

1) Triangle inequality  $\|u+v\| \leq \|u\| + \|v\|$

$$\begin{aligned} (u+v) \cdot (u+v) &= u \cdot u + u \cdot v + v \cdot u + v \cdot v \\ \|u+v\|^2 &= \|u\|^2 + 2u \cdot v + \|v\|^2 \rightarrow (1) \end{aligned}$$

$$(\|u\| + \|v\|)^2 = \|u\|^2 + \|v\|^2 + 2(\|u\| \|v\|) \rightarrow (2)$$

Substitute 2 in 1

$$\|u+v\|^2 = (\|u\| + \|v\|)^2 + 2[u \cdot v - \|u\| \|v\|]$$

$$\|u+v\|^2 - (\|u\| + \|v\|)^2 = 2[u \cdot v - \|u\| \|v\|]$$

↓

$$u \cdot v = \|u\| \|v\| \cos \theta$$

$$\Rightarrow 2 \cos \theta \leq 1$$

$$\Rightarrow u \cdot v \leq \|u\| \|v\|$$

$$u \cdot v - \|u\| \|v\| \leq 0$$

$$\|u+v\|^2 - (\|u\| + \|v\|)^2 \leq 0$$

$$\|u+v\|^2 \leq (\|u\| + \|v\|)^2$$

$$\Rightarrow \boxed{\|u+v\| \leq (\|u\| + \|v\|)}$$

Hence proved

2) Parallelogram Law  $\|u+v\|^2 + \|u-v\|^2 = 2(\|u\|^2 + \|v\|^2)$

$$\|u+v\|^2 = \|u\|^2 + \|v\|^2 + 2(u \cdot v)$$

$$\|u-v\|^2 = \|u\|^2 + \|v\|^2 - 2(u \cdot v)$$

$$\|u+v\|^2 + \|u-v\|^2 = 2(\|u\|^2 + \|v\|^2)$$

Hence proved

3) Show that  $\langle u+v, u-v \rangle = \|u\|^2 - \|v\|^2$

$$(u+v) \cdot (u-v) = u \cdot u + \underbrace{v \cdot u - u \cdot v}_{(u \cdot v = v \cdot u)} - v \cdot v$$

$$= \|u\|^2 + 0 - \|v\|^2$$

$$= \underline{\underline{\|u\|^2 - \|v\|^2}}$$

Hence proved.

4) Prove that  $\angle u, v = 0$  iff  $\|u\| \leq \|u + av\|$

Necessity:- Assume  $\angle u, v = 0$ .

$$\|u + av\|^2 = \|u\|^2 + a^2 \|v\|^2 + 2a \angle u, v$$

$$\text{If } \angle u, v = 0$$

$$\|u + av\|^2 = \|u\|^2 + a^2 \|v\|^2$$

$$\Rightarrow \|u + av\|^2 \geq \|u\|^2$$

$$\Rightarrow \|u\|^2 \leq \|u + av\|^2$$

$$\Rightarrow \|u\| \leq \|u + av\|$$

Completion:-

Assume  $\|u\| \leq \|u + av\|$  Let  $a = -\frac{\angle u, v}{\|v\|^2}$

$$\|u\|^2 \leq \|u\|^2 + a^2 \|v\|^2 + 2a \angle u, v$$

$$0 \leq \frac{\angle u, v}^2}{\|v\|^2} \|u\|^2 + 2 \left( \frac{-\angle u, v}{\|v\|^2} \right) \angle u, v$$

$$0 \leq \frac{-\angle u, v}^2}{\|v\|^2} \rightarrow \textcircled{1}$$

Equation ① is only possible when  
 $\langle u, v \rangle = 0$

Thus we prove that  $\langle u, v \rangle = 0$   
if and only if  $\underline{\underline{\|u\| \leq \|u + av\|}}$

hence proved

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$$5) \|au + bv\| = \|bu + av\|$$

$$\|au + bv\|^2 = \|bu + av\|^2$$

$$(au + bv) \cdot (au + bv) = (bu + av) \cdot (bu + av)$$

$$a^2 \|u\|^2 + b^2 \|v\|^2 + 2ab u \cdot v = b^2 \|u\|^2 + a^2 \|v\|^2 + 2ab u \cdot v$$

$$(a^2 - b^2) \|u\|^2 = (a^2 - b^2) \|v\|^2$$

$$\|u\|^2 = \|v\|^2$$

$$\Rightarrow \underline{\underline{\|u\| = \|v\|}}$$

$$b) \text{ Prove that } 16 \leq (a+b+c+d) \left( \frac{1}{a} + \frac{1}{b} + \frac{1}{c} + \frac{1}{d} \right)$$

$$(a+b+c+d) \left( \frac{1}{a} + \frac{1}{b} + \frac{1}{c} + \frac{1}{d} \right)$$

$$= \left[ 1 + \frac{a}{b} + \frac{a}{c} + \frac{a}{d} \right] + \left[ 1 + \frac{b}{a} + \frac{b}{c} + \frac{b}{d} \right] + \left[ 1 + \frac{c}{a} + \frac{c}{b} + \frac{c}{d} \right] + \left[ 1 + \frac{d}{a} + \frac{d}{b} + \frac{d}{c} \right]$$

$$= 4 + \left[ \frac{a}{b} + \frac{b}{a} \right] + \left[ \frac{a}{c} + \frac{c}{a} \right] + \left[ \frac{a}{d} + \frac{d}{a} \right] + \left[ \frac{b}{c} + \frac{c}{b} \right] + \left[ \frac{b}{d} + \frac{d}{b} \right] + \left[ \frac{c}{d} + \frac{d}{c} \right] \rightarrow \textcircled{1}$$

