

MATH 543 - HW 2

Parham Khodadi

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TB-4.1

Problem

Determine the singular value decompositions (SVDs) of the following matrices (by hand calculation):

$$(a) \begin{bmatrix} 3 & 0 \\ 0 & -2 \end{bmatrix}, \quad (b) \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}, \quad (c) \begin{bmatrix} 0 & 2 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}, \quad (d) \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, \quad (e) \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}.$$

MATLAB code

Listing 1: My MATLAB code for solving this question.

```
%% tb-4.1
fprintf("TB-4.1\n\n");

% Define every matrix
A_a = [3,0;0,-2];
A_b = [2,0;0,3];
A_c = [0,2;0,0;0,0];
A_d = [1,1;0,0];
A_e = [1,1;1,1];

% SVD then display U, S, V
[U_a,S_a,V_a] = svd(A_a);
fprintf("SVD of Matrix (a):\n")
fprintf("U:\n"); disp(U_a);
fprintf("S:\n"); disp(S_a);
fprintf("V:\n"); disp(V_a);
fprintf("\n");

[U_b,S_b,V_b] = svd(A_b);
fprintf("SVD of Matrix (b):\n")
fprintf("U:\n"); disp(U_b);
fprintf("S:\n"); disp(S_b);
fprintf("V:\n"); disp(V_b);
fprintf("\n");

[U_c,S_c,V_c] = svd(A_c);
fprintf("SVD of Matrix (c):\n")
fprintf("U:\n"); disp(U_c);
fprintf("S:\n"); disp(S_c);
fprintf("V:\n"); disp(V_c);
```

```

fprintf("\n");

[U_d, S_d, V_d] = svd(A_d);
fprintf("SVD of Matrix (d):\n")
fprintf("U:\n"); disp(U_d);
fprintf("S:\n"); disp(S_d);
fprintf("V:\n"); disp(V_d);
fprintf("\n");

[U_e, S_e, V_e] = svd(A_e);
fprintf("SVD of Matrix (e):\n")
fprintf("U:\n"); disp(U_e);
fprintf("S:\n"); disp(S_e);
fprintf("V:\n"); disp(V_e);
fprintf("\n");

fprintf("-----\n");

```

Output

TB-4.1

SVD of Matrix (a):

U:

```

1    0
0    1

```

S:

```

3    0
0    2

```

V:

```

1    0
0   -1

```

SVD of Matrix (b):

U:

```

0    1
1    0

```

S:

```

3    0
0    2

```

V:

```

0    1
1    0

```

SVD of Matrix (c):

U:

```

1    0    0
0    1    0

```

0 0 1

S:

2 0
0 0
0 0

V:

0 -1
1 0

SVD of Matrix (d):

U:

1.0000 0
0 1.0000

S:

1.4142 0
0 0

V:

0.7071 -0.7071
0.7071 0.7071

SVD of Matrix (e):

U:

-0.7071 -0.7071
-0.7071 0.7071

S:

2.0000 0
0 0.0000

V:

-0.7071 0.7071
-0.7071 -0.7071

TB-4.3

Problem

Write a MATLAB program (see Lecture 9) which, given a real 2×2 matrix A , plots the right singular vectors v_1 and v_2 in the unit circle and also the left singular vectors u_1 and u_2 in the appropriate ellipse, as in Figure 4.1. Apply your program to the matrix (3.7) and also to the 2×2 matrices of Exercise 4.1.

