

姓名 Name : _____

學號 Student ID # : _____

Lecturer:	Jephian Lin 林晉宏
Contents:	cover page, 5 pages of questions, score page at the end
To be answered:	on the test paper
Duration:	180 minutes
Total points:	20 points + 2 extra points

Do not open this packet until instructed to do so.

Instructions:

- Enter your **Name** and **Student ID #** before you start.
- If the answer is too long, round it to **two decimal places**. Numerical answers with a **tolerance ± 0.05** are accepted.
- Any work necessary to arrive at an answer must be shown on the examination paper. Marks will not be given for final answers that are not supported by appropriate work.
- Clearly indicate your final answer to each question either by **underlining it or circling it**. If multiple answers are shown then no marks will be awarded.
- Please answer the problems in **English**.

1. Define the NumPy arrays as follows.

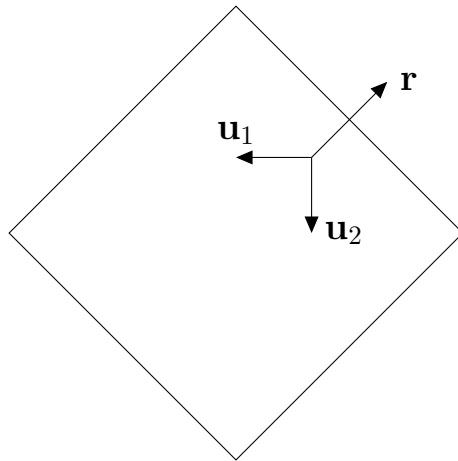
```
arr1 = np.array([1,2,3])
arr2 = np.array([[1],[2],[3]])
arr3 = np.array([[1,2,3]])
arr4 = np.array([[1,2],[3,4]])
```

(a) [1pt] For each array above, write down its shape.

(b) [2pt] What is the output of $(arr2 - 1) * arr3$? Describe the broadcasting rule.

(c) [2pt] What is the output of $arr4 - arr4.mean(axis=0)$? Describe the broadcasting rule.

2. Consider the hyperplane with its normal vector \mathbf{r} as shown below. Let \mathbf{u}_1 and \mathbf{u}_2 be vectors falling on the hyperplane.



$$\mathbf{r} = (1, -1, 1, -1)$$

$$\mathbf{u}_1 = (1, 1, 1, 1)$$

$$\mathbf{u}_2 = (1, -1, -1, 1)$$

- (a) [2pt] For each of the following points, **draw** it on the picture above to demonstrate its relative position with the hyperplane (on the hyperplane, on the same side as \mathbf{r} , or on the opposite side) and **find** its projection onto the the direction of \mathbf{r} .

$$\mathbf{p}_1 = (2, 2, 1, 1),$$

$$\mathbf{p}_2 = (2, 1, 2, 1),$$

$$\mathbf{p}_3 = (2, 1, 1, 2).$$

- (b) [3pt] Let A be the matrix whose columns are \mathbf{u}_1 and \mathbf{u}_2 in order. Draw

$$A \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \quad A \begin{bmatrix} 2 \\ 2 \end{bmatrix}, \quad \text{and } \mathbf{q} = (3, -1, -1, 3)$$

on the picture above.

3. Let

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

(a) [1pt] Find the eigenvalues of A and an orthonormal eigenbasis of it.

(b) [1pt] Let $R_A(\mathbf{x}) = \frac{\mathbf{x}^\top A \mathbf{x}}{\mathbf{x}^\top \mathbf{x}}$. Solve

$$\min_{\mathbf{x} \neq \mathbf{0}} R_A(\mathbf{x})$$

and find a vector \mathbf{x} that achieves the minimum.

(c) [1pt] Find a vector \mathbf{x} such that $R_A(\mathbf{x}) = 0$. Describe your reasoning.

(d) [2pt] Apply the Power Method to A using the initial vector $\mathbf{x}_0 = (1, -1, 0, 0)$. Which vector does \mathbf{x}_k converge to? Explain why \mathbf{x}_k does not converge to the eigenvector corresponding to the largest eigenvalue.

4. [5pt] Mathematical essay: Write a few paragraphs to introduce the *spectral decomposition*.

Your score will be based on the following criteria.

- The definition is clear.
- Some sentences are added to explain the definition.
- Examples or pictures are included to help understanding.
- The sentences are complete.

5. [extra 2pt] Let

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \\ 1 & 4 & 16 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 2 \\ 0 \\ 1 \\ 2 \end{bmatrix}.$$

Find the vector \mathbf{x} such that $\|A\mathbf{x} - \mathbf{b}\|^2$ is minimized.

[END]

Page	Points	Score
1	5	
2	5	
3	5	
4	5	
5	2	
Total	20 (+2)	