

Exam Location: Draft

PRINT your student ID: \_\_\_\_\_

PRINT AND SIGN your name: \_\_\_\_\_, \_\_\_\_\_  
(last) (first) (sign)

PRINT your discussion sections and (u)GSIs (the ones you attend): \_\_\_\_\_

Row Number: \_\_\_\_\_ Seat Number: \_\_\_\_\_

Name and SID of the person to your left: \_\_\_\_\_

Name and SID of the person to your right: \_\_\_\_\_

Name and SID of the person in front of you: \_\_\_\_\_

Name and SID of the person behind you: \_\_\_\_\_

**1. Honor Code (0 pts.)**

**Please copy the following statement in the space provided below and sign your name.**

*As a member of the UC Berkeley community, I act with honesty, integrity, and respect for others. I will follow the rules and do this exam on my own.*

**Note that if you do not copy the honor code and sign your name, you will get a 0 on the exam.**

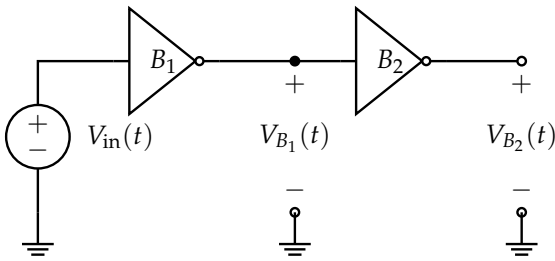
**2. Tell us something you're excited about. (2 pts.)**

**3. What are you looking forward to this weekend? (2 pts.)**

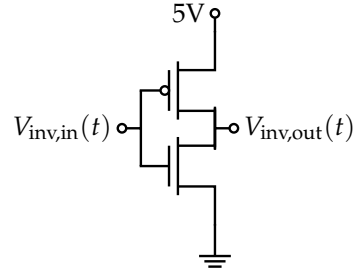
Do not turn this page until the proctor tells you to do so.  
You can work on the above problems before time starts.

**4. CMOS Threshold Engineering (12 pts.)**

In this problem, you will analyze the behavior of the inverter chain in fig. 1 below.



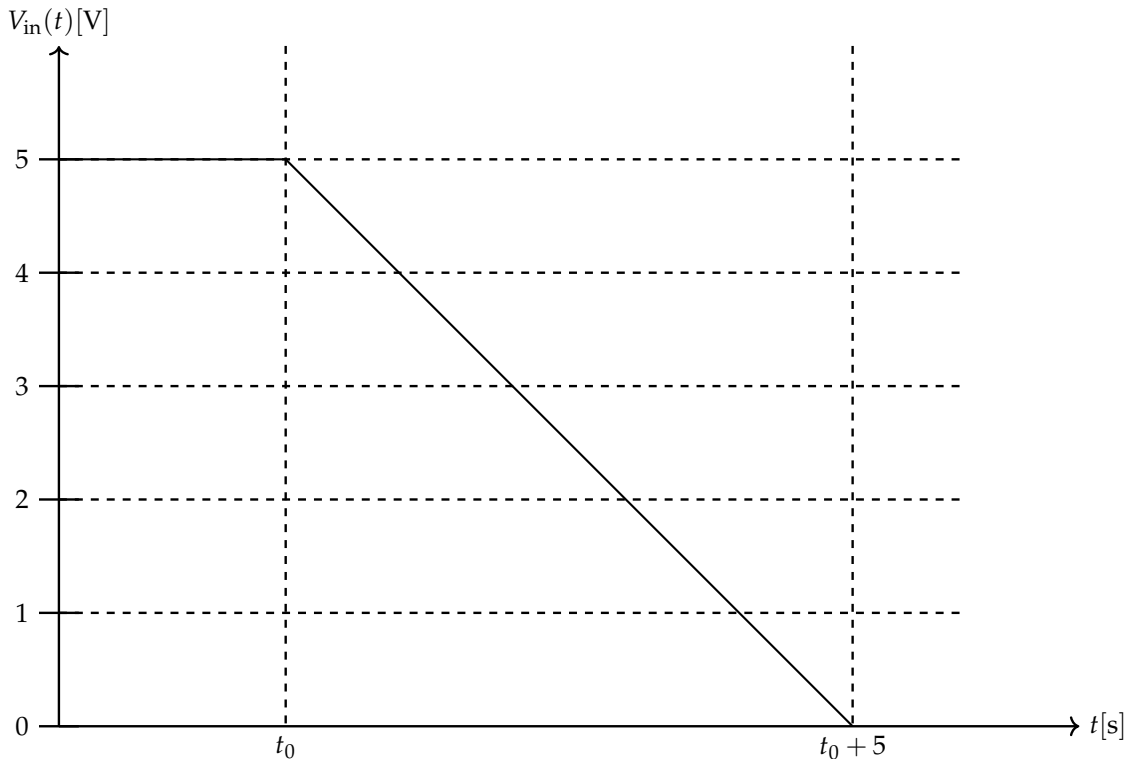
**Figure 1:** Inverter chain circuit.



