

1. A) \mathbf{x} is an $n \times 1$ matrix, and \mathbf{y}^T is a $1 \times m$ matrix. Therefore the product is an $n \times m$ matrix.

a. The product $\mathbf{x}\mathbf{y}^T$ is the matrix
$$\begin{bmatrix} x_1y_1 & \cdots & x_1y_m \\ \vdots & \ddots & \vdots \\ x_ny_1 & \cdots & x_ny_m \end{bmatrix}$$

b. This can be simplified to $[y_1\mathbf{x} \quad \cdots \quad y_m\mathbf{x}]$ where \mathbf{x} is the original $n \times 1$ column vector

c. Since every column in the $\mathbf{x}\mathbf{y}^T$ is a scalar multiple of the \mathbf{x} column vector, they are not linearly independent. Since \mathbf{x} and \mathbf{y}^T are nonzero, at least one column is nonzero, so the rank is 1.

B) True. This can be shown by proving for any i,j $BB^T_{i,j} = A_{i,j}$ and BB^T and A are matrices of equivalent dimensions.

Since B is a $m \times n$ matrix, B^T is a $n \times m$ matrix. Therefore BB^T is a $m \times m$ matrix.

$A = \sum b_k b_k^T$ from $k = 1$ to n , where b_k is a $m \times 1$ matrix. Thus $b_k b_k^T$ is an $m \times m$ matrix. Therefore A is the sum of $m \times m$ matrices so it is also a $m \times m$ matrix.

The $BB^T_{i,j}$ entry can be defined as $\sum B_{ik} B_{kj}^T$ from $k = 1$ to n . But $B_{kj}^T = B_{jk}$, so we can simplify this to $\sum B_{ik} B_{jk}$ from $k = 1$ to n .

The $A_{i,j}$ entry is i,j entries of $\sum b_k b_k^T$ from $k = 1$ to n . For a given k , the i,j entry of $b_k b_k^T$ is product of the i^{th} value of the k column of B , and the j^{th} value in the k column of B . So the $A_{i,j}$ entry can be formulated as $\sum B_{ik} B_{jk}$ from $k = 1$ to n .

Therefore BB^T and A are both $m \times m$ matrices whose i,j entries are equivalent, so $BB^T = A$.

C) True. Let C be the matrix BB^T . C is symmetric if and only if $C = C^T$.

$$C^T = (BB^T)^T = (B^T)^T B^T = BB^T.$$

Thus $C = C^T$ so C is symmetric.

2. From problem 3 last week, if $L = t\mathbf{x} + \mathbf{y}$ has the properties $\mathbf{x}^T \mathbf{x} = 1$ and $\mathbf{y}^T \mathbf{x} = 0$, the projection of a vector \mathbf{a}_i onto L can be simplified to $(\mathbf{a}_i \cdot \mathbf{x})\mathbf{x} + \mathbf{y}$.

a. The equation then becomes $\sum |\mathbf{a}_i - (\mathbf{a}_i \cdot \mathbf{x})\mathbf{x} - \mathbf{y}|^2$ from $i = 1$ to m