⑤ minimum value of the sum of number and its reciprocal is

we know that  $A.M \geq G.M \rightarrow \textcircled{2}$   
 (Arithmetic mean) (Geometric mean)

Let  $x$  &  $\frac{1}{x}$  be two numbers

$$A.M = \frac{x + \frac{1}{x}}{2} ; G.M = \sqrt{x \cdot \frac{1}{x}} = \sqrt{1} = \underline{\underline{1}}$$

$$\frac{x + \frac{1}{x}}{2} \geq 1 \quad (\text{from equation 2})$$

$$\underline{\underline{x + \frac{1}{x} \geq 2}}$$

This implies that sum of number and reciprocal minimum value is 2.

In equation ① there are 6 terms with sum of number and reciprocal  $\therefore$  the minimum value is 12.

$$\Rightarrow 4 + \left[ \frac{a}{b} + \frac{b}{a} \right] + \left[ \frac{a}{c} + \frac{c}{a} \right] + \left[ \frac{a}{d} + \frac{d}{a} \right] + \left[ \frac{b}{c} + \frac{c}{b} \right] + \left[ \frac{b}{d} + \frac{d}{b} \right] + \left[ \frac{c}{d} + \frac{d}{c} \right]$$

$(\geq 12)$

$$\Rightarrow \underline{\underline{\geq 16}}$$

$$(a + b + c + d) \left( \frac{1}{a} + \frac{1}{b} + \frac{1}{c} + \frac{1}{d} \right) \geq 16$$

Hence proved.



6)

$$\|u\| = 3, \quad \|u+v\| = 4, \quad \|u-v\| = 6$$

7)

from parallelogram law

$$\|u+v\|^2 + \|u-v\|^2 = 2(\|u\|^2 + \|v\|^2)$$

$$\frac{16}{8} + \frac{36}{16} = 2(9 + \|v\|^2)$$

$$26 - 9 = \|v\|^2 = 17 = \|v\|^2$$

$$\|v\| = \sqrt{17}$$

8)  $V = \{A \in \mathbb{R}^{n \times n}\}; \text{trace}(A) = \sum_{i=1}^n A_{ii}$

Let  $B = \begin{bmatrix} b_{00} & b_{01} & \dots & b_{0n} \\ b_{10} & b_{11} & \dots & b_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n0} & \dots & \dots & b_{nn} \end{bmatrix}, A = \begin{bmatrix} a_{00} & a_{01} & \dots & a_{0n} \\ a_{10} & a_{11} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n0} & \dots & \dots & a_{nn} \end{bmatrix}$

The dot product is defined as

$$\langle A, B \rangle = \sum_{i=1}^n \sum_{j=1}^n a_{ij} b_{ij}$$

$$B^T A = \begin{bmatrix} b_{00} & \dots & b_{n0} \\ b_{01} & \dots & b_{n1} \\ \vdots & \ddots & \vdots \\ b_{0n} & \dots & b_{nn} \end{bmatrix} \begin{bmatrix} a_{00} & a_{01} & \dots & a_{0n} \\ a_{10} & a_{11} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n0} & \dots & \dots & a_{nn} \end{bmatrix}$$

$$B^T A = \begin{bmatrix} \sum_{i=1}^n b_{i0} a_{i0} & \sum_{i=1}^n b_{i0} a_{i1} & \dots & \sum_{i=1}^n b_{i0} a_{in} \\ \vdots & \vdots & \ddots & \vdots \\ \sum_{i=1}^n b_{in} a_{i0} & \dots & \dots & \sum_{i=1}^n b_{in} a_{in} \end{bmatrix}$$

⑦

$$\text{Tr}(B^T A) = \sum_{p=1}^N \sum_{i=1}^N b_{ip} a_{ip}$$

$$\Rightarrow \text{Tr}(B^T A) = \langle A \cdot B \rangle = \sum_{p=1}^N \sum_{i=1}^N b_{ip} a_{ip}$$

Hence Proved that  $\text{Tr}(B^T A)$  is inner product.



Furthermore the function can be observed to satisfy the required properties of an inner product.

1) positivity :-  ~~$\langle u, v \rangle \geq 0$~~   $\langle v, v \rangle \geq 0 \quad \forall v \in V$

assume  ~~$\langle A, A \rangle$~~   $\text{Trace}(A) = \sum_{i=1}^N A_{ii}$

$$\text{Tr}(A^T A) = \sum_{i=1}^N A_{ii} \cdot \sum_{i=1}^N A_{ii}$$

$$\text{Tr}(A^T A) = \sum_{i=1}^N (A_{ii})^2 \geq 0$$

Thus the positivity condition holds

2) Homogeneity in first slot  $\langle \lambda u, v \rangle = \lambda \langle u, v \rangle \quad \forall u, v \in V$

~~$\langle \lambda u, v \rangle = \lambda \langle u, v \rangle$~~

$$\langle \lambda A, B \rangle = \lambda \langle A, B \rangle \quad [\text{to prove}]$$

$$\langle A, B \rangle = \text{Tr}(B^T A) \rightarrow \textcircled{1}$$

$$\Rightarrow \langle \lambda A, B \rangle = \text{Tr}(\lambda B^T A)$$

$$= \lambda \text{Tr}(B^T A)$$

$$\langle \lambda A, B \rangle = \lambda \langle A, B \rangle \quad \text{from } \textcircled{1}$$