**Figure 2:** Standard CMOS inverter.

The inverter chain in fig. 1 has two inverters,  $B_1$  and  $B_2$ . These inverters are standard CMOS inverters made of a PMOS and NMOS transistor (fig. 2). The PMOS transistors have threshold voltage  $|V_{tp}| = 2\text{ V}$  and the NMOS transistors have threshold voltage  $V_{tn} = 1\text{ V}$ .

- (a) (4 pts.) The input voltage  $V_{in}(t)$  is fed to  $B_1$  in fig. 1. Starting at time  $t_0$ ,  $V_{in}(t)$  goes from 5V to 0V with a delay of 5 seconds.  $V_{in}(t)$  is plotted below in fig. 3. **Mark the time the PMOS of  $B_1$  turns on,  $t_P$ , and the time the NMOS of  $B_1$  turns off,  $t_N$ , with vertical lines in the graph below.**



**Figure 3:** Input voltage to inverter  $B_1$ .

- (b) (8 pts.) You should have found that  $t_P < t_N$ . For times,  $t$ , such that  $t_P \leq t \leq t_N$ , we have both transistors of the  $B_1$  inverter on, leading to the following model of the output of the  $B_1$  inverter as shown in fig. 4.

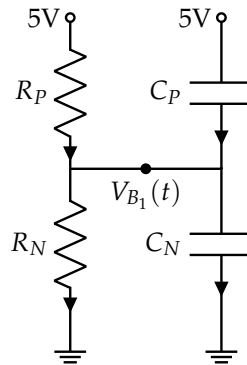


Figure 4:  $B_1$  Inverter's output model.

Setup a differential equation for  $V_{B_1}(t)$  from fig. 4 in the form of eq. (1) below and identify  $\lambda$  and  $c$  in terms of  $R_P$ ,  $R_N$ ,  $C_N$ ,  $C_P$ , and known constants. Do not solve the differential equation.

$$\frac{d}{dt}V_{B_1}(t) = \lambda V_{B_1}(t) + c \quad (1)$$

**5. Matrix Differential Equation Excited by Eigenvector Input (15 pts.)**

Consider the differential equation, eq. (2), in terms of  $\vec{x}(t), \vec{u}(t) \in \mathbb{R}^N$ .

$$\frac{d\vec{x}(t)}{dt} = A\vec{x}(t) + \vec{u}(t) \quad (2)$$

Let  $A$  be a  $N \times N$  matrix with  $N$  distinct, real, non-zero eigenvalues, and eigenvalue-eigenvector pairs

$(\lambda_i, \vec{v}_i)$  for  $i = 1, \dots, N$ . With  $V = \begin{bmatrix} | & & | \\ \vec{v}_1 & \cdots & \vec{v}_N \\ | & & | \end{bmatrix}$  as the matrix of the eigenvectors, let  $\tilde{\vec{x}}(t) = V^{-1}\vec{x}(t)$ ,

which is  $\vec{x}(t)$  represented in the  $V$  basis. The differential equation, eq. (2), written in terms of  $\tilde{\vec{x}}(t)$  appears below in eq. (3).

$$\frac{d\tilde{\vec{x}}(t)}{dt} = \tilde{A}\tilde{\vec{x}}(t) + \tilde{B}\vec{u}(t) \quad (3)$$

$\tilde{A}$  and  $\tilde{B}$  are  $N \times N$  matrices.

(a) (6 pts.) Express  $\tilde{A}$  and  $\tilde{B}$  from eq. (3) in terms of  $\lambda_i, \vec{v}_i, V$ , and  $V^{-1}$ . No need to show work.

- (b) (3 pts.) For a square matrix,  $M$ , let  $\vec{m}_i$  denote its  $i$ -th column, and let  $(M^{-1})_i$  denote the  $i$ -th column of  $M$ 's inverse,  $M^{-1}$ . **For our system in eq. (2), let  $N = 5$ . We choose our input to be  $\vec{u}(t) = (\tilde{B}^{-1})_3$ . What is  $\tilde{B}\vec{u}(t)$ ? Recall that  $\tilde{B}$  is  $N \times N$ .**

(HINT: If  $P = Q^{-1}$ ,  $PQ = P \begin{bmatrix} | & & | \\ \vec{q}_1 & \dots & \vec{q}_N \\ | & & | \end{bmatrix} = \begin{bmatrix} | & & | \\ P\vec{q}_1 & \dots & P\vec{q}_N \\ | & & | \end{bmatrix} = I$ .)