MATLAB code

Listing 2: My MATLAB code for solving this question.

```
%% tb-4.3
fprintf("TB-4.3\n\n");

% Ask for Matrix
A = zeros(2,2);
fprintf(" Please input the value for each element in the 2x2 matrix A, below\n");
A(1,1) = input(" A_11 = ");
A(1,2) = input(" A_12 = ");
A(2,1) = input(" A_21 = ");
A(2,2) = input(" A_22 = ");

% SVD
[U,S,V] = svd(A);
sigma1 = S(1,1);
sigma2 = S(2,2);
v1 = V(:,1);
v2 = V(:,2);
u1 = U(:,1);
u2 = U(:,2);

% Display SVD
fprintf(" Singular values of matrix A:\n");
fprintf(" Sigma1 = %.4f\nSigma2 = %.4f\n", sigma1, sigma2);
fprintf(" v1 = [%.6g; %.6g], v2 = [%.6g; %.6g]\n", v1(1), v1(2), v2(1), v2(2));
fprintf(" u1 = [%.6g; %.6g], u2 = [%.6g; %.6g]\n\n", u1(1), u1(2), u2(1), u2(2));

% Unit Circle + V
t = linspace(0, 2*pi, 31415);
X = [cos(t); sin(t)];
Y = A*X;

figure;
plot(X(1,:), X(2,:), 'k', 'LineWidth', 1.5); hold on; grid on;
quiver(0,0, v1(1), v1(2), 0, 'LineWidth', 2, 'MaxHeadSize', 0.25);
quiver(0,0, v2(1), v2(2), 0, 'LineWidth', 2, 'MaxHeadSize', 0.25);
axis equal;
xlabel('x'); ylabel('y');
title('Unit circle with right singular vectors');
legend('unit circle', '$v_1$', '$v_2$', 'Location', 'best', 'Interpreter', 'latex');
exportgraphics(gcf, 'unit_circle_V.eps', 'ContentType', 'vector');

% Ellipse + Sigma*U
```

```

p1 = sigma1*u1;
p2 = sigma2*u2;

figure;
plot(Y(1,:), Y(2,:), 'k', 'LineWidth', 1.5); hold on; grid on;
quiver(0,0, p1(1), p1(2), 0, 'LineWidth', 2, 'MaxHeadSize', 0.25);
quiver(0,0, p2(1), p2(2), 0, 'LineWidth', 2, 'MaxHeadSize', 0.25);
axis equal;
xlabel('x'); ylabel('y');
title('Ellipse with left singular vectors');
legend('ellipse', '$\sigma_1 \cdot u_1$', '$\sigma_2 \cdot u_2$', 'Location', 'best',
'Interpreter', 'latex');
exportgraphics(gcf, 'ellipse_U.eps', 'ContentType', 'vector');

```

Output

0.0.1 When using matrix (3.7)

Matrix (3.7) in the book is $A = \begin{bmatrix} 1 & 2 \\ 0 & 2 \end{bmatrix}$.

Here's the console output from this code:

TB-4.3

Please input the value for each element in the 2x2 matrix A, below

A_11 = 1

A_12 = 2

A_21 = 0

A_22 = 2

Singular values of matrix A:

Sigma1 = 2.9208

Sigma2 = 0.6847

v1 = [0.256668; 0.9665], v2 = [-0.9665; 0.256668]

u1 = [0.749678; 0.661803], u2 = [-0.661803; 0.749678]

The following figures (Figures 1 and 2) are generated.

