

A- 0-)

Design Matrix

$$X = \begin{bmatrix} 1 & x_1 & \sin(2\pi x_1/12) \\ \vdots & \vdots & \vdots \\ 1 & x_n & \sin(2\pi x_n/12) \end{bmatrix}$$

Parameter Vector

$$\beta = \begin{bmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{bmatrix}$$

1-) By definition a matrix is symmetric when a matrix A st. $A^T = A$

Hence, since A is symmetric, then $A^T = A$.

Similarly, $(A^2)^T = A^T A^T = A A = A^2$ which means A^2 is also symmetric.

2-) ~~By definition a matrix A is orthogonally diagonalizable if~~

A matrix, A , is orthogonally diagonalizable if and only if A is a symmetric matrix. ~~$A = PDP^T = PDP^{-1}$~~
 Since we know A is orthogonally diagonalizable, then A is symmetric which means $A^T = A$. By using the proof above, we showed that A^2 is also symmetric, so A^2 is also orthogonally diagonalizable

B-

1-) First, let's write $Q(x)$ as $x^T A x$.

$$x^T A x = [x_1 \ x_2] \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Now let's find its eigenvalues:

$$A - \lambda I = \begin{bmatrix} 3-\lambda & 1 \\ 1 & 3-\lambda \end{bmatrix} \quad \det \begin{pmatrix} 3-\lambda & 1 \\ 1 & 3-\lambda \end{pmatrix} = \lambda^2 - 6\lambda + 8 = (\lambda-4)(\lambda-2)$$

so $\lambda=4$ & $\lambda=2$

Hence, we can make $P = \begin{bmatrix} 4 & 0 \\ 0 & 2 \end{bmatrix}$ and usually we'd calculate P but since

then $Q(x) = Q(Py) = (Py)^T A (Py) = y^T (P^T A P) y = y^T D y = \lambda_1 y_1^2 + \lambda_2 y_2^2$ $x = Py$

2-) As the professor said during lecture, if A is a symmetric matrix, then

So the answer is $y_1^2 + 2y_2^2$

$M = \max_{x^T x = 1} x^T A x$ which means that under these conditions M is the greatest eigenvalue of A which we calculated to be $\boxed{4}$