

Homework 2

1. Determine whether or not u and v is linearly dependent, where

$$u = (3, 2), v = (3, 6)$$

2. Determine where or not the vectors $u = (2, 4, 1), v = (1, 3, 2), w = (1, 1, -1)$ in \mathbb{R}^3 are linearly dependent.

3. Draw the following four points in the Cartesian coordinates (X-axis and Y-axis):

$$a = [1, 0], \quad b = [0, 1], \quad c = [1, 1], \quad d = [0, 0]$$

Multiply each point by 0.5 and draw the results on the same plot.

4. Draw the following two vectors in Cartesian coordinates (X-axis and Y-axis):

a) $\mathbf{u} = [4\sqrt{2}, 2\sqrt{2}]$

b) $\mathbf{v} = [0, 6\sqrt{2}]$

Rotate \mathbf{u} and \mathbf{v} 45 degree in the anticlockwise direction around the origin.

(Hint: $\text{Rotated}_u = Ru'$, where $R = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$, $\sin 45 = \cos 45 = \frac{\sqrt{2}}{2}$)

Draw the rotated vectors on the same plot you have drawn for \mathbf{u} and \mathbf{v} .

5. Recall:

- Consider the vector equation

$$x_1 \mathbf{u}_1 + x_2 \mathbf{u}_2 + \cdots + x_d \mathbf{u}_d = 0,$$

where $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_d$ are vectors, and x_1, x_2, \dots, x_d are scalars.

The vectors $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_d$ are called **linear independent** if $x_1 = 0, x_2 = 0, \dots, x_d = 0$.

- The maximal number of linearly independent columns of a matrix is called **rank**.

Find the rank for the following matrix

$$A = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 4 & 0 \\ 0 & 2 & 2 \end{bmatrix}$$

(Advanced: Note you may use Gaussian elimination to find rank and linear independence.)

6. Investigate properties of SVD.

Let $M = \begin{bmatrix} 1 & 4 \\ 5 & 2 \end{bmatrix}$. The results of SVD, $[U, S, V] = \text{svd}(M)$, are shown as follows:

U:

0.5390	0.8423
0.8423	-0.5390

S:

6.1088	0
0	2.9466

V:

0.7777	-0.6287
0.6287	0.7777

Compute:

(a) UU^T

(b) VV^T

(c) M^T

(d) VSU^T

(e) Compute $S(1,1)*U(:,1)$ and $M*V(:,1)$. Are the two values equal?

(f) $S1 = \begin{bmatrix} 6.1088 & 0 \\ 0 & 0 \end{bmatrix}$, what's the difference between $S1$ and S ?

(g) $US1V^T$ and set the values to $M1$

(h) $M-M1$

(i) Compute the squared Frobenius of M , denoted as $\|M\|_F^2$, that is the sum of squared each element in M

(j) Compute the squared Frobenius of $M-M1$

(k) Compute $\|M\|_F^2 - S(1,1)^2$