

1. (10 points) Consider the system:

$$\begin{array}{l} -x_4 + 2x_5 + x_6 = 2 \\ x_1 + 2x_2 \quad -x_4 + x_5 = 0 \\ x_1 + 2x_2 + 2x_3 + x_4 - x_5 = 2 \end{array}$$

Use Gauss-Jordan elimination to compute the *rref* of the augmented matrix of the system. Show all necessary steps of the computation. Then, use the *rref* to find all solutions of the system. Indicate which unknowns, if any, act as free variables. Using the free variables as parameters, write down all solutions of the system.

$$\left[ \begin{array}{cccccc|c} 0 & 0 & 0 & -1 & 2 & 1 & 2 \\ 1 & 2 & 0 & -1 & 1 & 0 & 0 \\ 1 & 2 & 2 & 1 & -1 & 0 & 2 \end{array} \right] \xrightarrow{R_1 \leftrightarrow R_3} \left[ \begin{array}{cccccc|c} 1 & 2 & 2 & 1 & -1 & 0 & 2 \\ 1 & 2 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 & 2 & 1 & 2 \end{array} \right] \xrightarrow{-R_1 + R_2} \left[ \begin{array}{cccccc|c} 1 & 2 & 2 & 1 & -1 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 & 2 & 1 & 2 \end{array} \right]$$

$$\left[ \begin{array}{cccccc|c} 1 & 2 & 2 & 1 & -1 & 0 & 2 \\ 0 & 0 & -2 & -2 & 2 & 0 & -2 \\ 0 & 0 & 0 & -1 & 2 & 1 & 2 \end{array} \right] \xrightarrow{R_1 + R_2} \left[ \begin{array}{cccccc|c} 1 & 2 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & -1 & 0 & 1 \\ 0 & 0 & 0 & -1 & 2 & 1 & 2 \end{array} \right] \xrightarrow{(-1)R_3} \left[ \begin{array}{cccccc|c} 1 & 2 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & -1 & 0 & 1 \\ 0 & 0 & 0 & 1 & -2 & -1 & -2 \end{array} \right]$$

$$\left[ \begin{array}{cccccc|c} 1 & 2 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & -1 & 0 & 1 \\ 0 & 0 & 0 & 1 & -2 & -1 & -2 \end{array} \right] \xrightarrow{R_1 + R_3} \left[ \begin{array}{cccccc|c} 1 & 2 & 0 & 0 & -1 & -1 & -2 \\ 0 & 0 & 1 & 0 & 1 & 1 & 3 \\ 0 & 0 & 0 & 1 & -2 & -1 & -2 \end{array} \right] \xrightarrow{\text{rref}}$$

$x_2, x_5, x_6$  are free variables

$$x_2 = r, x_5 = s, x_6 = t.$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} -2r+s+t & -2 \\ r & \\ -s-t+3 & \\ 2s+t-2 & \\ s & \\ t & \end{bmatrix}$$

2. (6 points) Given the matrix  $M = \begin{bmatrix} -1 & 0 & 1 \\ 5 & 1 & -6 \\ -7 & -2 & 10 \end{bmatrix}$ .

Use Gauss-Jordan elimination to compute the inverse of  $M$ . Label the inverse of  $M$  clearly.

$$\left[ \begin{array}{ccc|ccc} -1 & 0 & 1 & 1 & 0 & 0 \\ 5 & 1 & -6 & 0 & 1 & 0 \\ -7 & -2 & 10 & 0 & 0 & 1 \end{array} \right] \xrightarrow{-R_1} \left[ \begin{array}{ccc|ccc} 1 & 0 & -1 & -1 & 0 & 0 \\ 5 & 1 & -6 & 0 & 1 & 0 \\ -7 & -2 & 10 & 0 & 0 & 1 \end{array} \right] \xrightarrow[R_2-5R_1]{R_3+7R_1} \left[ \begin{array}{ccc|ccc} 1 & 0 & -1 & -1 & 0 & 0 \\ 0 & 1 & 1 & 5 & 1 & 0 \\ 0 & -2 & 3 & -7 & 0 & 1 \end{array} \right]$$

