

Problem 1. Let A be a $m \times n$ matrix. For $\lambda > 0$, what are the ranks of (a) $A^T A + \lambda I$ and (b) $AA^T + \lambda I$. In addition, (c) express $\text{trace}(A^T A)$ in terms of the singular values of A .

Problem 2. Suppose that A has the inverse matrix A^{-1} . Then, the first column of A^{-1} is orthogonal to the space spanned by which rows of A ?

Problem 3. Suppose that A and B are $m \times n$ and $m \times l$ matrices, respectively. If $A^T B = 0$, show that $\text{rank}(A) + \text{rank}(B) \leq m$.

Problem 4. (A) We define a function $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ by $f(x) = Ax$ where A is a $m \times n$ matrix. Show that $df = Adx$.

(B) We consider a differentiable function $g : \mathbb{R}^m \rightarrow \mathbb{R}^l$, and define a differentiable function $h : \mathbb{R}^n \rightarrow \mathbb{R}^l$ by $h(x) = g(f(x))$. Show that $dh = JAdx$ where $J_{ij} = \partial_j g_i(Ax)$.

Problem 5. *Show that the matrix of any connected graph with n -nodes and m -edges (in pset 6) has rank $n - 1$. Also, show that if the graph is planar then we can find $m - n + 1$ independent loop vectors.*