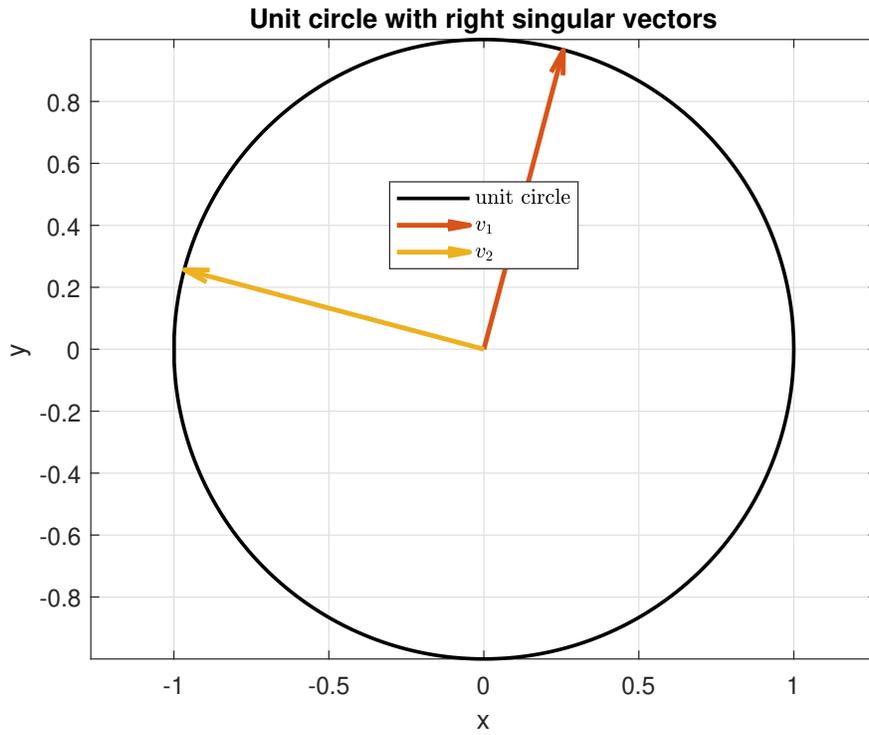


Figure 1: Unit circle with right singular vectors v_1 and v_2 .

