

1 $[2, 1]^t$

2(a) 1.8000, **2(b)** 1.0000, **2(c)** -2, -4, **2(d)** 0.8000, **2(e)** 1.0000

3(a) $\lambda_1 = -4$, $\lambda_2 = 3$, $\lambda_3 = -2$, $\mathbf{u}_1 = [-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0]^t$, $\mathbf{u}_2 = [0, 0, 1]^t$, $\mathbf{u}_3 = [\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0]^t$,

3(b) $\sum_{i=1}^3 \lambda_i \mathbf{u}_i \mathbf{u}_i^t$.

3(c) $\sigma_1 = 4$, $\sigma_2 = 3$, $\sigma_3 = 2$

3(d) $\sum_{i=1}^3 \sigma_i \mathbf{u}_i \mathbf{v}_i^t$, where $\mathbf{v}_1 = -\mathbf{u}_1$, $\mathbf{v}_2 = \mathbf{u}_2$, and $\mathbf{v}_3 = -\mathbf{u}_3$

3(e) $[\mathbf{U}, \mathbf{D}] = \text{eig}(\mathbf{A})$, $\mathbf{A} = \mathbf{U} * \mathbf{D} * \mathbf{U}'$ and $[\mathbf{U}, \mathbf{S}, \mathbf{V}] = \text{svd}(\mathbf{A})$, $\mathbf{A} = \mathbf{U} * \mathbf{S} * \mathbf{V}'$

4(d) $H = I - 2\mathbf{u}\mathbf{u}^t$, where $\mathbf{v} = \mathbf{x} - \mathbf{y}$, and $\mathbf{u} = \mathbf{v} / \|\mathbf{v}\|_2$

5 Show that $A^m \mathbf{v}_j = \lambda_j^m \mathbf{v}_j$.

6 Refer to the classnotes.