1.(a) Let $P_{1}, \ldots, P_{k}$ be a collection of $k$ non-zero vectors in $R^{n}$ such that $P_{i}$ is perpendicular to $P_{j}$ for all $\mathrm{i} \# j$. Then, $P_{i}$ (i arbitrary) can be expressed as a linear combination of the remaining $P_{j}, j \# i$.

True / False because if $p_{i}=\sum \lambda j * p j$, then the dot product $<p_{i, \ldots}, p_{i}>$ satisfies
$\mathrm{j} \neq \mathrm{i} \quad 0 \ll \mathrm{p}_{\mathrm{i}}, \mathrm{p}_{\mathrm{i}}>=<\Sigma>\mathrm{jp}_{\mathrm{j}}, \mathrm{p}_{\mathrm{i}}>=0$ (why) Contradiction $\mathrm{j} \neq \mathrm{i}$
(b) Let $f: R^{n}-->R$ be a convex function. Then, the set $S_{b}=\left\{x \mid x R^{n}, f(x) \leq b\right\}$ is convex..
$/ 0.5+1.5$
True / False because :- $\mathrm{X}^{1} \varepsilon \mathrm{~S}_{\mathrm{b}}, \mathrm{X}^{2} \varepsilon \mathrm{~S}_{\mathrm{b}}$

$$
\begin{aligned}
f\left(\lambda x^{1}+(1-x) x^{2}\right) & \leqq \lambda f\left(x^{1}\right)+(1-\lambda) f\left(x^{2}\right) \\
& \leqq \lambda b+(1-\lambda) b=b
\end{aligned}
$$

(c) A square matrix $\mathrm{A}=\left(\mathrm{a}_{\mathrm{ij}}\right)$ whose elements are $\{0,1\}$ and which can be transformed to the identity matrix by rearranging its row vectors is called a Permutation Matrix. Show that $A A^{T}=I$

A permutation matrix has only one 1 in each row and no two 1 s in the same column.
Let $A=\left(a_{i j}\right) ; A^{T}=\left(a^{`}{ }_{i j}\right)=\left(a_{j i}\right)$. Let $B=A A^{T}$
1, $i=j$
Then, $\mathrm{b}_{\mathrm{ij}}=\sum \mathrm{a}_{\mathrm{ik}} \mathrm{a}_{\mathrm{kj}}=\sum \mathrm{a}_{\mathrm{ik}} \mathrm{a}_{\mathrm{jk}}=\{0$, otherwise
2. Bring the following system into canonical form with respect to ( $\mathrm{x}_{1}, \mathrm{x}_{2}$ ) by two pivot steps.

$$
\begin{aligned}
& 2 x_{1}-3 x_{2}+4 x_{3}-2 x_{4}=8 \\
& 6 x_{1}+5 x_{2}-7 x_{3}-x_{4}=4 \\
& x_{1}-3 / 2 x_{2}+2 x_{3}-x_{4}=4 \\
& 14 x_{2}-19 x_{3}+5 x_{4}=-20 \\
& x_{1}-\quad \begin{array}{r}
1 / 28 x_{3}-13 / 28 \quad x_{4}=13 / 7 \\
x_{2}-19 / 14 x_{3}+5 / 14 x_{4}=-10 / 7
\end{array}
\end{aligned}
$$

Now bring $x_{3}$ in place of $x_{1}$

$$
\begin{aligned}
-28 x_{1} & +x_{3}+13 x_{4}
\end{aligned}=-52
$$