$$\left[ \begin{array}{ccc|ccc} 1 & 0 & -1 & -1 & 0 & 0 \\ 0 & 1 & 1 & 5 & 1 & 0 \\ 0 & -2 & 3 & -7 & 0 & 1 \end{array} \right] \xrightarrow{R_3+2R_2} \left[ \begin{array}{ccc|ccc} 1 & 0 & -1 & -1 & 0 & 0 \\ 0 & 1 & -1 & 5 & 1 & 0 \\ 0 & 0 & 1 & 3 & 2 & 1 \end{array} \right] \xrightarrow[R_1+R_3]{R_2+R_3} \left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 2 & 2 & 1 \\ 0 & 1 & 0 & 8 & 3 & 1 \\ 0 & 0 & 1 & 3 & 2 & 1 \end{array} \right]$$

$$\left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 2 & 2 & 1 \\ 0 & 1 & 0 & 8 & 3 & 1 \\ 0 & 0 & 1 & 3 & 2 & 1 \end{array} \right] \therefore M^{-1} = \begin{bmatrix} 2 & 2 & 1 \\ 8 & 3 & 1 \\ 3 & 2 & 1 \end{bmatrix}$$

3. (6 points)  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is the linear transformation which begins with first reflection,  $\phi$ , across the line  $y = x$ , followed by orthogonal projection  $\pi$  onto the line  $y = -x$ . Find the matrix of  $T$  with respect to the standard basis.

$$M_\phi = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$M_\pi = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix}$$

$$M_T = M_\pi M_\phi = \begin{bmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{bmatrix}$$

4. Consider the matrix  $A = \begin{bmatrix} 1 & 2 & 3 & 2 & 1 \\ 3 & 6 & 9 & 6 & 3 \\ 1 & 2 & 4 & 1 & 2 \\ 2 & 4 & 9 & 1 & 2 \end{bmatrix}$ . The columns of  $A$  are  $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_5$ .

The matrix

$$B = \begin{bmatrix} 1 & 2 & 0 & 5 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$
 is the RREF of  $A$ .

- (a) (3 points) Find a basis for  $\text{Im}(A)$ . Give reasons for your answer.

$$\text{Basis} : \left\{ \begin{bmatrix} 1 \\ 3 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 3 \\ 9 \\ 4 \\ 9 \end{bmatrix}, \begin{bmatrix} 1 \\ 3 \\ 2 \\ 2 \end{bmatrix} \right\}$$

$\vec{v}_1 \quad \vec{v}_3 \quad \vec{v}_5$

correspond to the columns  
of  $\text{ref}(A)$  containing the  
leading 1's.

- (b) (2 points) Express  $\vec{v}_4$  as a linear combination of  $\vec{v}_2$  and  $\vec{v}_3$ .

$$\vec{v}_4 = 2\vec{v}_2 - \vec{v}_3$$

- (c) (5 points) Find a basis for  $\ker(A)$ . Show your work.

$$\begin{bmatrix} 1 & 2 & 0 & 5 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{bmatrix}$$

$x_2, x_4$  are free variables

$$x_2 = s, x_4 = t$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -2s - 5t \\ s \\ t \\ t \\ 0 \end{bmatrix} = s \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -5 \\ 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

$$\text{Basis} : \left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -5 \\ 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} \right\}$$

5. Consider the matrix  $A = \begin{bmatrix} 1 & 1 \\ 1 & 9 \\ 1 & -5 \\ 1 & 3 \end{bmatrix}$ . The columns of  $A$  are  $\{\vec{v}_1, \vec{v}_2\}$ .

- (a) (6 points) Use the Gram-Schmidt process to find a matrix  $Q$  with orthonormal columns  $\{\vec{q}_1, \vec{q}_2\}$  such that  $Im(Q) = Im(A)$ .

