

## In preparation for the final exam

- The final will take place during the class on Wednesday 5/8/2019 at 12:00 pm and during the class on Friday 5/10/2019 at 12:00 pm
- On Wednesday there will be 10-12 multiple and single choice questions out of the presented below 25 questions. Below ALL of the questions are **multiple choice**, which means that, effectively, each question is a set of five questions with a yes/no answer. In particular, if you find one correct answer to any of the questions, it doesn't mean that the remaining answers are incorrect. I suggest going through these questions very carefully. During the exam the questions may be slightly changed (so don't just memorize the answers).
- On Friday there will be a collection of problems from midterms from 3 topics: **least-squares (including curve fitting)**, **markov chains (without Google Pagerank)** and **SVD**. During the final, some of the questions may change into single choice (it will be very clearly stated).
- I will do my very best to upload propositions of the grades before Monday.

**Problem 1.** Suppose that we have 3 sectors producing products P1 P2 and P3, respectively:

- To produce 1 unit of P1 it takes 0.1 unit of P1, 0.2 unit of P2 and 0.25 unit of P3,
- To produce 1 unit of P2 it takes 0.15 unit of P1 and 0.4 unit of P2,
- To produce 1 unit of P3 it takes 0.1 unit of P1, 0.3 unit of P2 and 0.2 unit of P3,

The internal demand matrix is equal to

$$A = \begin{bmatrix} 0.1 & 0.2 & 0.25 \\ 0.15 & 0.4 & 0 \\ 0.1 & 0.3 & 0.2 \end{bmatrix}^{-1} \quad B = \begin{bmatrix} 0.1 & 0.2 & 0.25 \\ 0.15 & 0.4 & 0 \\ 0.1 & 0.3 & 0.2 \end{bmatrix} \quad C = \begin{bmatrix} 0.1 & 0.2 & 0.25 \\ 0.15 & 0.4 & 0 \\ 0.1 & 0.3 & 0.2 \end{bmatrix}^T$$
$$D = \left( \begin{bmatrix} 0.1 & 0.2 & 0.25 \\ 0.15 & 0.4 & 0 \\ 0.1 & 0.3 & 0.2 \end{bmatrix}^T \right)^{-1} \quad E : \quad \text{It can't be deduced based on the given information.}$$

**Problem 2.** Let  $M$ ,  $p$  and  $d$  be internal demand matrix, production vector and external demand vector. Then according to the Leontiev input-output model with open economy, we have

A

$$p = \left( \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} - M \right)^{-1} \cdot d$$

B

$$p = \left( \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - M \right) \cdot d$$

C

$$p = \left( \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - M \right)^{-1} \cdot d$$

D

$$d = \left( \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - M \right) \cdot p$$

E

$$p = \left( \left[ \begin{array}{ccc} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{array} \right] - M \right) \cdot d$$

**Problem 3.** In the Leontiev input-output model with closed economy ( $d = 0$ ) we have:

- A any eigenvector  $p$  of  $M$  provides valid production values,
- B any eigenvector  $p$  of  $M$  associated with the eigenvalue 1 provides valid production values,
- C  $v = 0$  always provides valid production values,
- D any unit eigenvector  $p$  of  $M$  associated with the eigenvalue 1 provides valid production values,
- E any unit eigenvector  $p$  of  $M$  provides valid production values.

**Problem 4.** For the matrix  $(I - M)^{-1}$ :

- A the diagonal entries are always  $\geq 1$ ,
- B the diagonal entries are always  $\geq 0$ ,
- C  $j$ th **column** says how much the production of each product has to be increased in order to satisfy the increase in demand on product  $j$  by +1,
- D  $j$ th **row** says how much the production of each product has to be increased in order to satisfy the increase in demand on product  $j$  by +1,
- E all entries are always  $\geq 1$ .

