

① a) $A = \begin{bmatrix} 0.92 & 0.92 \\ -0.92 & 0.92 \\ 0.92 & -0.92 \\ -0.92 & -0.92 \end{bmatrix}$
 $\underbrace{\quad}_{a_1} \quad \underbrace{\quad}_{a_2}$

$\alpha a_1 = \alpha a_2? \Rightarrow 0.92 = \alpha(0.92) \Rightarrow \alpha = 1$
 $-0.92 = 0.92\alpha \Rightarrow -0.92 = 0.92 \text{ Abs!}$

\therefore Columns of A are linearly independent.

b) $A = \begin{bmatrix} 1 & 1 & 1 \\ -1 & 1 & -1 \\ 1 & -1 & -1 \end{bmatrix}$
 $\underbrace{\quad}_{a_1} \quad \underbrace{\quad}_{a_2} \quad \underbrace{\quad}_{a_3}$

$\alpha a_1 + \beta a_2 + \gamma a_3 = 0$

$$\begin{cases} \alpha + \beta + \gamma = 0 & \textcircled{I} \\ -\alpha + \beta - \gamma = 0 & \textcircled{II} \\ \alpha - \beta - \gamma = 0 & \textcircled{III} \end{cases} \quad \begin{cases} \textcircled{I} + \textcircled{II} & 2\beta = 0 \Rightarrow \beta = 0 & \textcircled{IV} \\ \textcircled{IV} \text{ in } \textcircled{III} & \alpha = \gamma & \textcircled{V} \\ \textcircled{V} \text{ in } \textcircled{I} & 2\alpha = 0 \Rightarrow \alpha = 0 \Rightarrow \gamma = 0 \end{cases}$$

\therefore columns of A are linearly independent.

c) $A = \begin{bmatrix} 1 & 2 & 2 \\ 3 & 4 & 5 \\ 5 & 6 & 8 \end{bmatrix}$
 $\underbrace{\quad}_{a_1} \quad \underbrace{\quad}_{a_2} \quad \underbrace{\quad}_{a_3}$

$\alpha a_1 + \beta a_2 + \gamma a_3 = 0 \quad \begin{cases} \alpha + 2\beta + 2\gamma = 0 & \textcircled{I} \\ 3\alpha + 4\beta + 5\gamma = 0 & \textcircled{II} \\ 5\alpha + 6\beta + 8\gamma = 0 & \textcircled{III} \end{cases}$

$2\textcircled{I} - \textcircled{II} \quad -\alpha - \gamma = 0 \Rightarrow \alpha = -\gamma \quad \textcircled{IV}$
 $\textcircled{IV} \text{ in } \textcircled{III} \quad -5\gamma + 6\beta + 8\gamma = 0 \Rightarrow 6\beta = -3\gamma \Rightarrow -2\beta = \gamma \quad \textcircled{V}$
 $\textcircled{IV}, \textcircled{V} \text{ in } \textcircled{I} \quad 6\beta + 4\beta - 10\beta = 0 \quad \checkmark$

$a_1 + \frac{a_2}{2} = a_3 \Rightarrow$ columns of A are not linearly independent.

d) $A = \begin{bmatrix} 5 & 2 \\ -5 & 2 \\ 5 & -2 \end{bmatrix}$
 $\underbrace{\quad}_{a_1} \quad \underbrace{\quad}_{a_2}$

$\alpha a_1 + \beta a_2 = 0 \Rightarrow \begin{cases} 5\alpha + 2\beta = 0 & \textcircled{I} \\ -5\alpha + 2\beta = 0 & \textcircled{II} \\ 5\alpha - 2\beta = 0 & \textcircled{III} \end{cases} \quad \begin{cases} \textcircled{I} + \textcircled{II} & 4\beta = 0 \Rightarrow \beta = 0 & \textcircled{IV} \\ \textcircled{IV} \text{ in } \textcircled{III} & -5\alpha = 0 \Rightarrow \alpha = 0 \end{cases}$

\therefore columns of A linearly dependent $\Rightarrow \text{rank}(A) = 2$

c) $A^t A w = d$

$A^t A > 0 \Leftrightarrow A^t A$ is full rank

$$A^t A = \begin{bmatrix} 75 & -10 \\ -10 & 12 \end{bmatrix} \Rightarrow \text{rank}(A^t A) = 2 \Rightarrow A^t A \text{ is full rank} \Rightarrow A^t A > 0$$

\Rightarrow As $A^t A > 0 \Rightarrow$ there is a unique solution.

