

Here are some extra practice problems. The actual final will be shorter. **You need to justify all your answers.**

1. Let  $A \begin{pmatrix} 1 & 0 & -1 \\ 0 & 2 & 0 \\ 1 & 0 & 3 \end{pmatrix}$  and  $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

- (a) Write  $x^T Ax$  as a quadratic polynomial.
- (b) Is A PSD or PD ? Justify your answer.

Answer True or False, with justification:

- (a) If A is symmetric then  $A^2$  is PD.
- (b) If A is PSD and B is PD, then  $A+kB$  is PSD for all  $k \in \mathbb{R}$ .

2. Suppose  $K_n$  is the complete graph on n vertices, that is

$$K_n = \langle V = \{1, 2, \dots, n\}, E = \{\{i, j\}, 1 \leq i < j \leq n\} \rangle$$

Let  $J_n$  be the  $n \times n$  matrix with all entries equal to 1 and  $I_n$  be the  $n \times n$  identity matrix.

- (a) Argue that  $L_{K_n} = nI_n - J_n$ .
- (b) Find all eigenvalues, with multiplicity, of  $-J_n$
- (c) Find all eigenvalues, with multiplicity, of  $L_{K_n}$

3. Suppose A is a symmetric matrix such that  $A^3 = 0$ , show that  $A = 0$ .

4. Show that the set S of all polynomials  $p(x)$  of degree at most 3 such that  $p(1) = 0$  is a subspace of  $\mathbb{R}[x]_{\leq 3}$  and find a basis B for S. Remember to justify why B is a basis.

5. You are given two orthogonal (but not orthonormal) sets in  $R^3$ :  $B_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

$B_2 = \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}$  Consider the linear transformation  $T : R^3 \rightarrow R^3$  such that

$$T\left(\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}$$

Let A be the matrix of T, that is  $T(v) = Av$  for all  $v \in \mathbb{R}^3$ . Find a SVD for A.

6. Consider  $T : \mathbb{R}[x]_{\leq 2} \rightarrow \mathbb{R}[x]_{\leq 3}$  defined by  $T(p(x)) = xp(x)$ .

(a) Show that  $T$  is a linear transformation.

(b) Find the matrix of  $T$ .

7. I have collected some data and stored it in the rows of matrix  $A$ . unfortunately I can

no longer read some of the entries of  $A$ . I know that  $A = \begin{bmatrix} 1 & ? & 3 & ? \\ ? & ? & -1 & 2 \\ ? & -1 & -2 & ? \end{bmatrix}$ . My data

is centered around the origin, that is every column of  $A$  adds up to 0. I have done some PCA analysis on my data and I remember that the first principal component is

$$w \begin{pmatrix} 0.265 \\ 0.515 \\ 0.765 \\ -0.28 \end{pmatrix}$$

Below is the plot of my data along the direction of the principal component  $w$ , where point  $P_i$  corresponds to the projection of the  $i^{\text{th}}$  row of  $A$ . Can you help me retrieve all entries of  $A$ ? (Note : you will need to do some computations for this problem, you can use a calculator or anything you like; there will not be any long computations to do in the final).

