

Practice Exam 2

1. Let $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$, $\mathbf{v}_2 = \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}$, $\mathbf{v}_3 = \begin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}$, and $\mathbf{w} = \begin{pmatrix} 3 \\ 1 \\ 2 \end{pmatrix}$.

- (a) Is \mathbf{w} in $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$? How many vectors are in $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$?
 (b) How many vectors are in $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$?
 (c) Is \mathbf{w} in the subspace spanned by $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$? Why?

SOLUTION.

- (a) No. $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is a set containing only three vectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$. Apparently, \mathbf{w} equals none of these three, so $\mathbf{w} \notin \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$.
 (b) $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is the set containing ALL possible linear combinations of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$. Particularly, any scalar multiple of \mathbf{v}_1 , say, $2\mathbf{v}_1, 3\mathbf{v}_1, 4\mathbf{v}_1, \dots$, are all in the span. This implies $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ contains infinitely many vectors.
 (c) To determine whether \mathbf{w} belongs to $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$, we are to look to write \mathbf{w} as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$. For this purpose, we need to find three scalars c_1, c_2, c_3 , such that $\mathbf{w} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3$. This amounts to solve the system $A\mathbf{c} = \mathbf{w}$ for $\mathbf{c} = (c_1, c_2, c_3)^T$, where matrix $A = (\mathbf{v}_1 \ \mathbf{v}_2 \ \mathbf{v}_3)$. Note that actually we only need to determine if this system allows a solution. Now apply Gaussian to reduce the augmented matrix in the echelon form:

$$\left(\begin{array}{ccc|c} 1 & 2 & 4 & 3 \\ 0 & 1 & 2 & 1 \\ -1 & 3 & 6 & 2 \end{array} \right) \xrightarrow{R_3+R_1} \left(\begin{array}{ccc|c} 1 & 2 & 4 & 3 \\ 0 & 1 & 2 & 1 \\ 0 & 5 & 10 & 5 \end{array} \right) \xrightarrow{R_3-5R_2} \left(\begin{array}{ccc|c} \boxed{1} & 2 & 4 & 3 \\ 0 & \boxed{1} & 2 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

The bottom row doesn't lead to inconsistency, so the system allows a solution (actually has infinitely many). This shows that \mathbf{w} is in the subspace spanned by $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$. \square

2. Given subspaces H and K of a vector space V , the **sum** of H and K , written as $H + K$, is the set of all vectors in V that can be written as the sum of two vectors, one in H and the other in K ; that is,

$$H + K = \{\mathbf{w} \mid \mathbf{w} = \mathbf{u} + \mathbf{v} \text{ for some } \mathbf{u} \in H \text{ and some } \mathbf{v} \in K\}$$

- (a) Show that $H + K$ is subspace of V .
 (b) Show that H is a subspace of $H + K$ and K is a subspace of $H + K$.

PROOF.

- (a) Since H and K are subspaces of V , the zero vector $\mathbf{0}$ has to belong to them both. Taking $\mathbf{u} = \mathbf{v} = \mathbf{0}$, we have $\mathbf{w} = \mathbf{0} + \mathbf{0} = \mathbf{0}$, which, by definition, belongs to $H + K$. Next, we are to show $H + K$ is closed under both addition and scalar multiplication. Suppose $\mathbf{w}_1, \mathbf{w}_2$ are two vectors in $H + K$. By definition, they can be written as

$$\mathbf{w}_1 = \mathbf{u}_1 + \mathbf{v}_1, \quad \mathbf{w}_2 = \mathbf{u}_2 + \mathbf{v}_2, \quad \text{for some } \mathbf{u}_1, \mathbf{u}_2 \in H \text{ and some } \mathbf{v}_1, \mathbf{v}_2 \in K.$$

Hence,

$$\mathbf{w}_1 + \mathbf{w}_2 = (\mathbf{u}_1 + \mathbf{v}_1) + (\mathbf{u}_2 + \mathbf{v}_2) = (\mathbf{u}_1 + \mathbf{u}_2) + (\mathbf{v}_1 + \mathbf{v}_2),$$

where, $\mathbf{u}_1 + \mathbf{u}_2 \in H$ because H is a subspace, thus closed under addition; and $\mathbf{v}_1 + \mathbf{v}_2 \in K$ similarly. This shows that $\mathbf{w}_1 + \mathbf{w}_2$ can be written as the sum of two vectors, one in H and the other in K . So, again by definition, $\mathbf{w}_1 + \mathbf{w}_2 \in H + K$, namely, $H + K$ is closed under addition. For scalar multiplication, note that given scalar c ,

$$c\mathbf{w}_1 = c(\mathbf{u}_1 + \mathbf{v}_1) = c\mathbf{u}_1 + c\mathbf{v}_1,$$

where $c\mathbf{u}_1 \in H$ because H is closed under scalar multiplication; and $c\mathbf{v}_1 \in K$ parallelly. Now that $c\mathbf{w}_1$ has been written as the sum of two vectors, one in H and the other in K , it's in $H + K$. That is, $H + K$ is closed under scalar multiplication. And we are done.