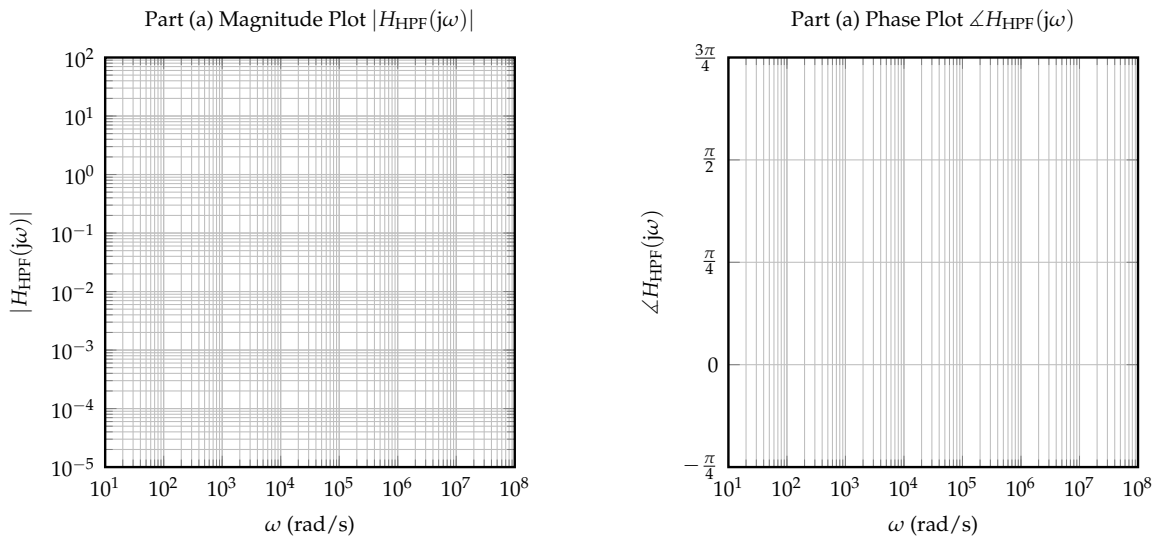
- (c) (6 pts.) For the system represented in the  $V$  basis in eq. (3), let  $\tilde{B}\vec{u}(t) = \vec{w}$ , where  $\vec{w}$  has  $k$ -th entry  $w_k = c \neq 0$  and all other entries  $w_i = 0$ .  
**With the initial condition that  $\vec{x}(0) = \vec{0}$ , solve for  $\vec{x}(t)$  for  $t \geq 0$  when  $\tilde{B}\vec{u}(t) = \vec{w}$  in terms of  $\lambda_i, \vec{v}_i, t$ , and other relevant constants.** It may be of use to recall that the  $\lambda_i$  are all non-zero. Additionally, we give you the solution to the differential equation eq. (4) below with constant input  $u$ .

$$\frac{d}{dt}x(t) = \lambda x(t) + u, x(0) = x_0 \tag{4}$$

The solution to eq. (4) is  $x(t) = x_0 e^{\lambda t} - \frac{u}{\lambda}(1 - e^{\lambda t})$ .