3) Additivity in first slot :-  $\langle u+v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$

$$\langle A+C, B \rangle = \langle A, B \rangle + \langle C, B \rangle \quad [\text{to prove}]$$

$$\text{Tr}(B^T (A+C)) = \text{Tr}(B^T A + B^T C)$$

$$= \text{Tr}(B^T A) + \text{Tr}(B^T C)$$

$$= \langle A, B \rangle + \langle C, B \rangle$$

4) Definiteness  $\langle V, V \rangle = 0$  iff  $V = 0$   
 ~~$\langle A, B \rangle = 0$  iff  $B = 0$~~

~~$\text{Tr}(B^T A)$~~

$$\text{Tr}(V^T V) = \sum_{i=1}^N v_{ii}^2$$

as  $v_{ii}^2 \geq 0 \Rightarrow$  That  $\text{Tr}(V^T V)$  can be 0 only  
when all elements are 0. Thus proved

Since all properties hold for  $\langle A, B \rangle = \text{trace}(B^T A)$   
we can conclude that  $\langle A, B \rangle = \text{trace}(B^T A)$  is an  
inner product.

9) Prove or disprove

$$(a) \text{rank}(A+B) \leq \text{rank}(A) + \text{rank}(B)$$

Let  $a_0, a_1, a_2, \dots, a_m$  be the basis ~~of~~ that spans subspace  $A$  and let  $b_0, b_1, b_2, \dots, b_n$  be the basis vectors of subspace  $B$ .

The sum  $A+B$  would contain rows that are a linear combination of  $a_0, a_1, a_2, \dots, a_m$  and  $b_0, b_1, b_2, \dots, b_n$ .

$$\Rightarrow \text{rank}(A) = \dim(\text{Span}(a_0, a_1, \dots, a_m)) = m$$

$$\text{rank}(B) = \dim(\text{Span}(b_0, b_1, \dots, b_n)) = n$$

~~$$\begin{aligned} \text{rank}(A+B) &= \dim(\text{Span}(a_0, a_1, \dots, a_m, b_0, b_1, \dots, b_n)) \\ &\leq \dim(\text{Span}(a_0, a_1, \dots, a_m)) + \dim(\text{Span}(b_0, b_1, \dots, b_n)) \end{aligned}$$~~

$$\text{rank}(A+B) \leq \dim(\text{Span}(a_0, a_1, \dots, a_m)) + \dim(\text{Span}(b_0, b_1, \dots, b_n))$$

$$\text{rank}(A+B) \leq \underline{\underline{m+n}} \quad \text{Hence proved}$$

This implies that the matrix  $A+B$  can have a maximum of  $m+n$  linear independent basis.

Q 6) Row rank and column rank are the same (8)

Proof using Linear Combination:-

- Consider a Matrix  $A$  of dimension  $m \times n$ . Let the column rank be  $r$  and  $c_1, c_2, \dots, c_r$  be the basis for the column space.
- If a matrix " $C$ " contains these basis vectors of the column space of  $A$ ,  $C$  will be of dimension  $m \times r$ .
- The remaining  $n \times n$  matrix (denoted as  $R$ ), act as the coefficients of the linear ~~transformations~~ combinations of the columns of  $C$  ~~into  $A$~~  i.e.  $A = CR$  ( $m \times n = (m \times r)(r \times n)$ )
- The matrix  $R$  contains  $r$  multiples for the basis of the column space of  $A$  (which is  $C$ ).
- This implies that each row of  $A$  is formed by some linear combination of  $r$  rows of  $R$ .  
 $\therefore$  The  $r$  rows form the spanning set of space  $A$ ,  
and the row rank of  $A$  cannot exceed  $r$ .
- This proves:-  
 $\text{Row rank}(A) \leq \text{Column rank}(A) \rightarrow \textcircled{1}$

→ Apply same analysis to the transform of A (8/2)  
 $A^T = R^T C^T$

$A^T$  is now  $n \times m$ ,  $R^T$  is  $n \times n$ ,  $C^T$  is  $n \times m$

→ Columns of  $A^T$  are rows of A, each column of  $A^T$  is a linear combination of each column of  $R^T$

∴  $R^T$  is basis vector for column space of  $A^T$ .

→ The row rank of  $A^T$  is column rank of A and column rank of  $A^T$  is row rank of A

→ This proves:-

$$\text{row rank}(A) = \text{column rank}(A^T)$$

$$\text{column rank}(A) = \text{row rank}(A^T)$$

$$\text{column rank}(A^T) \leq \text{row rank}(A^T) \rightarrow \textcircled{2}$$

Effectively  $\textcircled{1}$  and  $\textcircled{2}$  establish a reverse inequality and we obtain the equality

that

$$\underline{\underline{\text{row rank}(A) = \text{column rank}(A)}}$$



c) Eigen values of Symmetric matrix are always real

Let  $A = \begin{bmatrix} 2+i & 0 \\ 0 & 2-i \end{bmatrix}$

$$|A - \lambda I| = 0 \Rightarrow \begin{vmatrix} (2+i-\lambda) & 0 \\ 0 & (2-i-\lambda) \end{vmatrix}$$

$$= (2+i-\lambda)(2-i-\lambda) = 0$$

$$(2-\lambda+i)(2-\lambda-i) = 0$$

$$\lambda = 2-i, \lambda = i-2$$

$$\lambda = \pm (i-2)$$

The Statement is false, the Eigen values need not be real



d) If determinant of matrix is 0 then matrix is rank deficient. (10)

① → The determinant of a matrix can be 0 if and only if there exist a linear relationship (dependence) between the columns of a matrix.

