

Problem 1 - 5 Points

Consider the matrix

$$A = \begin{bmatrix} 4 & -2 \\ 2 & -1 \\ 0 & 0 \end{bmatrix}$$

1. Find all singular values of the matrix.
2. Find the singular value decomposition of the matrix.

$$\underline{\underline{A^T A}} = \begin{pmatrix} 4 & 2 & 0 \\ -2 & -1 & 0 \end{pmatrix} \begin{pmatrix} 4 & -2 \\ 2 & -1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 20 & -10 \\ -10 & 5 \end{pmatrix}$$

Char. poly. : $(20 - \lambda)(5 - \lambda) - 100 = 0$

$$\lambda^2 - 25\lambda = 0, \lambda = 0, \lambda = 25$$

→ Singular values are $0, \sqrt{25} = 0, 5$.

For eigenvectors of $\underline{\underline{A^T A}}$: $\lambda = 0, v = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$
 $\lambda = 25, v = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$

$$\underline{\underline{U}} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \underline{\underline{V}} = \frac{1}{\sqrt{5}} \begin{pmatrix} 1 & -2 \\ 2 & 1 \end{pmatrix}$$

Problem 2 - 5 Points

Consider the following ODE:

$$y''(t) + 4y'(t) + 4y = 0$$

1. Find the general solution to the above equation.
2. Find the solution of the equation for $y(0) = 1, y'(0) = 0$.

$$1) \quad \text{AE: } m^2 + 4m + 4 = 0, \quad (m+2)^2 = 0, \quad m = -2, -2$$

$$a) \quad y(t) = Ae^{-2t} + Bte^{-2t}$$

$$2) \quad y'(t) = -2Ae^{-2t} + Be^{-2t} - 2Bte^{-2t}$$

$$y(0) = A = 1$$

$$y'(0) = -2A + B = 0 \quad \rightarrow \quad B = 2$$

$$\Rightarrow y(t) = e^{-2t} + 2te^{-2t}$$