

姓名 Name : \_\_\_\_\_

學號 Student ID # : \_\_\_\_\_

Lecturer:	Jephian Lin 林晉宏
Contents:	cover page, <b>5 pages</b> of questions, score page at the end
To be answered:	on the test paper
Duration:	<b>180 minutes</b>
Total points:	<b>20 points</b> + 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  $\pm 0.05$**  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.

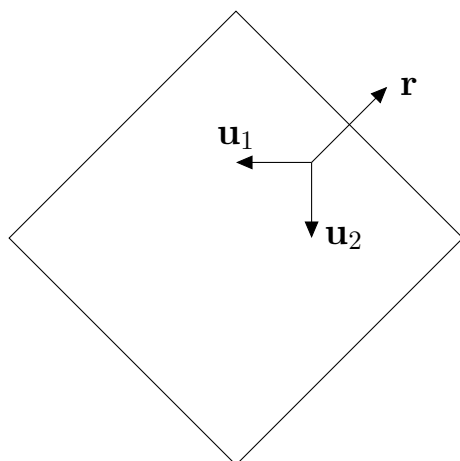
```
arr1 = np.array([1,2,3])
arr2 = np.array([[1,2,3]])
arr3 = np.array([[1],[2],[3]])
arr4 = np.array([[1,2],[2,3]])
```

(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

$$A \begin{bmatrix} 3 \\ 1 \end{bmatrix}, \quad A \begin{bmatrix} 1 \\ 3 \end{bmatrix}, \quad \text{and } \mathbf{q} = (4, 0, 0, 4)$$

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)	