② → The definition of rank is the maximum number of linearly independent columns in a matrix.

→ From ① and ② we observe that if the determinant is 0 then there is exist linear relationship hence the ~~rank is~~ matrix has rank less than ~~rank~~ is less than  $n$ .

→ Further proof:-

Consider  $|A - \lambda I| = 0$  if  $|A| = 0 \Rightarrow \lambda = 0$ .

one of eigen value is 0

$$AV = \lambda V \quad [\text{for eigen vector } V]$$

$$AV = 0 \quad [\text{when } \lambda = 0]$$

A vector " $V$ " has been projected into a null space  
 $\Rightarrow$  there exist linear dependence in  $A$  and

$$\underline{\underline{\text{column rank}(A) < n}}$$

c) Sum of two SPD is SPD

(11)

if matrix A is SPD  $\Rightarrow x^T A x \geq 0$   
 $\{ \forall x \in \mathbb{R}^n, x \neq 0 \}$

if matrix B is SPD  $\Rightarrow x^T B x \geq 0$   
 $\{ \forall x \in \mathbb{R}^n, x \neq 0 \}$

$$A + B = C$$

$$x^T A x + x^T B x = x^T C x$$

$$\underbrace{x^T A x}_{\geq 0} + \underbrace{x^T B x}_{\geq 0} \Rightarrow \geq 0$$

Thus if A & B are SPD C is SPD

Hence Sum of two SPD is SPD

t) For a given eigen vector "x" the eigen value of

matrix A

$$Ax = \lambda x$$

$$x^T A x = x^T \lambda x$$

$$\lambda = \frac{x^T A x}{x^T x}$$

if A is SPD

$$x^T A x \geq 0$$

$$x^T x = \|x\|^2 \geq 0$$

$$\lambda = \frac{x^T A x (\geq 0)}{x^T x (\geq 0)}$$

$$\Rightarrow \lambda \geq 0$$

the eigen values are positive  $\geq 0$

2) Give example of function  $f: X \rightarrow Y$

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a)  $X = \mathbb{R}^{n \times 1}$ ,  $Y = \mathbb{R}$   
 $f(x) = Ax = y$   
 where  $A \in \mathbb{R}^{1 \times n}$

Example value of  $A$

$$A = [1, 1, 1, \dots, 1]$$

~~$x \in \mathbb{R}$~~   $y \in \mathbb{R}$  is also an example for the same function

b)  $X = \mathbb{R}$ ,  $Y = \mathbb{R}^n$

$$f(x) = Ax = y$$

$$A \in \mathbb{R}^{n \times 1}$$

$$x \in \mathbb{R} \Rightarrow y \in \mathbb{R}^n$$

$$A = \begin{bmatrix} 1 \\ 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix}$$

c)  $X = \mathbb{R}^m$ ,  $Y = \mathbb{R}^n$

$$f(x) = Ax = y$$

$$x \in \mathbb{R}^m$$

$$A \in \mathbb{R}^{n \times m} \Rightarrow y \in \mathbb{R}^n$$

d)  $X = \mathbb{R}^{m \times n}$ ,  $Y = \mathbb{R}^n$

$$f(x) = \cancel{Ax} \quad x^T A = y$$

$$x^T \in \mathbb{R}^{n \times m}$$

$$A \in \mathbb{R}^m \Rightarrow y \in \mathbb{R}^n$$

e)  $X = \mathbb{R}^{m \times n}$ ,  $Y = \mathbb{R}$

$$f(x) = Ax B$$

$$x \in \mathbb{R}^{m \times n}$$

$$A \in \mathbb{R}^{1 \times m}$$

$$B \in \mathbb{R}^{n \times 1} \Rightarrow y \in \mathbb{R}$$

$$f) \quad X = R^{m \times n}, \quad Y = R^{m \times n}$$

(13)

$$f(X) = aX = Y$$

$$a \in R \text{ (Scalar)}$$

$$X \in R^{m \times n} \Rightarrow Y \in R^{m \times n}$$

Scaling  
operation.

2)

$$a) \quad f(x) = Ax$$

$$A \in R^{n \times n}$$

$x$  has to of dimension  $n$   $x \in R^{n \times 1}$

$$\Rightarrow Y \in R^{n \times 1} \quad [Ax = R^{n \times n} \cdot R^{n \times 1} = R^{n \times 1}]$$

$$b) \quad f(x) = x^T A x$$

$$A \in R^{n \times n}$$

$x$  is of dimension  $n$   $x \in R^{n \times 1}$

$$R^{1 \times n} \cdot R^{n \times n} \cdot R^{n \times 1} \Rightarrow Y \in R^{1 \times 1}$$

$$c) \quad f(x) = Ax - w$$

$$A \in R^{n \times n}$$

$$w \in R^n$$

$$\Rightarrow x \in R^{n \times 1}$$

$$\text{hence } Y \in R^n$$



3) find derivatives of the following

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$$a) f(x) = \sin x + \cos x$$

