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Data 605

HW#2

Problem Set 1

(i) Show that $A^T A \neq A A^T$

Let

$$A = \begin{bmatrix} 7 & 1 & 4 \\ 2 & 5 & 3 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 7 & 2 \\ 1 & 5 \\ 4 & 3 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 7 & 2 \\ 1 & 5 \\ 4 & 3 \end{bmatrix} \begin{bmatrix} 7 & 1 & 4 \\ 2 & 5 & 3 \end{bmatrix} = \begin{bmatrix} 53 & 39 & 46 \\ 39 & 26 & 23 \\ 46 & 23 & 25 \end{bmatrix}$$

$$A A^T = \begin{bmatrix} 7 & 1 & 4 \\ 2 & 5 & 3 \end{bmatrix} \begin{bmatrix} 7 & 2 \\ 1 & 5 \\ 4 & 3 \end{bmatrix} = \begin{bmatrix} 66 & 38 \\ 38 & 38 \end{bmatrix}$$

$A^T A$ produces a 3×3 matrix

$A A^T$ produces a 2×2 matrix

Therefore,

$$A^T A \neq A A^T$$

(2) When does $A^T A = A A^T$?

$$\text{Let } A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A A^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Since $A^T = A$ in this case, $A^T A = A A^T$

A is an Identity Matrix. When A is an Identity Matrix or Symmetrical,

$$A^T A = A A^T$$