

18.06

Professor Edelman

Quiz 2

April 6, 2018

Your **PRINTED** name is: _____

Please circle your recitation:

- (1) T 10 26-328 D. Kubrak
- (2) T 11 26-328 D. Kubrak
- (3) T 12 4-159 P.B. Alvarez
- (7) T 12 4-153 E. Belmont
- (4) T 1 4-149 P.B. Alvarez
- (5) T 2 4-149 E. Belmont
- (6) T 3 4-261 J. Wang

Grading

1

2

3

4

Total:

Note: We are not planning to use gradescope for this exam.

Your Initials: _____

1 (25 pts.) Find the QR decomposition (Q is 4×2 , R is 2×2 upper triangular) of

$$A = \begin{pmatrix} 1 & a \\ 1 & b \\ 1 & c \\ 1 & d \end{pmatrix} \text{ in terms of } \mu = \frac{a+b+c+d}{4}, \text{ the mean of the second column and the elements of } A.$$

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2 (20 pts.) An experimenter has data in the form of pairs (x_i, y_i) for $i = 1, \dots, n$ where the x_i are distinct and positive. Given the matrix

$$A = \begin{pmatrix} \sin(x_1) & e^{x_1} & \sqrt{x_1} \\ \sin(x_2) & e^{x_2} & \sqrt{x_2} \\ \vdots & \vdots & \vdots \\ \sin(x_n) & e^{x_n} & \sqrt{x_n} \end{pmatrix},$$

suggest a method for computing the best fit function of the form $f(x) = C \sin(x) + D e^x + E \sqrt{x}$ through the n points. In what precise sense is your answer a best fit?

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3 (20 pts.)

A form of the singular value decomposition of a rank r , $m \times n$ matrix A is $U\Sigma V^T$ where Σ is square r by r with positive diagonal entries, U is $m \times r$ and V is $n \times r$. Write down projection matrices for the four fundamental subspaces of A , in terms of one of U , Σ , or V in each expression. Be sure to clearly identify which fundamental subspace of A goes with which projection matrix.

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4 (35 pts.)

Let $d(A)$ be a scalar function of 3×2 matrices A with the following properties:

α) If you interchange the two columns of A , $d(A)$ flips sign.

β) $d(A)$ is linear in each of the columns of A .

γ) $d(A)$ is non-zero for at least one 3×2 A .

a. (5 pts.) What is $d(2A)$ in terms of $d(A)$?

b. (10 pts.) Give an example $d(A)$ that satisfies the three requirements of this question.

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c. (10 pts.) We recall that the determinant of square matrices is linear in each column and each row of the square matrix. Can property β be extended to rows and columns of 3×2 matrices A to create a $d(A)$ with the three requirements of this question? If yes, give an example, if not, why not?

d. (10 pts.) If we discard property γ to allow the “zero” function, the set of all functions $d(A)$ satisfying α and β form a three dimensional vector space. Describe explicitly this vector space of functions in terms of the elements of A .

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