**Problem 5.** Let

$$M = \begin{bmatrix} 0.5 & 0 & 0 \\ 0 & 0.1 & 0 \\ 0 & 0 & 0.3 \end{bmatrix}.$$

- A It describes an economy with independent sectors,
- B there is no theoretically possible economy associated with  $M$ ,
- C  $(I - M)^{-1} = I + M + M^2 + M^3 + \dots$ ,
- D  $(I - M)^{-1} = \lim_{k \rightarrow \infty} M^k$ ,
- E In closed economy the only production vector satisfying the Leontiev model with the internal production  $M$  is  $p = 0$ .

**Problem 6.** We rotate point  $(0, 0)$  in  $\mathbb{R}^2$  by  $\frac{\pi}{3}$  counterclockwise around point  $(1, 7)$ .

A The coordinates of the point after the rotation are the upper two entries of the vector

$$v = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos(\pi/3) & -\sin(\pi/3) & 0 \\ \sin(\pi/3) & \cos(\pi/3) & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

B The coordinates of the point after the rotation are the upper two entries of the vector

$$v = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos(\pi/3) & -\sin(\pi/3) & 0 \\ \sin(\pi/3) & \cos(\pi/3) & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

C The coordinates of the point after the rotation are the upper two entries of the vector

$$v = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos(\pi/3) & -\sin(\pi/3) & 0 \\ \sin(\pi/3) & \cos(\pi/3) & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

divided by the bottom entry.

D The coordinates of the point after the rotation are the upper two entries of the vector

$$v = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos(\pi/3) & -\sin(\pi/3) & 0 \\ \sin(\pi/3) & \cos(\pi/3) & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 7 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

divided by the bottom entry.

E The coordinates of the point after the rotation are equal to the entries of the vector

$$v = \begin{bmatrix} 1 & -1 \\ 0 & -7 \end{bmatrix} \begin{bmatrix} \cos(\pi/3) & -\sin(\pi/3) \\ \sin(\pi/3) & \cos(\pi/3) \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 7 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

**Problem 7.** Rotation in 3D around the  $y$ -axis by  $\frac{\pi}{2}$ , so that the positive  $z$  go in the direction of negative  $x$  is associated with the matrix

$$A = \begin{bmatrix} 0 & -1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \cos(\pi/2) & -\sin(\pi/2) & 0 \\ 0 & \sin(\pi/2) & \cos(\pi/2) & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad C = \begin{bmatrix} \cos(\pi/2) & 0 & \sin(\pi/2) & 0 \\ 0 & 1 & 0 & 0 \\ -\sin(\pi/2) & 0 & \cos(\pi/2) & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 0 & 0 & -1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad E = \begin{bmatrix} \cos(\pi/2) & -\sin(\pi/2) & 0 & 0 \\ \sin(\pi/2) & \cos(\pi/2) & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

**Problem 8.** The perspective projection of the point  $(1, 2, 3)$  onto the  $z = 0$  plane from the center of perspective  $(0, 0, 777)$  is associated with the matrix

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -\frac{1}{777} & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -\frac{1}{777} & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & \frac{1}{777} & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{777} & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix} \quad E = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 777 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix}$$

**Problem 9.** The homogeneous coordinates of the point  $(x, y, z)$  are equal to

$$v = \begin{bmatrix} 7 \\ 3 \\ 5 \\ 7 \end{bmatrix}.$$

Then

- A The homogeneous coordinates of this point are also equal to  $\frac{1}{7}v$ .
- B The homogeneous coordinates of this point are also equal to  $2v$ .
- C The standard coordinates of the point  $(x, y, z)$  are equal to  $(7, 3, 5)$
- D Something went wrong in the calculations: it should always be 1 in the bottom of the homogeneous coordinates.
- E The standard coordinates of the point  $(x, y, z)$  are equal to  $(1, \frac{3}{7}, \frac{5}{6})$

**Problem 10.** The least-squares solution to the equation

$$\underbrace{\begin{bmatrix} 1 & 2 \\ 0 & 1 \\ 1 & 0 \end{bmatrix}}_{=A} x = \underbrace{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}}_{=b}$$

A is the solution of the equation

$$\begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix} x = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$$

- B is the solution of the equation  $Ax = Proj_{Col(A)}b$
- C always exists
- D is equal to  $\hat{x} = (AA^T)^{-1}A^Tb$
- E is the element in  $Col(A)$  that is the closest to  $b$ .