$$\begin{aligned}\vec{q}_1 &= \frac{\vec{v}_1}{\|\vec{v}_1\|} = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \\ \vec{v}_2^\perp &= \vec{v}_2 - (\vec{q}_1 \cdot \vec{v}_2) \vec{q}_1 \\ &= \vec{v}_2 - 4 \vec{q}_1 \\ &= \begin{bmatrix} -1 \\ 1 \\ -7 \\ 1 \end{bmatrix} \\ \vec{q}_2 &= \frac{\vec{v}_2^\perp}{\|\vec{v}_2^\perp\|} = \frac{1}{10} \begin{bmatrix} -1 \\ 1 \\ -7 \\ 1 \end{bmatrix} \Rightarrow Q = \begin{bmatrix} \frac{1}{2} & -\frac{1}{10} \\ \frac{1}{2} & \frac{7}{10} \\ \frac{1}{2} & -\frac{7}{10} \\ \frac{1}{2} & \frac{1}{10} \end{bmatrix}\end{aligned}$$

- (b) (3 points) Using the matrix  $Q$  found in part (a), find a matrix  $R$  so that  $A = QR$ . Clearly label the matrix  $R$ .

$$A = QR = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \|\vec{v}_1\| & \vec{q}_1 \cdot \vec{v}_2 \\ 0 & \|\vec{v}_2^\perp\| \end{bmatrix} \Rightarrow R = \begin{bmatrix} 2 & 4 \\ 0 & 10 \end{bmatrix}$$

- (c) (2 points) Find the matrix  $P$  of the orthogonal projection of  $\mathbb{R}^4$  onto  $Im(A)$ .

$$\begin{aligned}P &= QQ^T \\ &= \frac{1}{100} \begin{bmatrix} 26 & 18 & 32 & 24 \\ 18 & 74 & -24 & 32 \\ 32 & -24 & 74 & 18 \\ 24 & 32 & 18 & 26 \end{bmatrix}\end{aligned}$$

6. Consider the matrix

$$G = \begin{bmatrix} \frac{2}{6} & 0 & \frac{2}{6} \\ 0 & \frac{4}{6} & \frac{2}{6} \\ \frac{2}{6} & \frac{2}{6} & \frac{3}{6} \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix}.$$

- (a) (3 points) Show that the vectors  $\vec{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$ ,  $\vec{v}_2 = \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$ , and  $\vec{v}_3 = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$  are eigenvectors of  $G$ . For each eigenvector, find the corresponding eigenvalue.

$$G\vec{v}_1 = \frac{1}{6} \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 6 \\ 12 \\ 12 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \quad \lambda_1 = 1$$

$$G\vec{v}_2 = \frac{1}{6} \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 6 \\ -6 \\ 3 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix} \quad \lambda_2 = \frac{1}{2}$$

$$G\vec{v}_3 = \frac{1}{6} \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = 0 \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix} \quad \lambda_3 = 0$$

- (b) (6 points) Find a factorization of  $G$  of the form  $G = Q\Lambda Q^T$  with  $Q$  an orthogonal matrix and  $\Lambda$  a diagonal matrix. Show all the entries of  $Q$  and  $\Lambda$ . Do not multiply together the matrices  $Q$ ,  $\Lambda$  and  $Q^T$ .

$$G = Q\Lambda Q^T \quad \Lambda = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$Q = \begin{bmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \end{bmatrix}$$

- (c) (3 points) Use the factorization in part (b) to compute  $H = \lim_{n \rightarrow \infty} G^n$ , explicitly listing its entries.

$$H = \lim_{n \rightarrow \infty} G^n$$

$$= \lim_{n \rightarrow \infty} \left(\frac{1}{3}\right)^2 \begin{bmatrix} 1 & 2 & 2 \\ 2 & -2 & 1 \\ 2 & 1 & -2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & (\frac{1}{2})^n & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 & 2 \\ 2 & -2 & 1 \\ 2 & 1 & -2 \end{bmatrix}$$

$$= \left(\frac{1}{3}\right)^2 \begin{bmatrix} 1 & 2 & 2 \\ 2 & -2 & 1 \\ 2 & 1 & -2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 & 2 \\ 2 & -2 & 1 \\ 2 & 1 & -2 \end{bmatrix}$$

$$= \frac{1}{9} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 4 & 4 \\ 2 & 4 & 4 \end{bmatrix}$$

7. Given

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \quad \text{and} \quad \vec{b} = \begin{bmatrix} 0 \\ 0 \\ 6 \end{bmatrix},$$