- (b) Since H is a subspace of V , it's nonempty, closed under addition and scalar multiplication. We only need to show that H is a subset of $H + K$. This is derived from the fact that each vector in H can be written as the sum of itself, which belongs to H , and the zero vector, which belongs to K . A similar argument justifies K is a subspace of $H + K$, too. \square

3. Let \mathbf{x} and \mathbf{y} be linearly independent elements of a vector space V . Show that $\mathbf{u} = a\mathbf{x} + b\mathbf{y}$ and $\mathbf{v} = c\mathbf{x} + d\mathbf{y}$ are linearly independent if and only if $ad - bc \neq 0$. Is the entire collection $\mathbf{x}, \mathbf{y}, \mathbf{u}, \mathbf{v}$ linearly independent?

PROOF. Let $A = (\mathbf{x} \ \mathbf{y})$, $B = (\mathbf{u} \ \mathbf{v})$, $C = \begin{pmatrix} a & c \\ b & d \end{pmatrix}$, then

$$AC = (\mathbf{x} \ \mathbf{y}) \begin{pmatrix} a & c \\ b & d \end{pmatrix} = (a\mathbf{x} + b\mathbf{y} \quad c\mathbf{x} + d\mathbf{y}) = (\mathbf{u} \ \mathbf{v}) = B.$$

Two key facts we'll use later are that \mathbf{u} and \mathbf{v} (or, \mathbf{x} and \mathbf{y}) are linearly independent if and only if the homogeneous system $B\mathbf{r} = \mathbf{0}$ (or, $A\mathbf{r} = \mathbf{0}$) allows only trivial solution, denoted by Fact 1 (or, Fact 2). Now slow down, carefully think of the following deduction process, and make sure you really understand each step involved.

$$\begin{aligned} & \mathbf{u}, \mathbf{v} \text{ are linearly independent} \\ \iff & B\mathbf{r} = \mathbf{0} \text{ has only trivial solution} && \text{(by Fact 1)} \\ \iff & (AC)\mathbf{r} = \mathbf{0} \text{ has only trivial solution} && \text{(since } AC = B\text{)} \\ \iff & A(C\mathbf{r}) = \mathbf{0} \text{ has only trivial solution} && \text{(by associativity)} \\ \iff & C\mathbf{r} = \mathbf{0} \text{ has only trivial solution} && \text{(by Fact 2, replace } \mathbf{r} \text{ by } C\mathbf{r}\text{)} \\ \iff & C \text{ is nonsingular} \\ \iff & \det C \neq 0 \\ \iff & ad - bc \neq 0 \end{aligned}$$

The entire collection $\mathbf{x}, \mathbf{y}, \mathbf{u}, \mathbf{v}$ is linearly dependent, since we have four scalars, $a, b, -1, 0$, not all zero, such that the linear combination $a\mathbf{x} + b\mathbf{y} + (-1)\mathbf{u} + 0\mathbf{v} = \mathbf{0}$. \square

4. Find bases for the column space (range) and null space (kernel) of the matrix $A = \begin{pmatrix} -2 & 4 & -2 & -4 \\ 2 & -6 & -3 & 1 \\ -3 & 8 & 2 & -3 \end{pmatrix}$.

SOLUTION. To find the basis for column space, we need to find pivot column(s). To find the basis for null space, we need to find general solution to the homogeneous system $A\mathbf{x} = \mathbf{0}$. Both can be achieved

by reducing the matrix in the echelon form.

$$\begin{pmatrix} -2 & 4 & -2 & -4 \\ 2 & -6 & -3 & 1 \\ -3 & 8 & 2 & -3 \end{pmatrix} \xrightarrow[R_3 - \frac{3}{2}R_1]{R_2 + R_1} \begin{pmatrix} -2 & 4 & -2 & -4 \\ 0 & -2 & -5 & -3 \\ 0 & 2 & 5 & 3 \end{pmatrix} \xrightarrow{R_3 + R_2} \begin{pmatrix} \boxed{-2} & 4 & -2 & -4 \\ 0 & \boxed{-2} & -5 & -3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