$$= \underline{\cos x - \sin x}$$

$$b) f(x) = e^x \sin x$$

$$= \underline{e^x \sin x + \cos x e^x}$$

$$c) f(x) = \frac{e^x}{x}$$

$$= \underline{\frac{e^x x - e^x}{x^2}}$$

$$d) f(x) = \log(\sin(x))$$

$$= \frac{1}{\sin x} \times \cos x = \underline{\cot(x)}$$

$$e) f(x) = \frac{e^{\sin^2 x}}{x^2} + \frac{x}{\sin x}$$

$$= \frac{e^{\sin^2 x} \cdot \cos^2 x \cdot 2x(x^2) - 2x e^{\sin^2 x}}{x^4} + \frac{\sin x - \frac{x \cos x}{\sin^2 x}}{\sin^2 x}$$

$$f'(x) = \frac{2 e^{\sin^2 x} (x^2 \cos^2 x - 1)}{x^3} + \underline{\underline{\frac{\sin x - x \cos x}{\sin^2 x}}}$$

4) a

A function is linear if

$$f(\alpha X + \beta Y) = \alpha f(X) + \beta f(Y) \rightarrow \textcircled{0}$$

$$f\left(\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}\right) = \sum_{i=1}^n x_i$$

$$f(X) = \sum_{i=1}^n x_i \quad \text{where } X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$\begin{aligned} f(\alpha X + \beta Y) &= \alpha X + \beta Y = \alpha \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \beta \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} \\ &= \begin{bmatrix} \alpha x_1 + \beta y_1 \\ \alpha x_2 + \beta y_2 \\ \vdots \\ \alpha x_n + \beta y_n \end{bmatrix} \end{aligned}$$

$$f(\alpha X + \beta Y) = \sum_{i=1}^n \alpha x_i + \beta y_i \rightarrow \textcircled{1}$$

$$f(X) = \sum_{i=1}^n x_i \quad ; \quad f(Y) = \sum_{i=1}^n y_i \rightarrow \textcircled{2}$$

From  $\textcircled{2}$  substitute  $\textcircled{2}$  in  $\textcircled{0}$  we get-

$$f(\alpha X + \beta Y) = \alpha \sum_{i=1}^n x_i + \beta \sum_{i=1}^n y_i = \sum_{i=1}^n \alpha x_i + \beta y_i \quad \textcircled{3}$$

Since  $\textcircled{1} = \textcircled{3}$  the system is linear

$\Rightarrow A = [1, 1, 1, \dots, 1]$  A is  $1 \times n$  dimensional matrix of ones. If ~~we~~ multiplying with A will sum all the elements of X.



$$b) f\left(\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}\right) = \begin{bmatrix} x_1 - x_2 \\ x_2 - x_3 \\ \vdots \\ x_n - x_1 \end{bmatrix} \quad (1)$$

$$= \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} - \begin{bmatrix} x_2 \\ x_3 \\ \vdots \\ x_1 \end{bmatrix} = X - X'$$

Let

where  $X'$  is obtained by rotating  $X$  by one position.

$$f(\alpha X + \beta Y) = \alpha f(X) + \beta f(Y)$$

$$\Rightarrow \cancel{f(\alpha(X - X') + \beta(Y - Y')) = \alpha f(X - X') + \beta f(Y - Y')}$$

$$f(X) = X - X'$$

$$f(\alpha X + \beta Y) = (\alpha X + \beta Y) - (\alpha X' + \beta Y')$$

$$= \alpha(X - X') + \beta(Y - Y') \rightarrow (1)$$

$$\rightarrow \alpha f(X) = \alpha f(X - X')$$

$$\beta f(Y) = \beta f(Y - Y')$$

$$\alpha f(X) + \beta f(Y) = \alpha(X - X') + \beta(Y - Y') \rightarrow (2)$$

Equation (1) = (2) hence the system is linear.

The matrix  $A$  can be

$$\begin{bmatrix} 1 & -1 & 0 & 0 & 0 & \dots & 0 \\ 0 & 1 & -1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & -1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ -1 & 0 & 0 & \dots & \dots & \dots & 1 \end{bmatrix}$$

