Homework Assignment 5. Due Thursday March 12.

- 1. (5 pts) Prove that the modified and the classic Gram-Schmidt orthogonalization processes (CGS and MGS, respectively) are equivalent. (See Cameron's lecture notes LinearAlgebra.pdf and/or J. Demmel's book "Applied Numerical Linear Algebra", chapter 3, page 107.)
- 2. (5 pts) Calculate the singular value decomposition for the matrix

$$A = \left[\begin{array}{cc} 1 & 2 \\ 0 & 1 \end{array} \right].$$

3. (5 pts) Prove items (5) and (7) in Theorem 3 in Cameron's lecture notes LinearAlgebra.pdf.