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```
% Zain Bhaila
% Math 401
% Homework 5
```

```
% on seperate sheet
syms x;
A = [ -1 \ 0 \ 2 \ 2 \ 2 \ ; \ 0 \ 2 \ 3 \ 0 \ 1 \ ; \ 1 \ 2 \ -2 \ 1 \ 2]
C = transpose(A)
B = A*C
y = det(B - x * eye(3))
z = double(solve(y == 0, x))
s = sqrt(z)
[T,E] = eig(B)
T = T^*-1
v1 = C * T(:,3)/norm(C * T(:,3))
v2 = C * T(:,2)/norm(C * T(:,2))
v3 = C * T(:,1)/norm(C * T(:,1))
[U,S,V] = svd(A)
A =
    -1
            0
                   2
                          2
     0
            2
                  3
                          0
                                 1
     1
            2
                  -2
                          1
C =
    -1
            0
                   1
     0
            2
                   2
            3
     2
                  -2
     2
            0
                   1
     2
            1
                   2
B =
    13
            8
                   1
     8
           14
                   0
```

1 0 14

y =

 $-x^3 + 41*x^2 - 495*x + 1638$

z =

14.0000

5.4223

21.5777

s =

3.7417

2.3286

4.6452

T =

0.7287 0.0000 -0.6849 -0.6796 -0.1240 -0.7230

-0.0849 0.9923 -0.0904

E =

5.4223 0 0 0 14.0000 0

0 0 21.5777

T =

-0.7287 -0.0000 0.6849

0.6796 0.1240 0.7230

0.0849 -0.9923 0.0904

v1 =

-0.1280

0.3502

0.7229

0.3143

0.4894

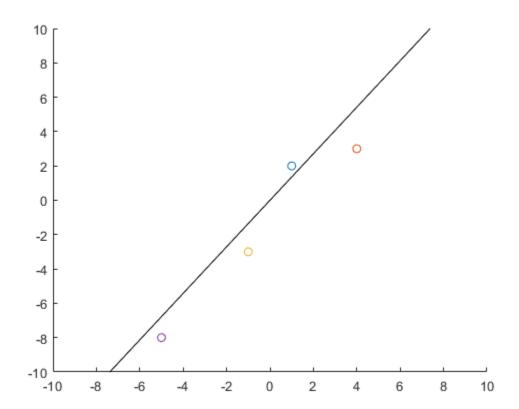
v2 =

```
-0.2652
   -0.4641
   0.6298
  -0.2652
  -0.4972
v3 =
   0.3494
   0.6567
   0.1767
   -0.5894
  -0.2610
U =
   0.6849
                  0
                      -0.7287
   0.7230
                       0.6796
           -0.1240
    0.0904
            0.9923
                       0.0849
S =
    4.6452
                            0
                                      0
             3.7417
        0
                            0
                                      0
                                                0
         0
                  0
                       2.3286
                                                0
V =
  -0.1280
             0.2652
                       0.3494
                               0.6403
                                           0.6175
   0.3502
             0.4641
                      0.6567
                               -0.0176
                                          -0.4801
   0.7229
            -0.6298
                       0.1767
                                 0.1601
                                           0.1544
   0.3143
                                 0.6051
             0.2652
                      -0.5894
                                          -0.3427
   0.4894
             0.4972
                      -0.2610
                               -0.4450
                                          0.4970
```

```
p1 = [1 ; 2] % points
p2 = [4 ; 3]
p3 = [-1 ; -3]
p4 = [-5 ; -8]
hold on;
axis([-10 10 -10 10])
scatter(p1(1,1), p1(2,1)) % plot points
scatter(p2(1,1), p2(2,1))
scatter(p3(1,1), p3(2,1))
scatter(p4(1,1), p4(2,1))
A= [p1 p2 p3 p4] % matrix of points
M = mean(A, 2) % average of points
```

```
C = A - M % center matrix
[U,S,V] = svd(C) % SVD of centered matrix
% variance is greatest in direction of the first column of U
\texttt{plot}([\texttt{0} \texttt{ ; U(1,1) * 20}], \texttt{ [0 \texttt{ ; U(2,1) * 20}] \texttt{ , 'k') \$ plot variance line}
plot([0; U(1,1) * -20], [0; U(2,1) * -20], 'k')
p1 =
     1
     2
p2 =
     4
     3
p3 =
    -1
    -3
p4 =
    -5
    -8
A =
     1
          4 -1 -5
           3
                -3
                       -8
M =
   -0.2500
   -1.5000
C =
             4.2500 -0.7500 -4.7500
    1.2500
    3.5000
             4.5000 -1.5000 -6.5000
U =
   -0.5938 -0.8046
   -0.8046
             0.5938
```