**Problem 11.** In the previous problem the solution is

$$\hat{x} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}.$$

The least-squares error is

- A equal to  $\|\hat{x} - b\|$ , where  $\|v\|$  is the length of the vector  $v$ ,
- B equal to

$$\left\| \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix} - b \right\|,$$

- C is impossible to calculate based on provided information
- D equal to  $\sqrt{5}$
- E equal to  $\sqrt{6}$ .

**Problem 12.** Curve fitting of points  $(0, 0)$ ,  $(1, 2)$  and  $(2, 3)$  using the template  $ax^2 + b$ :

A is associated with the least-squares solution of

$$\begin{bmatrix} 0 & 0 \\ 1 & 1 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$$

B is associated with the least-squares solution of

$$\begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$$

C is associated with the solution of

$$\begin{bmatrix} 1 & 3 \\ 3 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

D does not exist since point  $(0, 0)$  belongs to any linear space

E cannot yield a smaller least-squares error than when using the template  $ax^2 + bx + c$ .

**Problem 13.** Consider points  $(0, 1)$ ,  $(1, 2)$  and  $(2, 5)$  belonging to the curve  $y = x^2 + 1$ . Then

A it is impossible to perform a least-squares line fitting, since the points belong to a parabola,

B the template  $ax^2 + b$  can't be used in this case because it would yield a 0 least-squares error for  $a = b = 1$ ,

C the template  $ax^2 + b$  yields a 0 least-squares error for  $a = b = 1$

D it is impossible to get a 0 least squares error for the given points using line-fitting.

E it is possible to get a 0 least squares error for the given points using line-fitting **after removing one point** (thus, working with only two points).

**Problem 14.** Suppose that 4 teams play a number of games with the following results

- Team 1 beats team 2 by 7 points
- Team 1 loses to team 3 by 8 points
- Team 2 ties with team 3
- Team 2 beats team 3 by 15 points
- Team 2 beats team 4 by 5 points
- Team 3 loses to team 4 by 1 points

The Massey method team rankings for the above teams are represented by a vector  $x$ , which is

A a **least-squares** solution to

$$\begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 4 & -2 & -1 \\ -1 & -2 & 4 & -1 \\ 0 & -1 & -1 & 2 \end{bmatrix} x = \begin{bmatrix} -1 \\ 13 \\ -8 \\ -4 \end{bmatrix}$$

B a **least-squares** solution to

$$\begin{bmatrix} 1 & -1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{bmatrix} x = \begin{bmatrix} 7 \\ -8 \\ 0 \\ 15 \\ 5 \\ -1 \end{bmatrix}$$

C a solution to

$$\begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 4 & -1 & -1 \\ -1 & -2 & 4 & -1 \\ 0 & -1 & -1 & 2 \end{bmatrix} x = \begin{bmatrix} -1 \\ 13 \\ -8 \\ -4 \end{bmatrix}$$

D a solution to

$$\begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 4 & -2 & -1 \\ -1 & -2 & 4 & -1 \\ 1 & 1 & 1 & 1 \end{bmatrix} x = \begin{bmatrix} -1 \\ 13 \\ -8 \\ 0 \end{bmatrix}$$

E a solution to

$$\begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 4 & -2 & -1 \\ -1 & -2 & 4 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix} x = \begin{bmatrix} -1 \\ 13 \\ -8 \\ 1 \end{bmatrix}$$

