## Linear Control Systems (036012) chapter 2

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#### Static systems



is static (memoryless) if

 $- y(t_1)$  depends only on u(t) only at  $t = t_1$  for all  $t_1$ 

Hence,

frozen-time analysis

no need in time dependence)

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Hence,

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#### Outline

Static MIMO systems: basic notions

Singular value decomposition

Systems as modeling tools

## Signals & systems



Signals are vectors:

 $u \in \mathbb{F}^m$  and  $y \in \mathbb{F}^p$ .

Systems are mappings:

 $G: \mathbb{F}^m \to \mathbb{F}^p.$ 



#### Signals & systems



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 and  $y \in \mathbb{F}^p$ .

Systems are mappings:

$$G:\mathbb{F}^m\to\mathbb{F}^p.$$

lf

 $u = \begin{bmatrix} u_{1} \\ \vdots \\ u_{m} \end{bmatrix} = \sum_{i=1}^{m} u_{i}e_{i} \text{ and } y = \begin{bmatrix} y_{1} \\ \vdots \\ y_{p} \end{bmatrix} = \sum_{i=1}^{p} y_{i}\tilde{e}_{i}$ then  $\begin{bmatrix} y_{1} \\ \vdots \\ y_{p} \end{bmatrix} = \begin{bmatrix} g_{11} \cdots g_{1m} \\ \vdots & \vdots \\ g_{p1} \cdots & g_{pm} \end{bmatrix} \begin{bmatrix} u_{1} \\ \vdots \\ u_{m} \end{bmatrix}.$ 

#### Matrix notation and terminology

By  $g_{\bullet j} \in \mathbb{F}^{p \times 1}$  and  $g_{i \bullet} \in \mathbb{F}^{1 \times m}$  we denote the *j*th column and the *i*th row of  $G \in \mathbb{F}^{p \times m}$ ,  $G = \begin{bmatrix} g_{\bullet 1} & \dots & g_{\bullet m} \end{bmatrix} = \begin{bmatrix} g_{1 \bullet} \\ \vdots \\ g_{p \bullet} \end{bmatrix}$ .

We say that  $G \in \mathbb{F}^{p \times m}$  is

- square if m = p, tall if p > m, and fat if p < m;
- upper (lower) triangular if its elements  $g_{ij} = 0$  whenever i > j (i < j);
- diagonal if  $g_{ij} = 0$  whenever  $i \neq j$ .
- If G is square, then
  - its trace  $\operatorname{tr}(G) := \sum_{i=1}^m g_{ii} \in \mathbb{F}$

#### Similarity transformations

If  $\{v_1, \ldots, v_m\}$  be a (non-standard) basis on  $\mathbb{F}^m$ , then

$$x = \alpha_1 v_1 + \dots + \alpha_m v_m = \begin{bmatrix} v_1 & \dots & v_m \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_m \end{bmatrix} =: T x_{\alpha}$$

and  $T \in \mathbb{F}^{m \times m}$  is invertible. The vector  $x_{\alpha} = T^{-1}x$  represents the same signal, just from a different viewpoint. Now, defining  $\tilde{u} := T_u^{-1}u$  and  $\tilde{y} := T_v^{-1}y$ , we end up with

$$y = Gu \iff \tilde{y} = T_y^{-1} G T_u \tilde{u},$$

where  $T_v^{-1}GT_u$  is the matrix representation of G in these new coordinates.

If p = m, we may take  $T_u = T_y = T$ . Then  $T^{-1}GT$  is called similar to G.

## Similarity transformations: example

DFT basis

$$\phi_i := rac{1}{n} egin{bmatrix} 1 \ (\mathrm{e}^{\mathrm{j}2\pi/n})^{i-1} \ dots \ (\mathrm{e}^{\mathrm{j}2\pi(n-1)/n})^{i-1} \end{bmatrix}, \quad i \in \mathbb{Z}_{1..n}.$$

Let

$$G = \frac{1}{3} \begin{bmatrix} 5 & -1 & -1 \\ -1 & 5 & -1 \\ -1 & -1 & 5 \end{bmatrix}$$

•

and consider

$$T = \frac{1}{6} \begin{bmatrix} 2 & 2 & 2\\ 2 & -1 + j\sqrt{3} & -1 - j\sqrt{3}\\ 2 & -1 - j\sqrt{3} & -1 + j\sqrt{3} \end{bmatrix} \left( T^{-1} = \frac{1}{2} \begin{bmatrix} 2 & 2 & 2\\ 2 & -1 - j\sqrt{3} & -1 + j\sqrt{3}\\ 2 & -1 + j\sqrt{3} & -1 - j\sqrt{3} \end{bmatrix} \right)$$