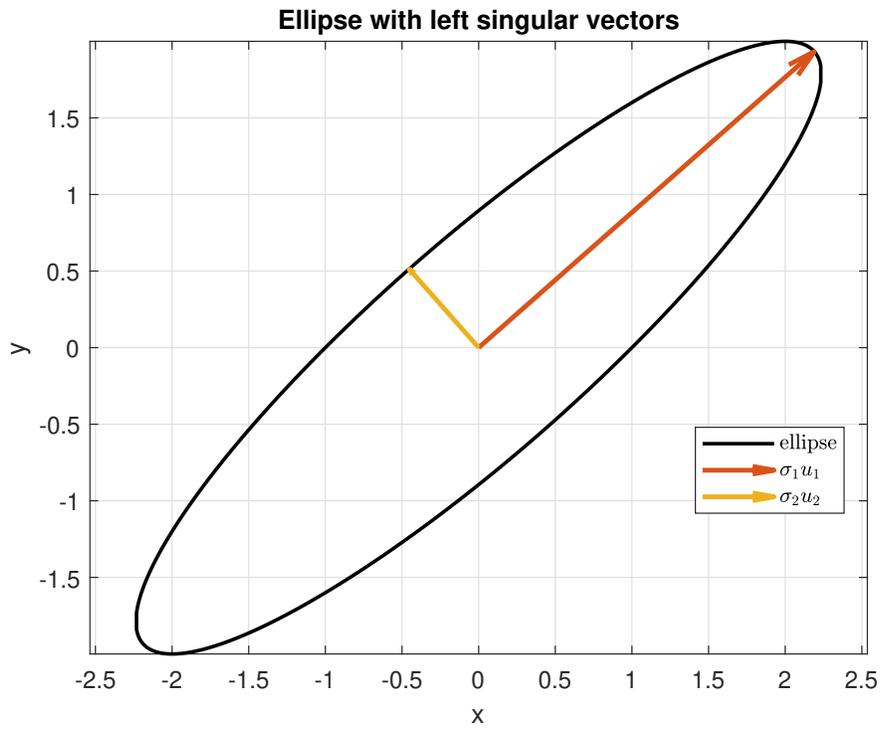
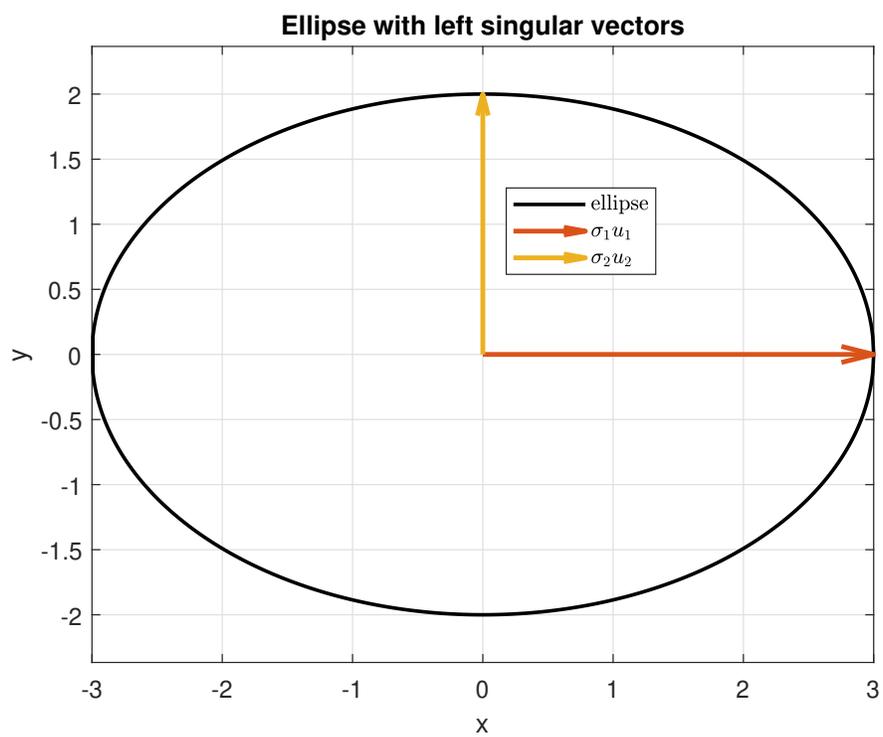
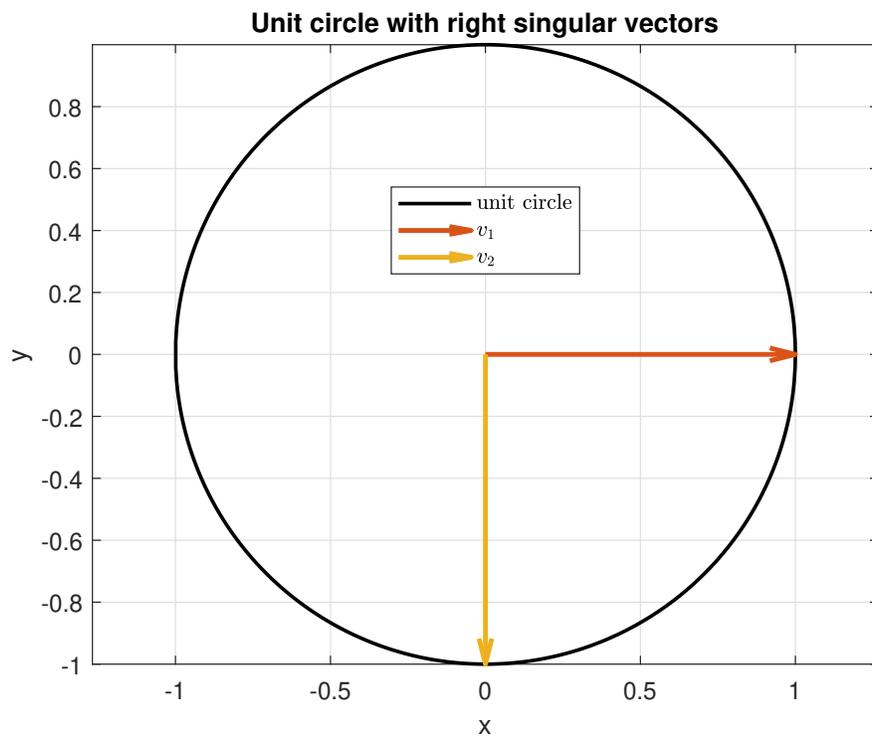