**Problem 15.** If the Massey matrix equation for a set of teams is

$$\begin{bmatrix} 3 & -1 & -2 & 0 \\ -1 & 5 & -2 & -2 \\ -2 & -2 & 4 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix} x = \begin{bmatrix} 6 \\ 2 \\ 10 \\ 0 \end{bmatrix}$$

then

- A There are 4 teams
- B Team 4 played 1 game
- C Team 1 played 1 game against team 2
- D Team 2 played 3 games in total
- E In total there were 7 games played

**Problem 16.** Let  $T$  be a regular transition matrix. Then

- A Each column of  $T$ , treated as a vector, has length 1
- B Each column of  $T$  has the sum of its entries equal to 1
- C Each column is a probability vector
- D One of its eigenvalues is equal to 1
- E Each row is a probability vector

**Problem 17.** Let  $T$  be a regular transition matrix. Then

- A any eigenvector of  $T$  corresponding to the eigenvalue 1 is a steady state of the Markov chain generated by  $T$
- B any unit eigenvector of  $T$  corresponding to the eigenvalue 1 is a steady state of the Markov chain generated by  $T$
- C any probability eigenvector of  $T$  corresponding to the eigenvalue 1 is a steady state of the Markov chain generated by  $T$
- D if  $v$  is the steady state then  $Tv = v$
- E if  $v$  is the steady state then  $Tx = v$  for any vector  $x$

**Problem 18.** Let  $T$  be a transition matrix. Then

- A if  $T$  is regular then it has a steady state  $v$
- B if  $T$  is regular then  $\lim_{k \rightarrow \infty} T^k x = v$ , where  $x$  is any vector and  $v$  is the steady state
- C if  $T$  is not regular then it may still have a steady state
- D if  $T$  is not regular then point B is always false. In other words, there is no chance to find a transition matrix  $T$ , that is not regular, but it still has a steady state and every other state converges to the that steady state
- E  $\lim_{k \rightarrow \infty} T^k x = v$ , where  $x$  is any vector and  $v$  is the steady state

**Problem 19.** Suppose that we have 3 states such that

- all residents of state 1 remain in state 1
- half of the residents of state 2 moves to state 1 and the other half moves to state 3
- all residents of state 3 move to state 2

A The transition matrix  $T$  for this process is

$$\begin{bmatrix} 1 & \frac{1}{2} & 0 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}$$

B The transition matrix for this process is

$$\begin{bmatrix} 1 & \frac{1}{2} & 0 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}^T$$

C  $T$  has a steady state equal to  $[1, 0, 0]^T$

D  $T$  is a regular transition matrix

E we have  $\lim_{k \rightarrow \infty} T^k [1/3, 1/3, 1/3]^T = [1, 0, 0]^T$ .

**Problem 20.** Consider the internet with four pages  $P1, P2, P3$  and  $P4$ . Suppose that the links are as follows:  $P1 \rightarrow P2, P3, P2 \rightarrow P3, P3 \rightarrow P2, P4$  and  $P4 \rightarrow P1$ . Then

A the transition matrix associated with the Google Page Rank for this internet is

$$\begin{bmatrix} 0 & 0 & 0 & 1 \\ \frac{1}{2} & 0 & \frac{1}{2} & 0 \\ \frac{1}{2} & 1 & 0 & 0 \\ 0 & 0 & \frac{1}{2} & 0 \end{bmatrix}$$

B the transition matrix associated with the Google Page Rank for this internet is **not** regular

C not only is point B false, but also **every** transition matrix associated with the Google Page Rank for **any** internet is **always** regular

D the ranking of each page belongs to the interval  $[0, 1]$

E suppose that we remove all links of all pages of this internet; then the Google Page Ranking is equal for all 4 pages

**Problem 21.** Singular value decomposition of matrix  $A$  is a factorization  $A = U\Sigma W$  and

A the columns of  $U$  are unit eigenvectors of  $AA^T$  corresponding to eigenvalues arranged in a nonincreasing order

B the columns of  $W$  are unit eigenvectors of  $A^T A$  corresponding to eigenvalues arranged in a nonincreasing order

