

1 a) let $A = [\vec{a}_1 \dots \vec{a}_n]$ with $A_j = \begin{bmatrix} A_{1j} \\ A_{2j} \\ \vdots \\ A_{mj} \end{bmatrix}$

then $(A^T A)_{jj} = \vec{a}_j^T \vec{a}_j$

$= [A_{1j} \dots A_{mj}] \begin{bmatrix} A_{1j} \\ \vdots \\ A_{mj} \end{bmatrix} = A_{1j}^2 + \dots + A_{mj}^2 = \sum_{l=1}^m A_{lj}^2$

then $\text{trace}(A^T A) = \sum_{j=1}^n A_{jj} = \sum_{j=1}^n \sum_{l=1}^m A_{lj}^2 = \|A\|_F^2$

The other case is similar

(b) $\|AU\|_2^2 = \text{trace}(AU(AU)^T) = \text{trace} AUU^T A^T$
 $= \text{trace} AA^T = \|A\|_2^2$ using part (a) and U orthogonal

The other case is similar

(c) If $A = U \Sigma V^T$ full SVD with U and V orthogonal, using (b)

$\|A\|_F^2 = \|U \Sigma V^T\|_F^2 = \|\Sigma\|_F^2 = \sigma_1^2 + \dots + \sigma_r^2$

Since these are the only non zero elements in Σ .

$$(2a) \quad A\vec{z} - A\vec{x} = A(\vec{x} + \epsilon\vec{y}) - A\vec{x} = A\vec{x} + A\epsilon\vec{y} - A\vec{x} \\ = \epsilon(A\vec{y}) \quad \text{and} \quad \vec{z} - \vec{x} = \vec{x} + \epsilon\vec{y} - \vec{x} = \epsilon\vec{y}$$

$$\text{Thus} \quad \frac{\|A\vec{z} - A\vec{x}\|}{\|A\vec{x}\|} = \frac{\|\epsilon A\vec{y}\|}{\|A\vec{x}\|} = \frac{\epsilon \|A\vec{y}\|}{\|A\vec{x}\|} \\ \frac{\|\vec{z} - \vec{x}\|}{\|\vec{x}\|} = \frac{\|\epsilon\vec{y}\|}{\|\vec{x}\|} = \frac{\epsilon \|\vec{y}\|}{\|\vec{x}\|}$$

$$= \frac{\|A\vec{y}\|}{\|A\vec{x}\|} \quad \text{since } 1 = \|\vec{x}\| = \|\vec{y}\|$$

2g: For random \vec{y} and \vec{x} one expects that $\|A\vec{y}\| \approx \|A\vec{x}\|$ so $\kappa(\vec{x}, \vec{y})$ typically around 1.

But \vec{v}_1 is the direction which gets stretched the most by A , $A\vec{v}_1 = \sigma_1 \vec{u}_1$ so $\|A\vec{v}_1\| = \|\sigma_1 \vec{u}_1\| = \sigma_1$. And \vec{v}_5 is

the direction in which A shrinks the most, $A\vec{v}_5 = \sigma_5 \vec{v}_5$ and so $\|A\vec{v}_5\| = \|\sigma_5 \vec{u}_1\| = \sigma_5$

and so $\kappa(\vec{x}, \vec{y}) = \sigma_5 / \sigma_1$, the condition number. So the worst case is realized by $\vec{y} = \vec{v}_1$ and $\vec{x} = \vec{v}_5$.