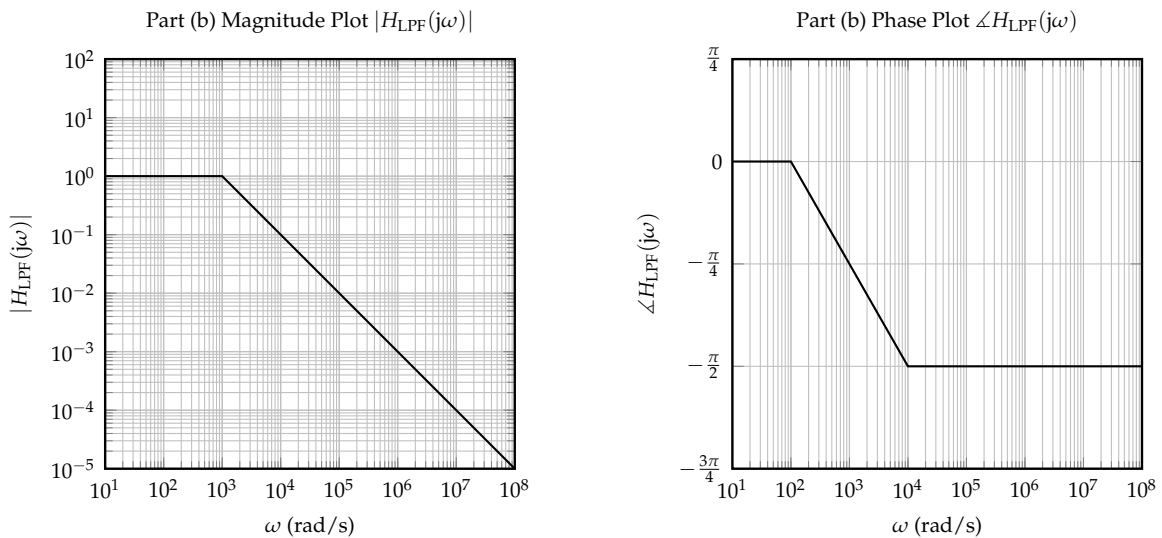
**6. To Bode Or Not To Bode (10 pts.)**

(a) (4 pts.) Draw the magnitude and phase Bode plots of the high-pass filter  $H_{\text{HPF}}(j\omega) = 10 \frac{j\omega}{1 + j\frac{\omega}{10^4}}$ .



**Figure 5:** Part (a) Magnitude and Phase Bode Plots for the transfer function  $H_{\text{HPF}}(j\omega)$ .

(b) (6 pts.) Given the following Bode plots describing a system's behavior, what would the output of the system be if the input were  $20 \cos(10^5 t) + 5 \cos(10^3 t + \frac{\pi}{4})$ ?



**Figure 6:** Part (b) Magnitude and Phase Bode Plots for the transfer function  $H_{\text{LPF}}(j\omega)$ .

**7. Minimum Energy Solutions for Phasors (25 pts.)**

Suppose we have three voltage sources with voltage values  $V_1(t)$ ,  $V_2(t)$ , and  $V_3(t)$  to be utilized in a circuit. For an angular frequency,  $\omega$ ,  $\tilde{V}_{i,\omega}$  denotes the phasor of  $V_i(t)$  corresponding to that  $\omega$ .

(a) (3 pts.) The voltages,  $V_i(t)$ , are defined in the following way.

$$V_1(t) = A_1 \cos(\omega_1 t + \phi_1) \tag{5}$$

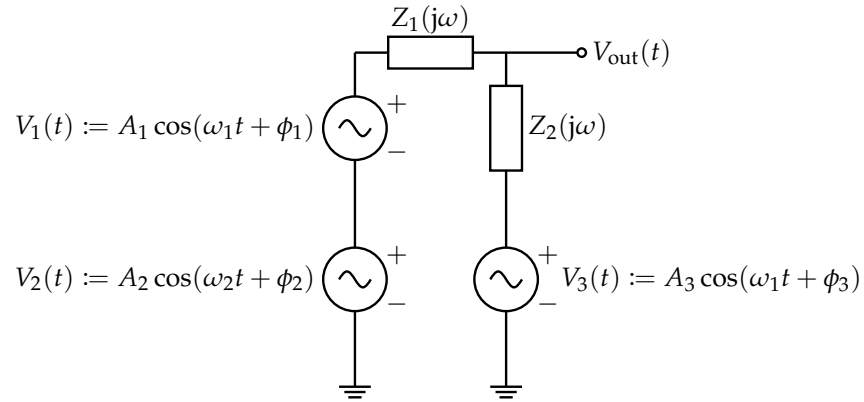
$$V_2(t) = A_2 \cos(\omega_2 t + \phi_2) \tag{6}$$

$$V_3(t) = A_3 \cos(\omega_1 t + \phi_3) \tag{7}$$

**Fill in the table below with the phasors of the  $V_i(t)$  for each of the two frequencies  $\omega_1$  and  $\omega_2$  in terms of  $A_i$ ,  $\omega_i$ ,  $\phi_i$ , and any other relevant constants.**

$\tilde{V}_{1,\omega_1}$	$\tilde{V}_{2,\omega_1}$	$\tilde{V}_{3,\omega_1}$		$\tilde{V}_{1,\omega_2}$	$\tilde{V}_{2,\omega_2}$	$\tilde{V}_{3,\omega_2}$

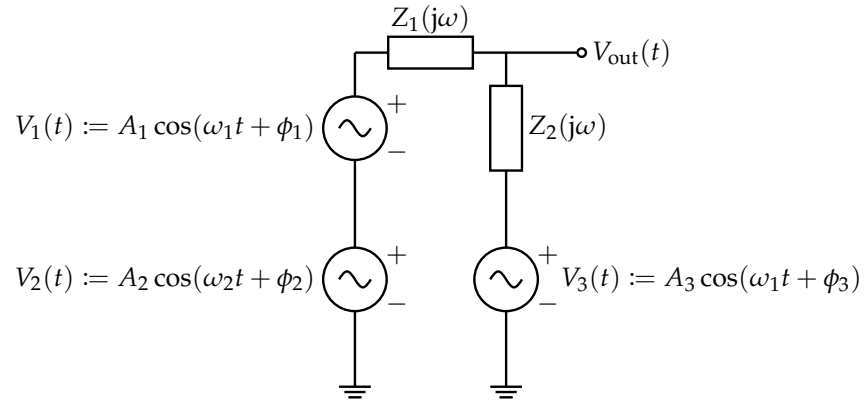
(b) (5 pts.) Now consider a circuit using the three voltage sources shown below.



