LAHORE UNIVERSITY OF MANAGEMENT SCIENCES Department of Electrical Engineering

EE212 Mathematical Foundations of Machine Learning and Data Science Quiz 05

Total Marks: 10

Time Duration: 45 minutes

Question 1 (3 marks)

A has 4 eigen values, 2 of them are non-zero.

(a) What is the dimension of null space of A?

(b) Using EVD, show that the dimension of the null space of A^2 is the same as that of null space of A.

Question 2 (2 marks)

Define rank of a matrix. How do we determine the rank of a matrix using its singular value decomposition?

Question 3 (5 marks)

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

The above matrix can be represented as $A = U\Sigma V^T$, where U, Σ and V are all 2 x 2 matrices. This matrix has singular values $\sigma_1 = 2\sqrt{2}$ and $\sigma_2 = \sqrt{2}$ and corresponding to the first singular value, the right singular vector is:

$$v_1 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$$

(a) Find v_2 which is the second normalized right singular vector.

(b) Find *U*.