② a) $f(x) = \|x\|_a + \|x\|_b$ is a norm on \mathbb{R}^n

Properties:

- 1) $\|x\| \geq 0$ for all x
- 2) $\|x\| = 0$ if and only if $x = 0$
- 3) $\|bx\| = |b|\|x\|$ for all $b \in \mathbb{R}, x \in \mathbb{R}^n$
- 4) Triangle inequality $\|x+y\| \leq \|x\| + \|y\|$

1) $f(x) = \underbrace{\|x\|_a}_{\geq 0} + \underbrace{\|x\|_b}_{\geq 0} \geq 0 \quad \checkmark$

2) If $x=0 \Rightarrow \|x\|_a = 0$ and $\|x\|_b = 0 \Rightarrow f(x) = 0 \quad \checkmark$

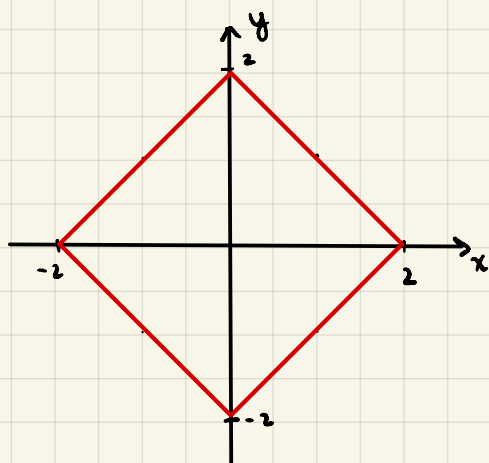
3) $f(bx) = \|bx\|_a + \|bx\|_b = |b|\|x\|_a + |b|\|x\|_b = |b|(\|x\|_a + \|x\|_b)$

4) $f(x+y) = \|x+y\|_a + \|x+y\|_b \leq \|x\|_a + \|y\|_a + \|x\|_b + \|y\|_b = (\|x\|_a + \|x\|_b) + (\|y\|_a + \|y\|_b)$

\Rightarrow by transitivity $\Rightarrow f(x+y) = \|x+y\|_a + \|x+y\|_b \leq (\|x\|_a + \|x\|_b) + (\|y\|_a + \|y\|_b)$

$\therefore f(x) = \|x\|_a + \|x\|_b$ is a norm on \mathbb{R}^n

b) $f(x) = \|x\|_1 + \|x\|_\infty$



b) The norm ball in this case is $\|x\|_1 + \|x\|_\infty = 1$. In two-dimensional space with $x = \begin{bmatrix} x_1 & x_2 \end{bmatrix}^T$ we may rewrite the norm ball condition as

$$|x_1| + |x_2| + \max\{|x_1|, |x_2|\} = 1$$

To understand what this looks like, we will consider special cases involving different relationships between x_1 and x_2 .

- i. Suppose $x_2 = 0$. Then we have $|x_1| + |x_1| = 1$ or $x_1 = \pm 1/2$.
- ii. Suppose $x_1 = 0$. Then we have $|x_2| + |x_2| = 1$ or $x_2 = \pm 1/2$. Thus we know the intersections of the ball with the axes.
- iii. Suppose $|x_1| = |x_2|$. Then we have $|x_1| + |x_1| + |x_1| = 1$ which implies $x_1 = \pm 1/3$ and $x_2 = \pm 1/3$.
- iv. Suppose $|x_2| < |x_1|$. Then the ball is $|x_1| + |x_2| + |x_1| = 1$ which implies $|x_2| = -2|x_1| + 1$. The sign of the slope and intercept change with the sign of x_1, x_2 .
- v. The final condition is $|x_2| > |x_1|$. In this case we have $|x_1| + |x_2| + |x_2| = 1$ which implies $|x_2| = -1/2|x_1| + 1$. The sign of the slope and intercept change with the sign of x_1, x_2 .

Given these conditions we may graph the norm ball on a quadrant-by-quadrant basis, as shown below.