**Solve for the output voltage phasor,  $\tilde{V}_{out, \omega_1}$ , the phasor of  $V_{out}(t)$  associated with the frequency  $\omega_1$ . You may express your answer using any of  $\omega_i$ ,  $Z_i(j\omega_i)$ , and  $\tilde{V}_{i, \omega_1}$ .**  
 (HINT: Superposition may be useful here.)



(c) (3 pts.) The circuit from part (b) is repeated below.



**Solve for the output voltage phasor,  $\tilde{V}_{\text{out},\omega_2}$ , the phasor of  $V_{\text{out}}(t)$  associated with the frequency  $\omega_2$ . You may express your answer using any of  $\omega_i$ ,  $Z_i(j\omega_2)$ , and  $\tilde{V}_{i,\omega_2}$ .**

(d) (10 pts.) Our goal is to find the values of  $V_i(t)$  that give us a desired value of  $V_{\text{out}}(t)$  such that  $\left\| \begin{bmatrix} \tilde{V}_{1,\omega_1} & \tilde{V}_{2,\omega_2} & \tilde{V}_{3,\omega_1} \end{bmatrix}^\top \right\|$  is minimized. There are two output phasor values,  $\tilde{V}_{\text{out},\omega_1}$  and  $\tilde{V}_{\text{out},\omega_2}$ , that corresponded to a desired value of  $V_{\text{out}}(t)$ . We stack our answers from parts (b) and (c) to get the following equation:

$$\underbrace{\begin{bmatrix} \tilde{V}_{\text{out},\omega_1} \\ \tilde{V}_{\text{out},\omega_2} \end{bmatrix}}_{\vec{V}_{\text{out}}} = \begin{bmatrix} \frac{2}{3} & 0 & \frac{1}{3} \\ 0 & \frac{1}{2} & 0 \end{bmatrix} \underbrace{\begin{bmatrix} \tilde{V}_{1,\omega_1} \\ \tilde{V}_{2,\omega_2} \\ \tilde{V}_{3,\omega_1} \end{bmatrix}}_{\vec{V}_{\text{in}}} \quad (8)$$

For your convenience, we also provide the following information:

$$\begin{bmatrix} \frac{2}{3} & 0 & \frac{1}{3} \\ 0 & \frac{1}{2} & 0 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}}_U \underbrace{\begin{bmatrix} \frac{\sqrt{5}}{3} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}}_\Sigma \underbrace{\begin{bmatrix} \frac{2}{\sqrt{5}} & 0 & \frac{1}{\sqrt{5}} \\ 0 & 1 & 0 \\ -\frac{1}{\sqrt{5}} & 0 & \frac{2}{\sqrt{5}} \end{bmatrix}}_{V^T} \quad (9)$$

Express the optimal values of  $\tilde{V}_{1,\omega_1}$ ,  $\tilde{V}_{2,\omega_2}$ , and  $\tilde{V}_{3,\omega_1}$  achieving  $\tilde{V}_{\text{out},\omega_1}$  and  $\tilde{V}_{\text{out},\omega_2}$  while also minimizing  $\left\| \begin{bmatrix} \tilde{V}_{1,\omega_1} & \tilde{V}_{2,\omega_2} & \tilde{V}_{3,\omega_1} \end{bmatrix}^\top \right\|$ .

(e) (4 pts.) Suppose we find that the optimum  $\vec{\tilde{V}}_{\text{in}} = \begin{bmatrix} \tilde{V}_1^* \\ \tilde{V}_2^* \\ \tilde{V}_3^* \end{bmatrix} = \begin{bmatrix} e^{j\pi/2} \\ 2e^{j3\pi/4} \\ 3e^{j\pi/2} \end{bmatrix}$  and that  $\omega_1 = 10 \frac{\text{rad}}{\text{s}}$  and  $\omega_2 = 20 \frac{\text{rad}}{\text{s}}$ . The relationship between  $\vec{\tilde{V}}_{\text{out}}$  and  $\vec{\tilde{V}}_{\text{in}}$  is still as it appeared in the last part:

$$\vec{\tilde{V}}_{\text{out}} = \begin{bmatrix} \frac{2}{3} & 0 & \frac{1}{3} \\ 0 & \frac{1}{2} & 0 \end{bmatrix} \vec{\tilde{V}}_{\text{in}} \quad (10)$$

**Write  $V_{\text{out}}(t)$ , the output voltage of our circuit in the time domain.**

**8. SVD Puzzle (10 pts.)**

Given the matrix  $A$  in eq. (11), write out a singular value decomposition of matrix  $A$  in the form  $U\Sigma V^T$ .

$$A = \frac{5}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \end{bmatrix} + \frac{1}{2} \begin{bmatrix} 1 \\ -1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 4 \end{bmatrix} \quad (11)$$

Note that you should order the singular values in  $\Sigma$  from largest to smallest.

