Step-5

$$u^T x_2 = \begin{bmatrix} \frac{1}{6} \\ \frac{1}{6} \\ \frac{3}{6} \\ \frac{5}{6} \end{bmatrix} [-3, 0, 1, 0]$$

$$= 0$$

$$u^T x_3 = \begin{bmatrix} \frac{1}{6} \\ \frac{1}{6} \\ \frac{3}{6} \\ \frac{5}{6} \end{bmatrix} [-5 \quad 0 \quad 0 \quad 1]$$

$$= \left[ \frac{-5}{6} + 0 + 0 + \frac{5}{6} \right]$$

$$= 0$$

Therefore  $x_1, x_2, x_3$  are orthogonal to  $u$ .

## Step-6

So, in view of the result (b), we confirm that the eigen value of  $P$  with respect to the eigen vectors  $x_1, x_2, x_3$  is  $\lambda = 0$ .