We see that the first two columns are pivot columns, so the first two columns of the ORIGINAL MATRIX A , namely, $\{(-2, 2, -3)^T, (4, -6, 8)^T\}$, form a basis for $\text{Col } A$. The last two columns are free, and we can easily read the general solution from the echelon form:

$$x_2 = -\frac{5}{2}x_3 - \frac{3}{2}x_4, \quad x_1 = 2x_2 - x_3 - 2x_4 = -6x_3 - 5x_4, \quad x_3, x_4 \text{ free}$$

Written in vector form,

$$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} -6x_3 - 5x_4 \\ -\frac{5}{2}x_3 - \frac{3}{2}x_4 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} -6x_3 \\ -\frac{5}{2}x_3 \\ x_3 \\ 0 \end{pmatrix} + \begin{pmatrix} -5x_4 \\ -\frac{3}{2}x_4 \\ 0 \\ x_4 \end{pmatrix} = x_3 \begin{pmatrix} -6 \\ \frac{5}{2} \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} -5 \\ -\frac{3}{2} \\ 0 \\ 1 \end{pmatrix}$$

Thus, $\{(-6, \frac{5}{2}, 1, 0)^T, (-5, \frac{3}{2}, 0, 1)^T\}$ form a basis for $\text{Nul } A$. \square

5. Show that $\left\{ \mathbf{u}_1 = \begin{pmatrix} 3 \\ -5 \end{pmatrix}, \mathbf{u}_2 = \begin{pmatrix} -4 \\ 6 \end{pmatrix} \right\}$ is a basis for \mathbb{R}^2 . Let $\mathbf{x} = \begin{pmatrix} 2 \\ -6 \end{pmatrix}$. Find the coordinate vector for \mathbf{x} with respect to this basis.

SOLUTION. First of all, \mathbf{u}_1 and \mathbf{u}_2 are linearly independent because they are not multiples of each other. Next, we are to characterize vectors in $\text{span}\{\mathbf{u}_1, \mathbf{u}_2\}$. Suppose vector $\mathbf{b} \in \mathbb{R}^2$ belongs to $\text{span}\{\mathbf{u}_1, \mathbf{u}_2\}$, then the linear system $A\mathbf{y} = \mathbf{b}$ is consistent, where matrix $A = (\mathbf{u}_1 \ \mathbf{u}_2)$. Applying Gaussian to the augmented matrix, we get

$$\left(\begin{array}{cc|c} 3 & -4 & b_1 \\ -5 & 6 & b_2 \end{array} \right) \xrightarrow{R_2 + \frac{5}{3}R_1} \left(\begin{array}{cc|c} \boxed{3} & -4 & b_1 \\ 0 & \boxed{-\frac{2}{3}} & b_2 + \frac{5}{3}b_1 \end{array} \right)$$

The system has a pivot in each row, thus is always consistent for all possible $\mathbf{b} \in \mathbb{R}^2$. Therefore, $\text{span}\{\mathbf{u}_1, \mathbf{u}_2\} = \mathbb{R}^2$, and $\{\mathbf{u}_1, \mathbf{u}_2\}$ form a basis for \mathbb{R}^2 . To find the coordinate vector for \mathbf{x} , we need find the solution to $A\mathbf{y} = \mathbf{x}$. Replacing b_1, b_2 by 2, -6 respectively in the echelon form we obtained above, we can write out the solution $\mathbf{y} = (6, 4)^T$. This is to say, $\mathbf{x} = 6\mathbf{u}_1 + 4\mathbf{u}_2$, so the coordinate vector for \mathbf{x} w.r.t $\{\mathbf{u}_1, \mathbf{u}_2\}$ is $(6, 4)^T$. \square

6. Let V be an inner product space.

- Prove that $\langle \mathbf{x}, \mathbf{v} \rangle = 0$ for all $\mathbf{v} \in V$ if and only if $\mathbf{x} = \mathbf{0}$.
- Prove that $\langle \mathbf{x}, \mathbf{v} \rangle = \langle \mathbf{y}, \mathbf{v} \rangle$ for all $\mathbf{v} \in V$ if and only if $\mathbf{x} = \mathbf{y}$.
- Let $\mathbf{v}_1, \dots, \mathbf{v}_n$ be a basis for V . Prove that $\langle \mathbf{x}, \mathbf{v}_i \rangle = \langle \mathbf{y}, \mathbf{v}_i \rangle$, $i = 1, \dots, n$, if and only if $\mathbf{x} = \mathbf{y}$.

PROOF.