(HINT:  $\left\| \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\| = \sqrt{2}$      $\left\| \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} \right\| = \sqrt{18}$      $\begin{bmatrix} 2 \\ -2 \\ -1 \end{bmatrix}^T \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = 0$      $\begin{bmatrix} 2 \\ -2 \\ -1 \end{bmatrix}^T \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} = 0$ .)

**9. Compressed Learning (13 pts.)**

(a) (6 pts.) Suppose we have a matrix  $X \in \mathbb{R}^{d \times n}$  of noisy data points

$$X := \begin{bmatrix} | & | & \cdots & | \\ \vec{x}_1 & \vec{x}_2 & \cdots & \vec{x}_n \\ | & | & & | \end{bmatrix} \quad (12)$$

where each  $\vec{x}_i \in \mathbb{R}^d$ , and  $n > d$ . Suppose further that we observed some outputs  $y_i$ , where each  $y_i = \vec{w}^\top \vec{x}_i$ , for some unknown vector  $\vec{w} \in \mathbb{R}^d$ .

Now, your friend Adam wants to estimate new outputs  $y_{n+1}, y_{n+2}, \dots$  on his TI-Launchpad device as he sees new data points,  $\vec{x}_{n+1}, \vec{x}_{n+2}, \dots \in \mathbb{R}^d$ , but it takes too much memory to store these  $\vec{x}_i$ . He compresses these  $\vec{x}_i$  by projecting them onto the subspace spanned by the singular vectors corresponding to the largest  $\ell$  singular values. Here, we can assume  $\ell \ll d$ . Suppose that  $X$  has SVD  $X = U\Sigma V^\top$ , and let  $U_k$  denote the sub-matrix of the first  $k$  columns of  $U$  (and likewise, let  $V_k$  denote the sub-matrix of the first  $k$  columns of  $V$ ). Answer the following questions in order:

i. To save memory, instead of storing vectors  $\vec{x}_i \in \mathbb{R}^d$ , we can store smaller vectors of the  $\ell$  coordinates of  $\vec{x}_i$  projected onto the  $\ell$ -dimensional subspace. Call these smaller vectors  $\tilde{\vec{x}}_i \in \mathbb{R}^\ell$ . **For a new data point  $\vec{x}_{\text{new}}$ , what is the corresponding  $\tilde{\vec{x}}_{\text{new}}$ ?** Express  $\tilde{\vec{x}}_{\text{new}}$  in terms of the quantities provided.

(HINT: Based on how the data is arranged in  $X$ , should you project onto columns of  $U$  or columns of  $V$ ?)

ii. Using the initial  $n$  data points, Adam gives you an estimate of the unknown  $\vec{w} \in \mathbb{R}^d$ :  $\hat{\vec{w}}$ .  $\hat{\vec{w}}$  should allow you to estimate  $y_i$  for new  $\vec{x}_i$ . However, we cannot store the incoming  $\vec{x}_i$  to compute  $y_i$  and must use  $\tilde{\vec{x}}_i$  instead. **What is the output,  $y_{\text{new}}$ , corresponding to a new data point  $\vec{x}_{\text{new}}$ , in terms of  $\hat{\vec{w}}$ ,  $\tilde{\vec{x}}_{\text{new}}$ , and other provided quantities?** You may not use  $\vec{x}_{\text{new}}$  in your answer.

(HINT: You may want to consider how to compute a projection, since  $\tilde{\vec{x}}_{\text{new}}$  are the  $\ell$  coordinates of the projection into the subspace spanned by relevant singular vectors.)

(b) (3 pts.) Now, we will consider the problem of classification. Your friend Rohit has built a classifier where he finds the coordinates of his data on a 1-dimensional subspace generated from a single singular vector. Let  $s_i$  be the coordinate of  $\vec{x}_i$ . His classifier outputs '+1' if  $s_i > 0$ , '-1' if  $s_i < 0$ , and '0' if  $s_i = 0$ . Consider the following data matrix:

$$X := \begin{bmatrix} \vec{x}_1 & \vec{x}_2 & \vec{x}_3 & \vec{x}_4 \end{bmatrix} \tag{13}$$

$$= \begin{bmatrix} 1 & 0.5 & -0.5 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \tag{14}$$

**For each data point  $\vec{x}_1, \vec{x}_2, \vec{x}_3, \vec{x}_4$ , what would Rohit's classifier output?** If writing the SVD of  $X$ , use the following (eigenvalue, eigenvector) pairs for  $XX^\top$ :  $\left(2.5, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}\right), \left(0, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\right), \left(0, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right)$ .

