

Math 218D

Quiz 10

1. Find the vector SVD of the matrix

$$A = \begin{pmatrix} 3 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix}$$

2. Compute the covariance matrix of the following data

$$\begin{pmatrix} -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$