- Suppose $\langle \mathbf{x}, \mathbf{v} \rangle = 0$ for all $\mathbf{v} \in V$. Simply let $\mathbf{v} = \mathbf{x}$ and we get $\langle \mathbf{x}, \mathbf{x} \rangle = 0$, which implies $\mathbf{x} = \mathbf{0}$.

(b) We reduce the equivalence as follows:

$$\begin{aligned}
 \langle \mathbf{x}, \mathbf{v} \rangle &= \langle \mathbf{y}, \mathbf{v} \rangle, \forall \mathbf{v} \in V \\
 \iff \langle \mathbf{x}, \mathbf{v} \rangle - \langle \mathbf{y}, \mathbf{v} \rangle &= 0, \forall \mathbf{v} \in V \\
 \iff \langle \mathbf{x} - \mathbf{y}, \mathbf{v} \rangle &= 0, \forall \mathbf{v} \in V && \text{(by bilinearity)} \\
 \iff \mathbf{x} - \mathbf{y} &= \mathbf{0} && \text{(by part (a))} \\
 \iff \mathbf{x} &= \mathbf{y}
 \end{aligned}$$

(c) If $\mathbf{x} = \mathbf{y}$, of course we have $\langle \mathbf{x}, \mathbf{v}_i \rangle = \langle \mathbf{y}, \mathbf{v}_i \rangle$, $i = 1, 2, \dots, n$. Reversely, suppose $\langle \mathbf{x}, \mathbf{v}_i \rangle = \langle \mathbf{y}, \mathbf{v}_i \rangle$, $i = 1, \dots, n$. Since $\mathbf{v}_1, \dots, \mathbf{v}_n$ is a basis for V , any vector $\mathbf{v} \in V$ can be written as a linear combination of the n vectors, say, $\mathbf{v} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n$. Linearity of inner product implies

$$\begin{aligned}
 \langle \mathbf{x}, \mathbf{v} \rangle &= \langle \mathbf{x}, c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n \rangle \\
 &= c_1\langle \mathbf{x}, \mathbf{v}_1 \rangle + c_2\langle \mathbf{x}, \mathbf{v}_2 \rangle + \dots + c_n\langle \mathbf{x}, \mathbf{v}_n \rangle && \text{(by linearity)} \\
 &= c_1\langle \mathbf{y}, \mathbf{v}_1 \rangle + c_2\langle \mathbf{y}, \mathbf{v}_2 \rangle + \dots + c_n\langle \mathbf{y}, \mathbf{v}_n \rangle && \text{(since } \langle \mathbf{x}, \mathbf{v}_i \rangle = \langle \mathbf{y}, \mathbf{v}_i \rangle) \\
 &= \langle \mathbf{y}, c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n \rangle && \text{(by linearity)} \\
 &= \langle \mathbf{y}, \mathbf{v} \rangle
 \end{aligned}$$

Since this equality holds for all $\mathbf{v} \in V$, part (b) tells us that $\mathbf{x} = \mathbf{y}$. □

7. Prove that

$$(a_1 + a_2 + \dots + a_n)^2 \leq n(a_1^2 + a_2^2 + \dots + a_n^2)$$

for any real numbers a_1, \dots, a_n . When does equality hold?

PROOF. Let $\mathbf{u} = (a_1, a_2, \dots, a_n)^T$, $\mathbf{v} = (1, 1, \dots, 1)^T$. Then,

$$\mathbf{u} \cdot \mathbf{v} = a_1 + a_2 + \dots + a_n, \quad \|\mathbf{u}\|^2 = a_1^2 + a_2^2 + \dots + a_n^2, \quad \|\mathbf{v}\|^2 = n.$$

By Cauchy-Schwarz inequality, $|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \|\mathbf{v}\|$. Squaring both sides, we obtain

$$(a_1 + a_2 + \dots + a_n)^2 \leq n(a_1^2 + a_2^2 + \dots + a_n^2).$$

This completes the proof. □

8. Verify the formula $\|\mathbf{v}\| = \max\{|v_1 + v_2|, |v_1 - v_2|\}$ defines a norm on \mathbb{R}^2 . Establish the equivalence between this norm and the usual Euclidean norm $\|\cdot\|_2$.

PROOF. We need verify positivity, homogeneity and triangle inequality one by one.

Positivity: Since $|v_1 + v_2| \geq 0$, $|v_1 - v_2| \geq 0$, it's clear that $\|\mathbf{v}\| \geq 0$. Moreover, $\|\mathbf{v}\| = 0$ if and only if $|v_1 + v_2| = |v_1 - v_2| = 0$, that is, $v_1 = v_2 = 0$, namely $\mathbf{v} = \mathbf{0}$.

