

(a) We have that

$$XX^* = \begin{bmatrix} 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 2 & 2 & 2 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \\ 1 & 1 & 1 & 2 & 2 & 2 \end{bmatrix}, (XX^*)^- = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

$$X_{\min} = X^*(XX^*)^- = \begin{bmatrix} 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{3} & 0 & 0 & 0 \end{bmatrix}.$$

(b) We have that  $X^*X = \begin{bmatrix} 6 & 3 & 3 \\ 3 & 3 & 0 \\ 3 & 0 & 3 \end{bmatrix}$ ,  $(X^*X)^- = \begin{bmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{2} \end{bmatrix}$  and  $X_{ls} =$

$$(X^*X)^-X^* = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \end{bmatrix}.$$

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

$$X^* = X_{\min}XX_{ls} = \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}$$

9 (a) Let  $G$  be a generalized inverse of  $A$ . A generalized inverse of  $PAQ$  is  $Q^{-1}GP^{-1}$ .

Indeed,  $PAQQ^{-1}GP^{-1}PAQ = PAGAQ = PAQ$ .

(b) The generalized inverse is  $GA$  because  $GAGA = GA$ .

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

(d) The generalized inverse is  $ABA$  because  $(ABA)(ABA)(ABA) = (ABA)^2(ABA) = (ABA)(ABA) = ABA$ .

(e) If  $J$  is  $n \times n$  then  $\frac{1}{n^2}J$  is a generalized inverse of  $J$ .

$$J\frac{1}{n^2}JJ = J$$

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**Damodar N. Gujarati**



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## **Table of Contents Solution Manual Linear Models**

1. Understanding the eBook Solution Manual Linear Models
  - The Rise of Digital Reading Solution Manual Linear Models
  - Advantages of eBooks Over Traditional Books
2. Identifying Solution Manual Linear Models
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Solution Manual Linear Models
  - User-Friendly Interface
4. Exploring eBook Recommendations from Solution Manual Linear Models
  - Personalized Recommendations
  - Solution Manual Linear Models User Reviews and Ratings
  - Solution Manual Linear Models and Bestseller Lists
5. Accessing Solution Manual Linear Models Free and Paid eBooks

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- Solution Manual Linear Models eBook Subscription Services
- Solution Manual Linear Models Budget-Friendly Options
- 6. Navigating Solution Manual Linear Models eBook Formats
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  - Solution Manual Linear Models Compatibility with Devices
  - Solution Manual Linear Models Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Solution Manual Linear Models
  - Highlighting and Note-Taking Solution Manual Linear Models
  - Interactive Elements Solution Manual Linear Models
- 8. Staying Engaged with Solution Manual Linear Models
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Solution Manual Linear Models
- 9. Balancing eBooks and Physical Books Solution Manual Linear Models
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Solution Manual Linear Models
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Solution Manual Linear Models
  - Setting Reading Goals Solution Manual Linear Models
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Solution Manual Linear Models
  - Fact-Checking eBook Content of Solution Manual Linear Models
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

#### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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