

Here are some sample questions, some of which are from old tests. No books or notes are allowed.

1. Norms:

- (a) State the defining properties of a norm.
- (b) Let  $f(x)$  be the function defined on vectors  $x \in \mathbb{C}^m$  by  $f(x) = \|x\|_1$ . Is  $f$  a norm?
- (c) Give an example of a function defined on vectors  $x \in \mathbb{C}^m$  that fails one of the properties of a norm but satisfies the others.
- (d) Define what it means for a matrix norm to be induced by a vector norm.
- (e) Show that  $\|AB\| \leq \|A\| \|B\|$  if the matrix norm is induced by a vector norm.
- (f) For the matrix  $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$  compute the norms  $\|A\|_1$ ,  $\|A\|_\infty$ , and  $\|A\|_F$ .

2. SVDs:

- (a) State the formal definition of the Singular Value Decomposition for a matrix  $A \in \mathbb{C}^{m \times n}$ .
- (b) Prove the existence of an SVD for an arbitrary  $A \in \mathbb{C}^{m \times n}$ .
- (c) Explain under what conditions and in what sense the SVD is unique.
- (d) Prove: The rank of  $A$  is  $r$ , the number of nonzero singular values.
- (e) Prove: (some other properties from section 5)
- (f) Prove: For any  $\nu$  with  $0 \leq \nu < r$ , if

$$A_\nu = \sum_{j=1}^{\nu} \sigma_j u_j v_j^*$$

with  $\sigma_j$ ,  $u_j$ , and  $v_j$  from the SVD of  $A$  then

$$\|A - A_\nu\|_2 = \inf_{\substack{B \in \mathbb{C}^{m \times n} \\ \text{rank}(B) \leq \nu}} \|A - B\|_2 = \sigma_{\nu+1}.$$