Homogeneity: $\|c\mathbf{v}\| = \max\{|cv_1 + cv_2|, |cv_1 - cv_2|\} = |c| \max\{|v_1 + v_2|, |v_1 - v_2|\} = |c| \|\mathbf{v}\|$.

Triangle Inequality: We need use triangle inequality for absolute value

$$|a + b| \leq |a| + |b|,$$

and the fact (denoted by Fact 3) that “the maximum of sums is less than or equal to the sum of maximums”,

$$\max\{a_1 + a_2, b_1 + b_2\} \leq \max\{a_1, b_1\} + \max\{a_2, b_2\}.$$

Both inequalities are usual. Having them, we can obtain the triangle inequality for norm $\|\cdot\|$:

$$\begin{aligned}\|\mathbf{u} + \mathbf{v}\| &= \max\{|(u_1 + v_1) + (u_2 + v_2)|, |(u_1 + v_1) - (u_2 + v_2)|\} && \text{(by definition)} \\ &\leq \max\{|u_1 + u_2| + |v_1 + v_2|, |u_1 - u_2| + |v_1 - v_2|\} && \text{(by triangle inequality)} \\ &\leq \max\{|u_1 + u_2|, |u_1 - u_2|\} + \max\{|v_1 + v_2|, |v_1 - v_2|\} && \text{(by Fact 3)} \\ &= \|\mathbf{u}\| + \|\mathbf{v}\|. && \text{(by definition)}\end{aligned}$$

We just directly proved $\|\cdot\|$ defines a norm. If we think in another way, it can be verified that

$$\|\mathbf{v}\| = \max\{|v_1 + v_2|, |v_1 - v_2|\} = |v_1| + |v_2| = \|\mathbf{v}\|_1,$$

namely, $\|\cdot\|$ is actually the 1-norm $\|\cdot\|_1$. The proof is not difficult and left to you.

To show the equivalence of two norms, we need to find two POSITIVE constants m, M , such that

$$m\|\mathbf{v}\|_2 \leq \|\mathbf{v}\| \leq M\|\mathbf{v}\|_2, \quad \text{for all } \mathbf{v} \in \mathbb{R}^2.$$

You may already find it's convenient to compare squares of norms when Euclidean norm is involved. So, let's square:

$$\begin{aligned}\|\mathbf{v}\|^2 &= (\max\{|v_1 + v_2|, |v_1 - v_2|\})^2 = \max\{|v_1 + v_2|^2, |v_1 - v_2|^2\} \\ &= \max\{v_1^2 + v_2^2 + 2v_1v_2, v_1^2 + v_2^2 - 2v_1v_2\} = v_1^2 + v_2^2 + \max\{2v_1v_2, -2v_1v_2\} \\ &= v_1^2 + v_2^2 + |2v_1v_2| \geq v_1^2 + v_2^2 = \|\mathbf{v}\|_2^2.\end{aligned}$$

This allows us letting $m = 1$. On the other hand, since $|2v_1v_2| \leq v_1^2 + v_2^2$,

$$\|\mathbf{v}\|^2 = v_1^2 + v_2^2 + |2v_1v_2| \leq 2(v_1^2 + v_2^2) = 2\|\mathbf{v}\|_2^2.$$

Therefore, we can choose $M = \sqrt{2}$. Thus we complete the proof. □

9. Prove the matrix $A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & -2 \\ 1 & -2 & 14 \end{pmatrix}$ is positive definite. Find its Cholesky factorization.

PROOF. We apply Gaussian to show the matrix has all positive pivots and find the LDL^T factorization.

$$\begin{aligned}\begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & -2 \\ 1 & -2 & 14 \end{pmatrix} &\xrightarrow[\substack{R_3-R_1 \\ R_2-R_1}]{R_2-R_1} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & -3 \\ 0 & -3 & 13 \end{pmatrix} \xrightarrow{R_3+3R_2} \begin{pmatrix} \boxed{1} & 1 & 1 \\ 0 & \boxed{1} & -3 \\ 0 & 0 & \boxed{4} \end{pmatrix} \\ &\xrightarrow[\substack{R_3+R_1 \\ R_2+R_1}]{R_2+R_1} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \xrightarrow{R_3-3R_2} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & -3 & 1 \end{pmatrix} = L\end{aligned}$$

Now, we see the matrix is regular and has all positive pivots 1, 1, 4, thus is positive definite. Let $D = \text{diag}(1, 1, 4)$, $S = \text{diag}(1, 1, 2)$, then we obtain the Cholesky factorization

$$A = LDL^T = LS^2L^T = LSS^TL^T = MM^T,$$

where $M = LS = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & -3 & 2 \end{pmatrix}$. □