(a) (8 points) Find the least-squares solution  $\vec{x}^*$  of the system  $A\vec{x} = \vec{b}$ ,

$$A^T A \vec{x} = A^T \vec{b}$$

$$\Rightarrow \begin{bmatrix} 3 & 6 \\ 6 & 14 \end{bmatrix} \vec{x} = \begin{bmatrix} 6 \\ 18 \end{bmatrix}$$

$$\left[ \begin{array}{cc|c} 3 & 6 & 6 \\ 6 & 14 & 18 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 0 & -4 \\ 0 & 1 & 3 \end{array} \right]$$

$$\vec{x}^* = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -4 \\ 3 \end{bmatrix}$$

(b) (2 points) Calculate the orthogonal projection of the vector  $\vec{b} = \begin{bmatrix} 0 \\ 0 \\ 6 \end{bmatrix}$  onto  $Im(A)$ .

$$\begin{aligned} \text{Proj}_{Im(A)} \vec{b} &= A \vec{x}^* \\ &= \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} -4 \\ 3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 5 \end{bmatrix} \end{aligned}$$

(c) (3 points) Fit a linear function of  $t$  of the form  $y = C + Dt$  to the data points  $(1, 0), (2, 0), (3, 6)$  using least squares. Explain your reasoning briefly.

the system  $\begin{cases} C + D = 0 \\ C + 2D = 0 \\ C + 3D = 6 \end{cases}$  is equivalent to  $A\vec{x} = \vec{b}$  with  $\vec{x} = \begin{bmatrix} C \\ D \end{bmatrix}$

$$\therefore \begin{bmatrix} C \\ D \end{bmatrix} = \vec{x}^* = \begin{bmatrix} -4 \\ 3 \end{bmatrix}$$

$$\text{Page 7 } y = -4 + 3t$$

8. Consider the quadratic form  $q = q(x_1, x_2, x_3) = 4(x_1)^2 + 3(x_2)^2 + 4(x_3)^2 + 12x_1x_3$ .

(a) (3 points) Find the matrix  $A$  of  $q$ .

$$A = \begin{bmatrix} 4 & 0 & 6 \\ 0 & 3 & 0 \\ 6 & 0 & 4 \end{bmatrix}$$

(b) (6 points) Determine the definiteness of  $q$  (or equivalently,  $A$ ). Explain your reasoning.

(b) Find the eigenvalues of  $A$  by solving the characteristic equation

$$\begin{aligned} 0 &= \begin{vmatrix} 4-\lambda & 0 & 6 \\ 0 & 3-\lambda & 0 \\ 6 & 0 & 4-\lambda \end{vmatrix} = (3-\lambda) \begin{vmatrix} 4-\lambda & 6 \\ 6 & 4-\lambda \end{vmatrix} = (3-\lambda) [(4-\lambda)^2 - 36] \\ &= (3-\lambda)(\lambda^2 - 8\lambda + 16 - 36) = (3-\lambda)(\lambda^2 - 8\lambda - 20) \\ &= (3-\lambda)(\lambda - 10)(\lambda + 2) \Rightarrow \lambda = 10, 3, -2 \end{aligned}$$

Since some eigenvalues are positive and some are negative,  $A$  is indefinite

9. (a) (5 points) Evaluate  $\det(3K)$  in terms of  $a$  if  $K = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 5a & 5 & 5 \\ 2 & 0 & 4 & 3 \\ -1 & 0 & 2a & 3 \end{bmatrix}$

$$\begin{aligned} \det K &= 5a \det \begin{bmatrix} 1 & 0 \\ 2 & 3 \\ -1 & 3 \end{bmatrix} \\ &= 5a \left( \det \begin{bmatrix} 4 & 3 \\ 2a & 3 \end{bmatrix} - \det \begin{bmatrix} 2 & 3 \\ -1 & 3 \end{bmatrix} \right) \\ &= 5a (12 - 6a - 9) = 5a(3 - 6a) = 15a - 30a^2 \end{aligned}$$

$$\det(3K) = 3^4 \det K = 81 \cdot 5a(3 - 6a) = 405a(3 - 6a)$$

(b) (2 points) Let  $A$  and  $B$  be two matrices with  $\det(A) = -2$ , and  $\det(B) = -3$ . Compute  $\det(A^3 \cdot B^2 \cdot A^{-1} \cdot B^T)$ .