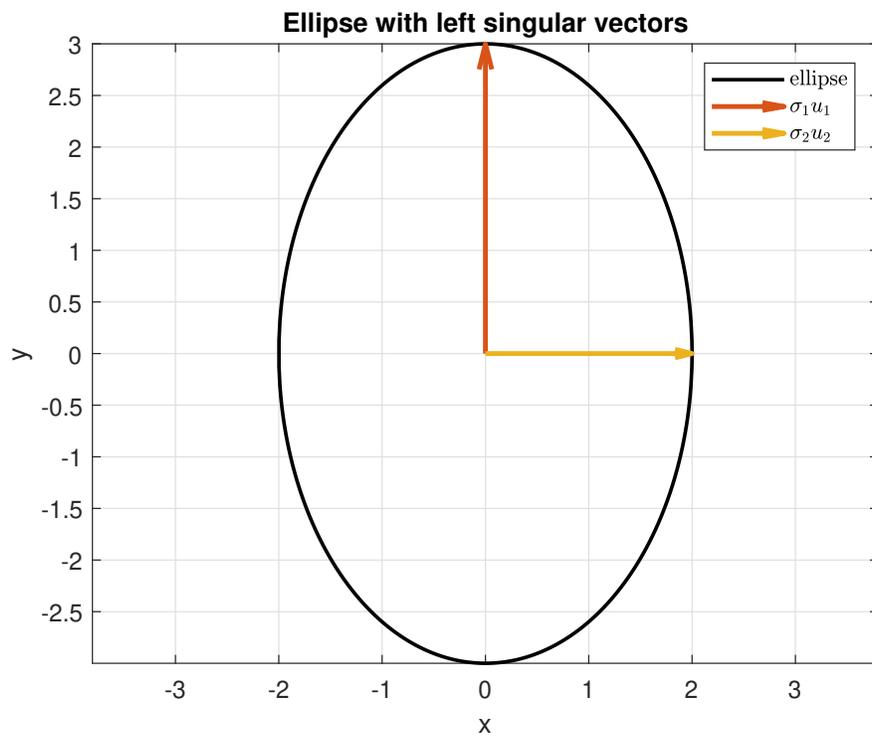
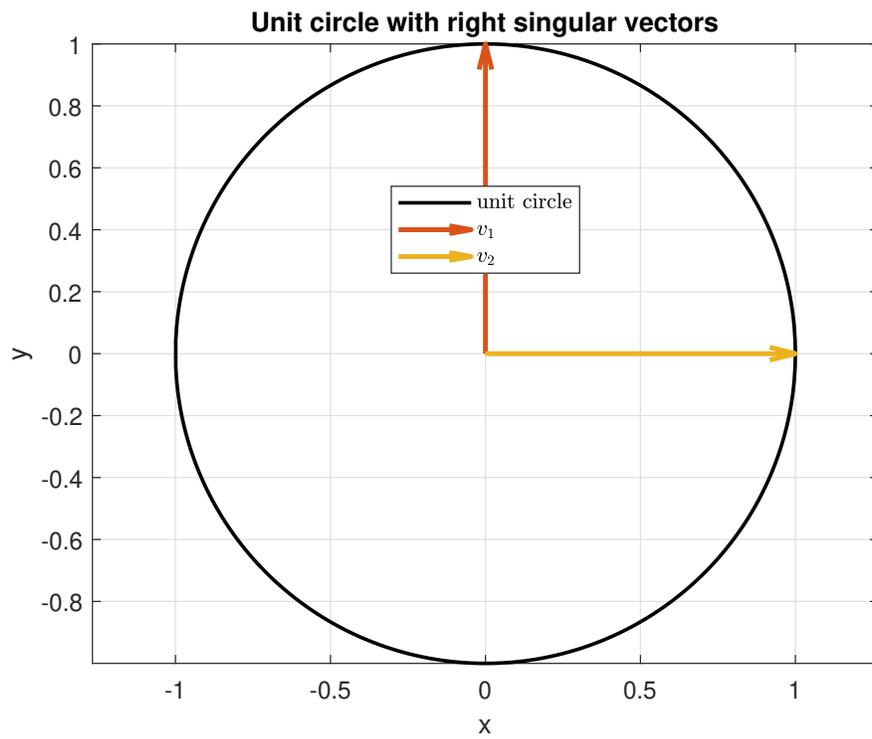
Figure 2: Ellipse with singular values times left singular vectors $\sigma_1 u_1$ and $\sigma_2 u_2$.