(c) (4 pts.) Rohit accidentally drops his measurement device and now his data looks like

$$X_{\text{buggy}} := \begin{bmatrix} \vec{x}_1 & \vec{x}_2 & \vec{x}_3 & \vec{x}_4 \end{bmatrix} \tag{15}$$

$$= \begin{bmatrix} 1 & 0.5 & -0.5 & -1 \\ 100 & 100 & 100 & 100 \\ 0 & 0 & 0 & 0 \end{bmatrix} \tag{16}$$

i. **What is the classification of the data points now, using the same classification strategy with  $X_{\text{buggy}}$  as in part (b)?** If writing the SVD of  $X_{\text{buggy}}$ , use the following (eigenvalue, eigenvector) pairs for  $X_{\text{buggy}}X_{\text{buggy}}^\top$ :

$$\left( 2.5, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right), \left( 40000, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right), \left( 0, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right).$$

ii. Suppose you were to “center” your data matrix  $X_{\text{buggy}}$ . The centered version of  $X_{\text{buggy}} \in \mathbb{R}^{d \times n}$  can be written as

$$X_{\text{center}} = X_{\text{buggy}} - \begin{bmatrix} \mu_1 & \mu_1 & \cdots & \mu_1 \\ \mu_2 & \mu_2 & \cdots & \mu_2 \\ \vdots & \vdots & \ddots & \vdots \\ \mu_d & \mu_d & \cdots & \mu_d \end{bmatrix} \tag{17}$$

where  $\mu_i$  is the average value of all elements in row  $i$  of  $X_{\text{buggy}}$ . **Find  $X_{\text{center}}$ . How does it compare to  $X$  in part (b)?**

**10. Reachability for Nonlinear Systems (19 pts.)**

Consider a pendulum with some applied torque,  $u(t)$ , as a control input. The coordinate system for  $\theta$  has the downward vertical as  $\theta = 0$  with counterclockwise rotation as  $\theta > 0$ . This pendulum has the following dynamics equation:

$$ml^2 \frac{d^2\theta}{dt^2} + mgl \sin(\theta) = u(t) \tag{18}$$

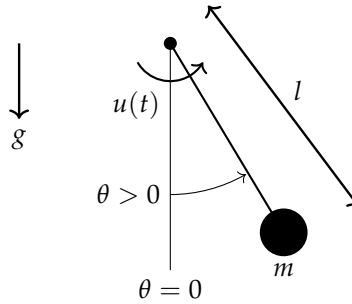


Figure 7: Pendulum

(a) (4 pts.) Let us define the state as  $\vec{x}(t) = \begin{bmatrix} \theta \\ \frac{d\theta}{dt} \end{bmatrix}$ , and the values  $m = l = 1$ . **Use the definition of  $\vec{x}(t)$  to rewrite the dynamics in eq. (18) in the form  $\frac{d}{dt}\vec{x}(t) = \vec{f}(\vec{x}(t), u(t))$ . What is  $\vec{f}(\vec{x}(t), u(t))$ ?**

(b) (3 pts.) **Given the diagram of the pendulum above, pick an appropriate operating point  $(\vec{x}^*, u^*)$  such that the pendulum points straight upwards and remains stationary.**  $\theta$  has units of radians. (HINT: Take care to note how  $\theta$  is defined above!)



- (c) (8 pts.) A linearized model of the system for variables  $\delta\vec{x} := \vec{x} - \vec{x}^*$  and  $\delta u := u - u^*$  is given by:

$$\frac{d}{dt}\delta\vec{x}(t) = \delta A\delta\vec{x}(t) + \delta B\delta u(t) \quad (19)$$

$\delta A$  and  $\delta B$  are matrices that depend on the operating point,  $(\vec{x}^*, u^*)$ . We choose the operating point for this linearization to be the one you found in the previous part. **Finish the linearization by finding the matrices  $\delta A$  and  $\delta B$ .**

- (d) (2 pts.) Regardless of your answers to the previous parts, suppose that the linearized dynamics are

$$\frac{d}{dt}\delta\vec{x} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \delta\vec{x} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \delta u \quad (20)$$

**Is this operating point locally stable?**

(e) (2 pts.) Suppose we discretized this system and obtained the following discrete, linear system:

$$\delta\vec{x}[i+1] = \underbrace{\begin{bmatrix} 1 & -\frac{1}{2} \\ \frac{5}{2} & -1 \end{bmatrix}}_{A_d} \delta\vec{x}[i] + \underbrace{\begin{bmatrix} -1 \\ \frac{5}{2} \end{bmatrix}}_{\vec{b}_d} \delta u[i] \quad (21)$$

**Is this system controllable?** You may use the fact that

$$A_d \vec{b}_d = \begin{bmatrix} -\frac{9}{4} \\ -5 \end{bmatrix} \quad (22)$$

**11. A Complex Triangularization of the Schur Variety (18 pts.)**

Upper triangularization is the process of expressing a square matrix in terms of an upper triangular matrix via an orthonormal basis. Let's explore what happens when we try the procedure on a matrix with complex entries.