C the only nonzero entries of  $\Sigma$  are the nonzero eigenvalues of  $AA^T$  arranged in a nonincreasing order on the diagonal

D singular values are the square roots of the nonzero eigenvalues of  $AA^T$

E this sentence is false



**Problem 22.** Let

$$M = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & -1 \end{bmatrix}.$$

Then the SVD of  $M$  is equal to

$$A = \begin{bmatrix} 2 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} \sqrt{6} & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 2 & 5 & -1 \\ 1 & 0 & 2 \\ -2 & 1 & 1 \end{bmatrix}, \quad B = \frac{1}{5} \begin{bmatrix} 2 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} \sqrt{6} & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} \frac{2}{\sqrt{6}} & \frac{5}{\sqrt{6}} & -\frac{1}{\sqrt{6}} \\ 1 & 0 & 2 \\ -2\frac{\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} \end{bmatrix},$$

$$C = \frac{1}{5} \begin{bmatrix} -2 & 1 \\ -1 & -2 \end{bmatrix} \begin{bmatrix} \sqrt{6} & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} -\frac{2}{\sqrt{6}} & -\frac{5}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ 1 & 0 & 2 \\ -2\frac{\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} \end{bmatrix}, \quad D = \begin{bmatrix} 2 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} \sqrt{6} & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 2 & 5 & -1 \\ 1 & 0 & 2 \\ -2 & 1 & 1 \end{bmatrix}^T,$$

$$D = \frac{1}{5} \begin{bmatrix} 2 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} \sqrt{6} & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} \frac{2}{\sqrt{6}} & \frac{5}{\sqrt{6}} & -\frac{1}{\sqrt{6}} \\ 1 & 0 & 2 \\ -2\frac{\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} \end{bmatrix}^T.$$

**Problem 23.** Let  $A$  be a centered data matrix such that

$$A = [u_1 \quad u_2] \begin{bmatrix} \sigma_1 & 0 & 0 \\ 0 & \sigma_2 & 0 \end{bmatrix} V^T$$

is its SVD. Then

A the total variance of the data is equal to  $\sigma_1 + \sigma_2$

B the percentage of the variance of the data in the direction  $u_2$  is equal to  $\frac{\sigma_2^2}{\sigma_1^2 + \sigma_2^2}$

C vector  $u_1$  defines the direction in which the data vary the most

D  $\|u_1\| = \|u_2\|^2$

E  $\sigma_1 \geq \sigma_2$

**Problem 24.** Let  $A$  be a centered data matrix such that

$$A = U\Sigma V^T$$

is its SVD. Suppose that  $j$ th eigenvalue of  $AA^T$  is nonzero. Then

A If  $u_j$  is the  $j$ th column of  $U$  then  $Au_j$  is the  $j$ th column of  $V$

B If  $u_j$  is the  $j$ th column of  $U$  then  $A^T u_j$  is the  $j$ th column of  $V$

C If  $u_j$  is the  $j$ th row of  $U$  then  $A^T u_j$  is the  $j$ th column of  $V$

D If  $u_j$  is the  $j$ th column of  $U$  then  $\frac{A^T u_j}{\|u_j\|}$  is the  $j$ th column of  $V$

E If  $u_j$  is the  $j$ th column of  $U$  then  $\frac{A^T u_j}{\|A^T u_j\|}$  is the  $j$ th column of  $V$

**Problem 25.** Let

$$A = \begin{bmatrix} 2 & 1 & -3 & 23 & 1 & 0 & -12 & 8 & \pi & \sqrt{1} \\ 4 & -12 & 8 & 0 & 93 & 0 & 55 & 99 & 1 & -1 \end{bmatrix}.$$

Then, in practice, to find the SVD of  $A$  one **necessarily** needs to (maybe among other things)

A find 2 eigenvalues of  $AA^T$

B find 2 eigenvectors of  $AA^T$

C find 10 eigenvalues of  $A^T A$

D find 10 eigenvectors of  $A^T A$

E it would be **much** more tedious to perform the SVD for  $A^T$