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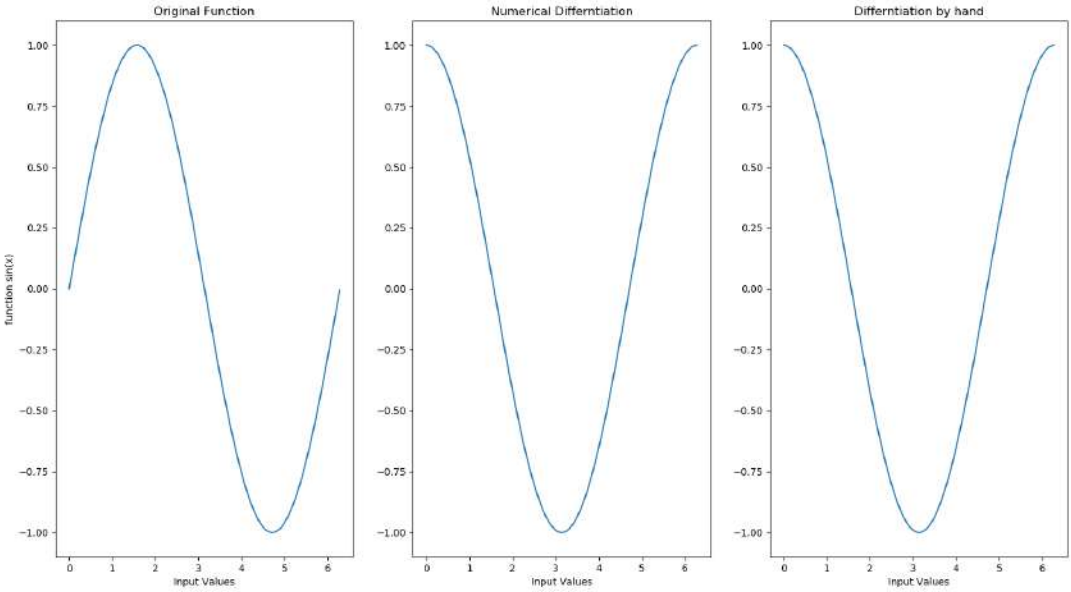
c) If  $f(x)$  is bijective, then every element of  $X$  is paired with exactly one element of set  $Y$ . and each element of set  $Y$  is paired with one element of  $X$ . i.e. there is a one-to-one mapping between  $X$  and  $Y$ .

Given  $f(x)$  is bijective it implies that  $f(x)$  is invertible. If  $f(x) = Ax$  this implies that

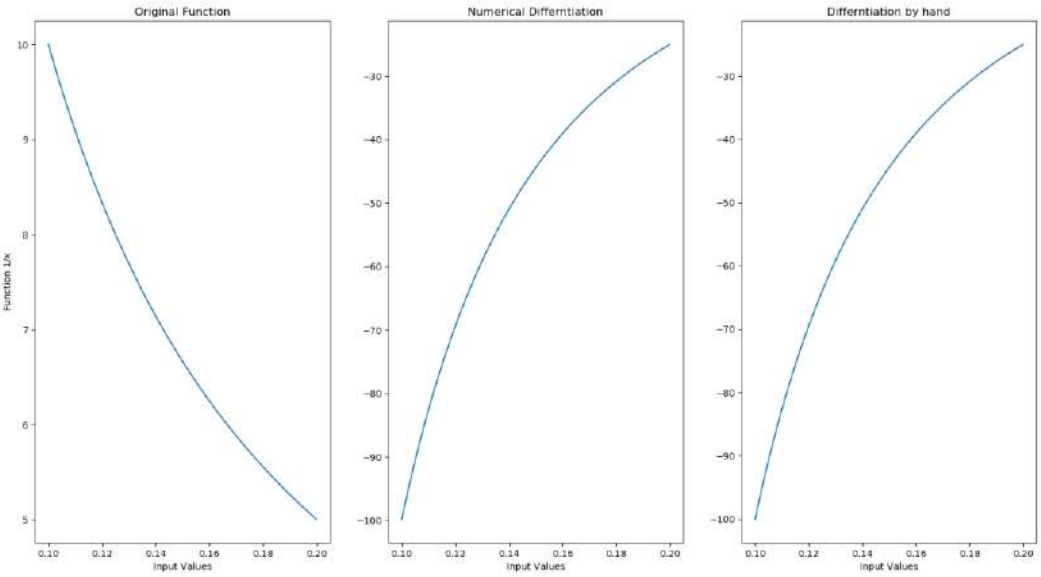
$A$  matrix is invertible.

If  $A$  is invertible then  $A$  is a full rank matrix.

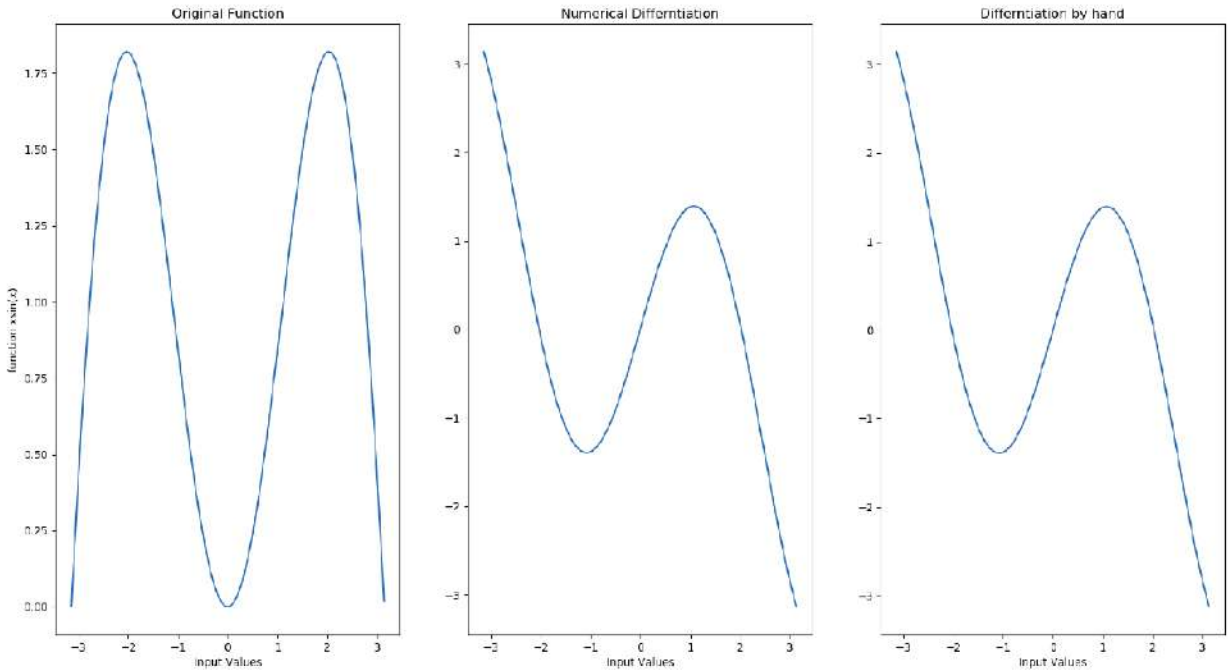
5a



5b (I)