$$\begin{aligned} \det(A^3 \cdot B^2 \cdot A^{-1} \cdot B^T) &= \det(A^3) \det(B^2) \det(A^{-1}) \det(B^T) \\ &= (-2)^3 (-3)^2 \left(-\frac{1}{2}\right) (-3) \\ &= -27 \cdot 4 = -108 \end{aligned}$$

10. Consider  $C = \begin{bmatrix} 2 & 0 & -2 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}$ . Let  $N = C^T C$ .

(a) (2 points) Find  $N$ .

$$N = \begin{bmatrix} 2 & 0 \\ 0 & -1 \\ -2 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & -2 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 0 & -4 & 0 \\ 0 & 1 & 0 & -1 \\ -4 & 0 & 4 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}$$

(b) (4 points) Show that the following vectors are eigenvectors for  $N = C^T C$  and determine the corresponding eigenvalues.

$$\vec{b}_1 = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}, \vec{b}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ -1 \end{bmatrix}, \vec{b}_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \vec{b}_4 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}.$$

$$N\vec{b}_1 = \begin{bmatrix} 8 \\ 0 \\ -8 \\ 0 \end{bmatrix} = 8\vec{b}_1 \quad \lambda_1 = 8$$

$$N\vec{b}_2 = \begin{bmatrix} 0 \\ 2 \\ 0 \\ -2 \end{bmatrix} = 2\vec{b}_2 \quad \lambda_2 = 2$$

$$N\vec{b}_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = 0 \cdot \vec{b}_3 \quad \lambda_3 = 0$$

$$N\vec{b}_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = 0 \cdot \vec{b}_4 \quad \lambda_4 = 0$$

(c) (3 points) Find an orthonormal basis  $\{\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4\}$  for  $\mathbb{R}^4$  consisting of eigenvectors for  $N$ .

$$\vec{v}_1 = \frac{1}{\sqrt{2}}\vec{b}_1 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ -\frac{1}{\sqrt{2}} \\ 0 \end{bmatrix}, \quad \vec{v}_2 = \frac{1}{\sqrt{2}}\vec{b}_2 = \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ 0 \\ -\frac{1}{\sqrt{2}} \end{bmatrix}, \quad \vec{v}_3 = \frac{1}{\sqrt{2}}\vec{b}_3 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \\ 0 \end{bmatrix}$$

(d) (2 points) Find the singular values of  $C$ .

$$s_1 = \sqrt{8} = 2\sqrt{2}$$

$$s_2 = \sqrt{2}$$

$$s_3 = s_4 = 0$$

$$\vec{v}_4 = \frac{1}{\sqrt{2}}\vec{b}_4 = \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{bmatrix}$$

(Continuation of problem 10 from previous page)

- (e) (2 points) Determine the vectors  $C\vec{v}_1, C\vec{v}_2, C\vec{v}_3, C\vec{v}_4$ .

$$C\vec{v}_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 2 & 0 & -2 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 2\sqrt{2} \\ 0 \end{bmatrix}$$

$$C\vec{v}_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -2 \end{bmatrix} = \begin{bmatrix} 0 \\ -\sqrt{2} \end{bmatrix}$$

$$C\vec{v}_3 = C\vec{v}_4 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

- (f) (3 points) Using your work in (a)-(e), determine the matrices  $V, \Sigma, U$  of the singular value factorization of  $A$  (you do not need to multiply  $U, \Sigma$  and  $V^T$ ). Label each matrix clearly.

$$A = U \Sigma V^T$$

$$V = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}$$

$$\Sigma = \begin{bmatrix} 2\sqrt{2} & 0 & 0 & 0 \\ 0 & \sqrt{2} & 0 & 0 \end{bmatrix}$$

$$\frac{1}{\sqrt{2}} C\vec{v}_1 = \frac{1}{2\sqrt{2}} \begin{bmatrix} 2\sqrt{2} \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \Rightarrow U = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\frac{1}{\sqrt{2}} C\vec{v}_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -\sqrt{2} \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$