Our matrix we want to upper triangularize is  $A = \begin{bmatrix} \frac{1}{2} + j & \frac{j}{2} \\ \frac{j}{2} & -\frac{1}{2} + j \end{bmatrix}$ .

(a) (3 pts.) Show that  $\vec{u}_1 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{j}{\sqrt{2}} \end{bmatrix}$  is an eigenvector of  $A$ . What is its corresponding eigenvalue?

(b) (5 pts.) Use Gram-Schmidt to generate a vector  $\vec{u}_2$  that is orthogonal to  $\vec{u}_1$  from part (a) and has norm  $\|\vec{u}_2\|$  equal to 1.

(c) (10 pts.) We will proceed with one iteration of the Schur Decomposition Algorithm. **Calculate**

$U^*AU$ , where  $U = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{j}{\sqrt{2}} \\ \frac{j}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$ . **Is the result of your calculation an upper triangular matrix?**

**12. Tracing Trace Proofs (14 pts.)**

In parts (a) through (c), we will prove that the square of the Frobenius norm of  $A \in \mathbb{R}^{n \times m}$  is equal to the sum of the eigenvalues of  $A^\top A$ . In other words, we will prove that  $\|A\|_F^2 = \sum_{i=1}^m \lambda_i$ , where each of the  $\lambda_i$  are one of the  $m$  eigenvalues of  $A^\top A$ . Then, we will synthesize our learnings in parts (d) and

(e). Recall that matrix  $A \in \mathbb{R}^{n \times m}$  has Frobenius norm  $\|A\|_F$  that equals  $\sqrt{\sum_{i=1}^m \sum_{k=1}^n a_{ki}^2}$ .

(a) (4 pts.) **Prove that  $\|A\|_F^2 = \text{tr}\{A^\top A\}$  for  $A \in \mathbb{R}^{2 \times 3}$ .**

(HINT: The trace of matrix  $M$ ,  $\text{tr}\{M\}$ , is the sum over its diagonal. It may help to identify what the entries of  $A^\top A$  are in terms of the columns of  $A$ .)

(b) (2 pts.) **Show that  $A^\top A$  simplifies down to  $V\Sigma^\top \Sigma V^\top$  if the SVD of  $A$  is  $U\Sigma V^\top$ .**

- (c) (2 pts.) Given that  $\text{tr}\{QP\} = \text{tr}\{PQ\}$  for  $Q \in \mathbb{R}^{m \times n}$  and  $P \in \mathbb{R}^{n \times m}$ , **show that**  $\text{tr}\{A^\top A\} = \text{tr}\{\Sigma^\top \Sigma\}$  **using your result from part (b).**  
(*HINT: What is  $V^\top V$ ?*)

- (d) (3 pts.) **Given that  $B \in \mathbb{R}^{2 \times 2}$ , that  $\|B\|_F^2 = 5$ , and that  $B^\top B$  has an eigenvalue equal to 5, what can we say about the invertibility of  $B$ ?** Conclude and justify whether  $B$  is invertible, not invertible, or if we do not have enough information.

(*HINT: What should the  $\Sigma$  matrix of  $B$  look like if it is invertible? In parts (a) through (c), we proved that  $\text{tr}\{A^\top A\} = \sum_k \sigma_k^2 = \sum_i \lambda_i$ , where  $\sigma_k$  describes the singular values of  $A$  and  $\lambda_i$  describes the eigenvalues of  $A^\top A$ .)*

- (e) (3 pts.) We want to understand the stability of the following continuous system, where  $M \in \mathbb{R}^{n \times n}$ ,  $\vec{x} \in \mathbb{R}^n$ , and  $\vec{b} \neq \vec{0}_n$ .

$$\frac{d}{dt}\vec{x}(t) = M\vec{x}(t) + \vec{b}u(t) \quad (23)$$

**Given that  $M$  has  $\text{tr}\{M^\top M\} = 0$ , what can we say about the stability of our system?** Conclude and justify whether the system is stable, not stable, or if we do not have enough information.

*(HINT: Try using the statement in the previous part to answer: what are the singular values of  $M$ , if  $\text{tr}\{M^\top M\} = 0$ ? Given this, what will  $M = U\Sigma V^\top$  be?)*

[Doodle page! Draw us something if you want or give us suggestions or complaints. You can also use this page to report anything suspicious that you might have noticed.

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