5b (II)

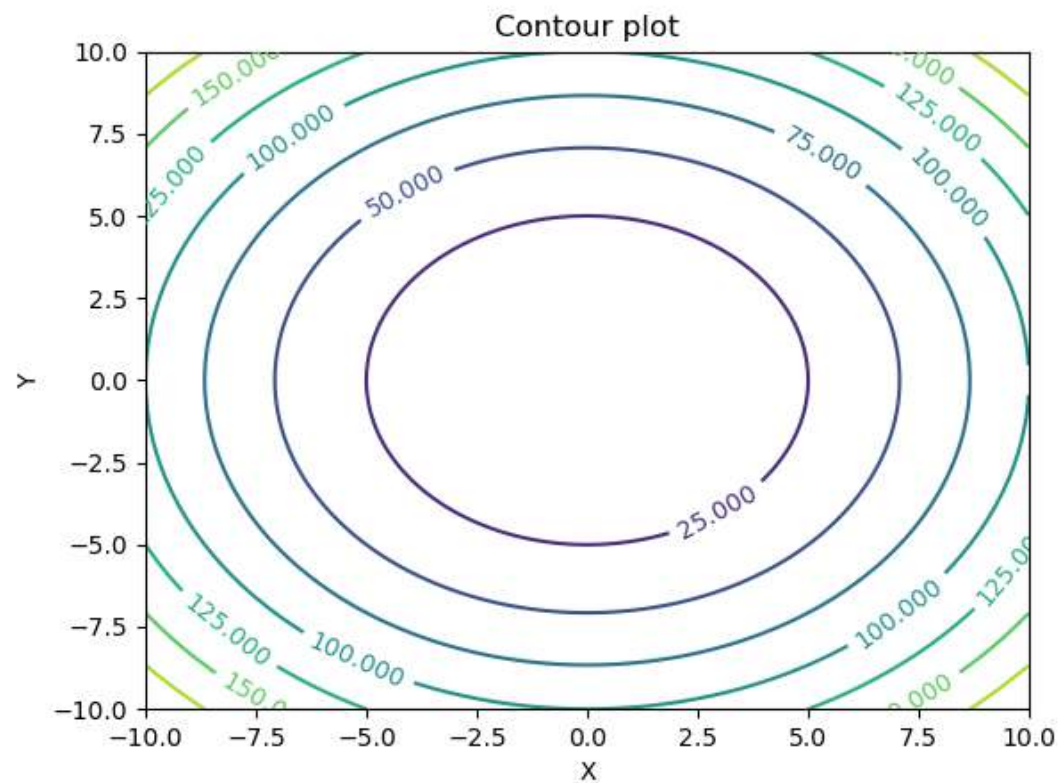
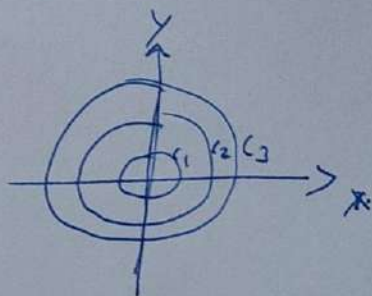


6) Gradients.

$$a) f\begin{bmatrix} x \\ y \end{bmatrix} = x^2 + y^2$$

$$Df = \begin{bmatrix} \partial f / \partial x \\ \partial f / \partial y \end{bmatrix} = \begin{bmatrix} 2x \\ 2y \end{bmatrix}$$