```
S =
  10.8608
                                    0
            1.3390
        0
V =
  -0.3276
            0.8009
                     0.2357
                                0.4423
  -0.5657
            -0.5583
                    -0.0267
                                0.6062
   0.1521
            -0.2145
                      0.9647
                               -0.0130
   0.7412
            -0.0281
                      -0.1142
                                0.6608
```



```
B = U*SP*transpose(V) % B is A'
AC = A - mean(A) % center A
BC = B - mean(B) % center B
% variance of AC
x = norm(AC(:,1))^2 + norm(AC(:,2))^2 + norm(AC(:,3))^2 +
norm(AC(:,4))^2 + norm(AC(:,5))^2 + norm(AC(:,6))^2
% variance of BC
y = norm(BC(:,1))^2 + norm(BC(:,2))^2 + norm(BC(:,3))^2 +
norm(BC(:,4))^2 + norm(BC(:,5))^2 + norm(BC(:,6))^2
y/x * 100 % percent of variance preserved
A =
    2
        3
            0
                 0
                       0
    0
         0
              1
                  0
                        0
                             0
    3
         3
              0
                   0
                       0
    0
         0
            5
                 5
                       5
                            5
U =
       0
          -0.6464
                   0
                            0.7630
          0
  -0.0503
                   -0.9987
                            0
          -0.7630
                  0
       0
                          -0.6464
  -0.9987
           0 0.0503
S =
            0
  10.0126
                       0
                                                0
                               0
                                       0
                     0
       0
           5.5414
                                0
                                        0
                                                 0
       0
             0
                    0.8649
                               0
                                       0
                                                0
       0
              0
                    0
                            0.5414
V =
  -0.0000
          -0.6464 -0.0000 -0.7630
                                       0
                                                 0
                                        0
   0.0000 -0.7630 0.0000 0.6464
                                                 0
  -0.5038
            0 -0.8638
                            0
                                       0
                                                 0
                                0 -0.5774
                                            -0.5774
  -0.4987
              0
                   0.2908
  -0.4987
              0
                  0.2908
                               0
                                   0.7887
                                           -0.2113
  -0.4987
              0
                   0.2908
                              0 -0.2113
                                            0.7887
SP =
  10.0126
              0
                       0
                                0
                                       0
                                                0
          5.5414
       0
                       0
                                0
                                        0
                                                 0
       0
                       0
                                0
                                        0
              0
                                                 0
       0
               0
                       0
                                0
```

```
B =
   2.3152
           2.7330
                        0
                                 0
                                                    0
                                           0
   0.0000 -0.0000 0.2538
                             0.2512
                                      0.2512
                                               0.2512
   2.7330
           3.2262
                                 0
                                           0
                        0
   0.0000
           -0.0000
                   5.0376
                              4.9873
                                      4.9873
                                               4.9873
AC =
   0.7500
           1.5000 -1.5000 -1.2500 -1.2500 -1.2500
          -1.5000 -0.5000 -1.2500
  -1.2500
                                     -1.2500
                                              -1.2500
   1.7500
            1.5000
                   -1.5000
                            -1.2500
                                     -1.2500
                                              -1.2500
  -1.2500 -1.5000
                   3.5000
                           3.7500
                                     3.7500
                                              3.7500
BC =
   1.0531
           1.2432 -1.3228
                           -1.3096
                                     -1.3096
                                              -1.3096
  -1.2620
          -1.4898
                    -1.0691
                             -1.0584
                                     -1.0584
                                              -1.0584
                  -1.3228
           1.7364
                           -1.3096
   1.4709
                                    -1.3096
                                              -1.3096
  -1.2620 -1.4898 3.7147 3.6777
                                     3.6777
                                              3.6777
x =
   89
y =
  88.1280
ans =
  99.0202
```

```
% calculate the svd of the matrix
% set all singular values less than 1 to 0
% calculate the new matrix using U, the new sigma, and V
% center both matrixes
% calculate the variance of each matrix by adding the squares of the norms
% of each column of the matrices
% divide the variance of the original matrix by the variance of the new
% matrix and see what percent of variance is preserved
% if the variance is less than 99%
% repeat process but remove fewer singular values
```

```
% if the variance is greater than 99%
% repeat process but remove more singular values
% continue to repeat until variance is as close to 99% as possible
```

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