0.0.2 The 2×2 Matrices in Problem 4.1

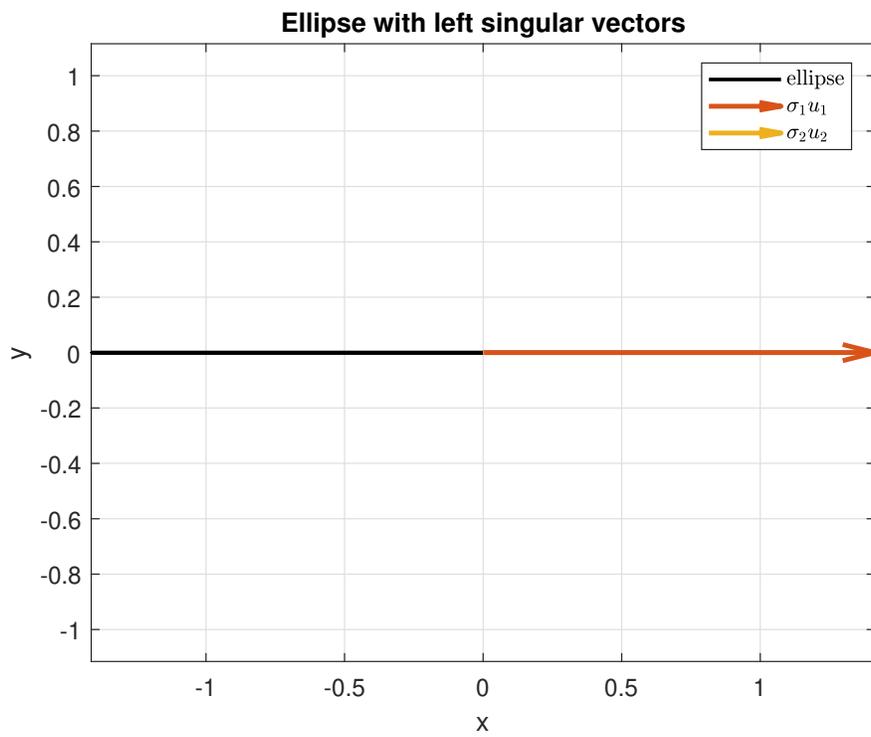
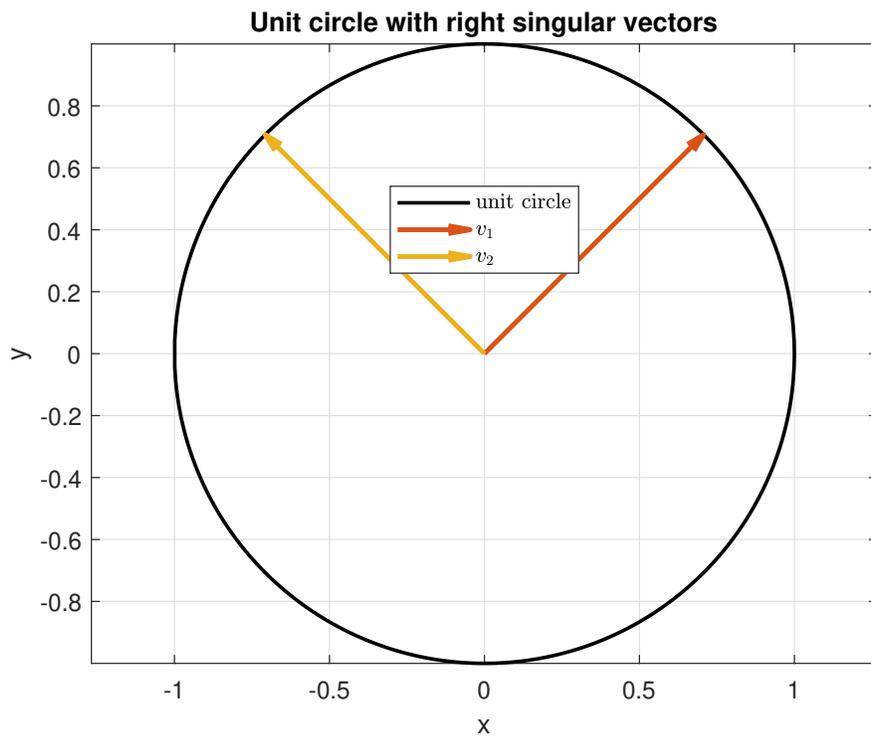
(a)



(b)



(d)



(e)