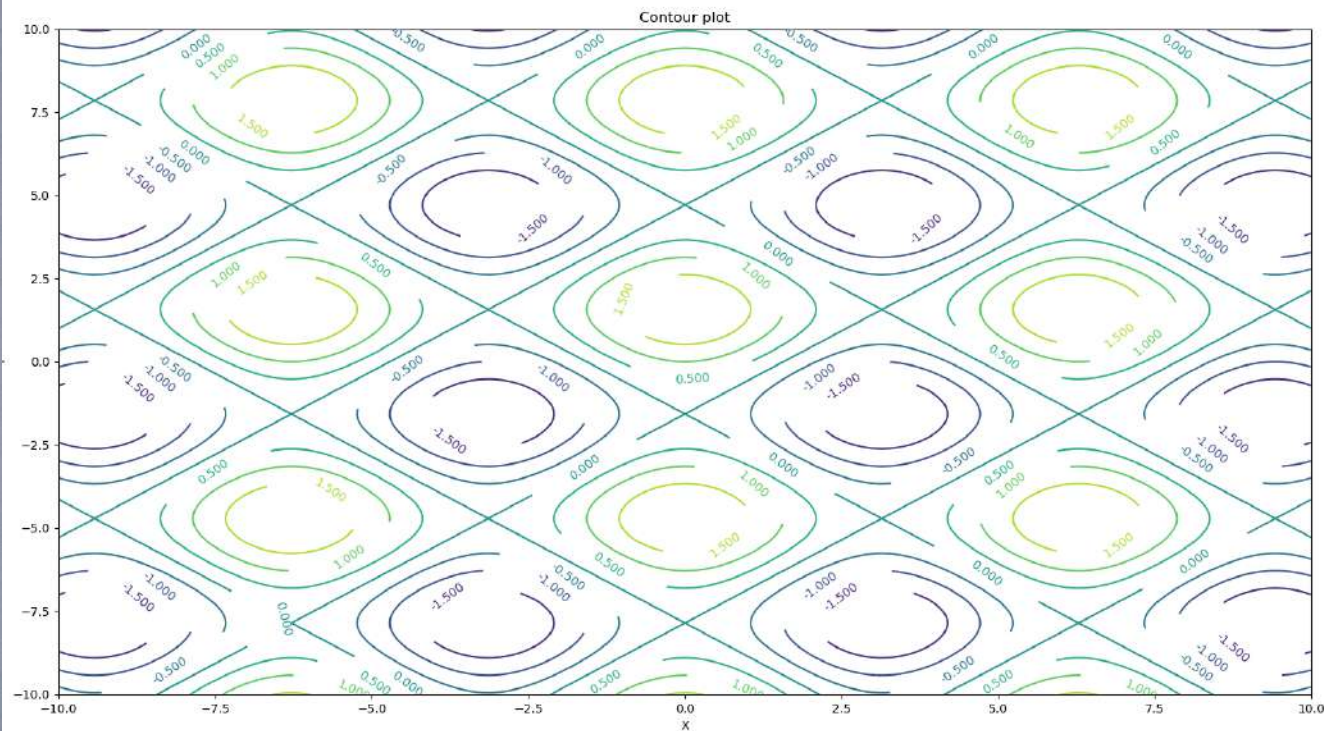
$$x^2 + y^2 = c$$





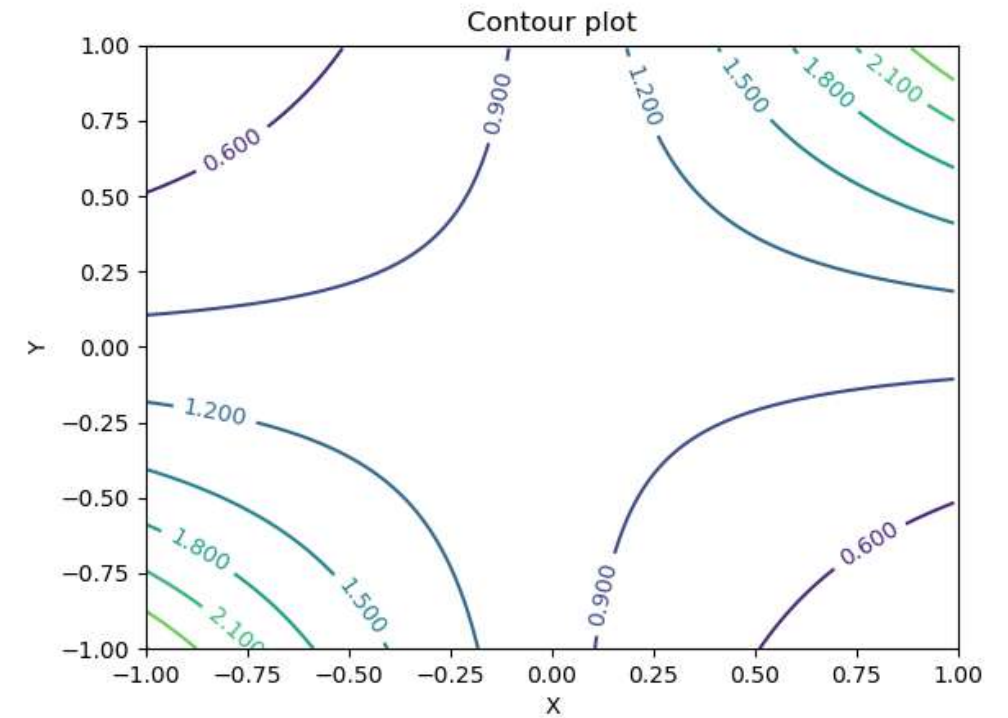
$$f\begin{bmatrix} x \\ y \end{bmatrix} = \sin x + \cos y$$

$$\nabla f = \begin{bmatrix} \partial f / \partial x \\ \partial f / \partial y \end{bmatrix} = \begin{bmatrix} \cos x \\ -\sin y \end{bmatrix}$$



$$c) f\begin{bmatrix} x \\ y \end{bmatrix} = e^{xy}$$

$$Df = \begin{bmatrix} \partial f / \partial x \\ \partial f / \partial y \end{bmatrix} = \begin{bmatrix} e^{xy} y \\ e^{xy} x \end{bmatrix}$$





Numerical derivative of multivariable functions. (20/9)

$$\frac{\partial f}{\partial x} = \frac{f(a+h_1, b) - f(a, b)}{h_1}$$

$$\frac{\partial f}{\partial y} = \frac{f(a, b+h_2) - f(a, b)}{\underline{\underline{h_2}}}$$