LAHORE UNIVERSITY OF MANAGEMENT SCIENCES Department of Electrical Engineering

EE212 Mathematical Foundations of Machine Learning and Data Science Quiz 04

Total Marks: 15

Time Duration: 45 minutes

Question 1 (3 marks)

The following set of equations can be modeled as Ax = b.

$$3x + 5y = 1$$
$$x - 2y = 3$$
$$2x + 5y - z = 7$$
$$3y - 4z = 2$$

- (a) Write down the matrix A.
- (b) Give an *expression* for x in terms of A and b.

Question 2 (5 marks)

Consider the following matrix:

$$A = \begin{bmatrix} 2 & 0 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

- (a) Compute the gram matrix.
- (b) Determine if the gram matrix is invertible or not. *Hint:* You don't need to compute the determinant of the 3 × 3 matrix.
- (c) What role do the eigen-values and eigen-vectors of gram matrix play in the SVD of A?

Question 3 (4 marks)

A 3 by 3 matrix B is known to have eigenvalues 0, 1, 2. This is information is enough to find three of these (give the answers where possible):

- (a) the determinant of $B^T B$
- (b) the eigenvalues of $(B^2 + I)^{-1}$

Question 4 (3 marks)

A is an $m \times n$ matrix of rank r. Suppose there are right sides b for which Ax = b has no solution.

- (a) What are all the inequalities $(< \text{ or } \leq)$ that must be true between m, n and r?
- (b) How do you know that $A^T y = 0$ has solutions other than y = 0?