
Linear Algebra

Homework #13 (Final homework)

Due Date:

Reading Assignment: Chapter 6

Problems:

1. Exercises 6.4–4
2. Exercises 6.4–16(e)
3. Exercises 6.4–17(f)
4. Exercises 6.4–18
5. Let $Q(x) = 3x_1^2 + 2x_2^2 + 2x_3^2 + 2x_1x_2 + 2x_1x_3 + 4x_2x_3$,
 - a. find the maximum value of $Q(\mathbf{x})$ subject to the constraint $\mathbf{x}^T \mathbf{x} = 1$,
 - b. find a unit vector \mathbf{u} where the maximum value is attained,
 - c. find the maximum value of $Q(\mathbf{x})$ subject to the constraint $\mathbf{x}^T \mathbf{x} = 1$ and $\mathbf{x}^T \mathbf{u} = 0$.
6. Find the SVD of $A = \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & -2 \end{bmatrix}$. (Hint: work with A^T)