

(a) We have that

$$\mathbf{X}\mathbf{X}' = \begin{bmatrix} 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \end{bmatrix}, (\mathbf{X}\mathbf{X}')^{-1} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & -\frac{1}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

$$\mathbf{X}_{\text{min}} = \mathbf{X}'(\mathbf{X}\mathbf{X}')^{-1} = \begin{bmatrix} 0 & 0 & \frac{1}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & -\frac{1}{3} & \frac{1}{3} & 0 & 0 \end{bmatrix}.$$

(b) We have that $\mathbf{X}'\mathbf{X} = \begin{bmatrix} 6 & 3 & 3 \\ 3 & 3 & 0 \\ 3 & 0 & 3 \end{bmatrix}, (\mathbf{X}'\mathbf{X})^{-1} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{3} & 0 \\ 0 & 0 & \frac{1}{3} \end{bmatrix}$ and $\mathbf{X}_{\text{tr}} =$

$$(\mathbf{X}'\mathbf{X})^{-1}\mathbf{X}' = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}.$$

(c) Both the minimum norm and least-square inverses are reflexive. We have

$$\mathbf{X}' = \mathbf{X}_{\text{min}}\mathbf{X}\mathbf{X}_{\text{tr}} = \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

9. (a) Let \mathbf{G} be a generalized inverse of \mathbf{A} . A generalized inverse of \mathbf{PAQ} is $\mathbf{Q}^{-1}\mathbf{GP}^{-1}$.
Indeed, $\mathbf{PAQ}\mathbf{Q}^{-1}\mathbf{GP}^{-1}\mathbf{PAQ} = \mathbf{PAGAQ} = \mathbf{PAQ}$.

(b) The generalized inverse is \mathbf{GA} because $\mathbf{GAGA} = \mathbf{GA}$.

(c) If \mathbf{G} is a generalized inverse of \mathbf{A} then $(1/k)\mathbf{GkA}$ is a generalized inverse of $k\mathbf{A}$. We have that $k\mathbf{A}(1/k)\mathbf{GkA} = \mathbf{AGA} = \mathbf{A}$.

(d) The generalized inverse is \mathbf{ABA} because $(\mathbf{ABA})(\mathbf{ABA})(\mathbf{ABA}) = (\mathbf{ABA})^2(\mathbf{ABA}) = (\mathbf{ABA})(\mathbf{ABA}) = \mathbf{ABA}$.

(e) If \mathbf{J} is $n \times n$ then $\frac{1}{n!}\mathbf{J}$ is a generalized inverse of \mathbf{J} .

$$\mathbf{J} \frac{1}{n!} \mathbf{J}\mathbf{J} = \mathbf{J}$$

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