Then

$$T^{-1}GT = \text{diag}\{1, 2, 2\}.$$

#### Signals: size matters

Hölder vector norms  $||x||_q$ ,  $q \ge 1$ :

$$\|x\|_1 := \sum_{i=1}^n |x_i|, \quad \|x\| = \|x\|_2 := \left(\sum_{i=1}^n |x_i|^2\right)^{1/2}, \quad \|x\|_\infty := \max_{1 \le i \le n} |x_i|.$$

x is unit vector in q-metric if  $||x||_q = 1$ .

All vector norms are equivalent, that is

 $\exists \gamma_2 > \gamma_1 > 0 \text{ such that } \gamma_1 \| x \|_b \le \| x \|_a \le \gamma_2 \| x \|_{b^{1/2}} \quad \forall x \in \mathbb{F}^n, \text{ then}$  $= \| \| x \|_p \le \| x \|_q \le n^{1/q - 1/p} \| x \|_p \text{ whenever } q < p$ 

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All vector norms are equivalent, that is

$$\exists \gamma_2 > \gamma_1 > 0 \text{ such that } \gamma_1 \|x\|_b \leq \|x\|_a \leq \gamma_2 \|x\|_b, \quad \forall x.$$

e.g. if  $x \in \mathbb{F}^n$ , then  $- \|x\|_p \le \|x\|_q \le n^{1/q - 1/p} \|x\|_p \text{ whenever } q < p$  Static MIMO systems

## Signals: size matters (contd)

The unit ball:

$$\mathcal{B}_q := \big\{ x : \|x\|_q \leq 1 \big\}.$$

e.g.:



#### Size of systems

Induced norms (largest gain):

$$||A||_{q} := \sup_{u \in \mathbb{F}^{m}, u \neq 0} \frac{||Au||_{q}}{||u||_{q}} = \sup_{\|u\|_{q}=1} ||Au||_{q} = \sup_{\|u\|_{q} \in \mathcal{B}_{q}} ||Au||_{q}.$$

e.g.

$$\|G\|_{1} = \max_{1 \le j \le m} \sum_{i=1}^{p} |a_{ij}|, \quad \|G\| = \|G\|_{2} = \sqrt{\rho(A'A)}, \quad \|G\|_{\infty} = \max_{1 \le i \le p} \sum_{j=1}^{m} |a_{ij}|$$

Frobenius norm (not induced)

$$\|G\|_{\mathsf{F}} := \sqrt{\mathsf{tr}(G'G)} = \left(\sum_{i=1}^{m} \|Ge_i\|^2\right)^{1/2} = \left(\sum_{i=1}^{p} \sum_{j=1}^{m} |g_{ij}|^2\right)^{1/2}$$

All matrix norms are also equivalent. For instance,

$$\|A\| \leq \|A\|_{\mathsf{F}} \leq \sqrt{\mathsf{rank}(A)} \|A\|_{\mathsf{F}}$$

#### Signals: direction matters too

The direction of  $x \in \mathbb{F}^n$  is the

- 1-dimensional subspace span $(x) \subset \mathbb{F}^n$ .

Relative direction may be quantified by the inner product notion,

$$\langle x, y \rangle := \sum_{i=1}^{n} \overline{y}_i x_i = y' x,$$

with

$$\cos \theta = \frac{\langle x, y \rangle}{\|x\| \|y\|}$$

x and y are

orthogonal if  $\langle x, y \rangle = 0$ co-directed if  $|\langle x, y \rangle| = ||x|| ||y||$ 

(i.e.  $\exists \alpha \in \mathbb{F}$  such that  $x = \alpha y$ )

## System gain(s)

Norms are a rough tool. For example, let

$${{\mathcal{P}}} = \left[egin{array}{ccc} 1+lpha & 1-lpha \ -1+lpha & -1-lpha \end{array}
ight]$$

for  $\alpha \in [0,1]$ . Then  $\|P\|_2 = 2$ , regardless  $\alpha$ .

## $y = P \begin{bmatrix} u_0 \\ u_0 \end{bmatrix} = \begin{bmatrix} 2u_0 \\ 2u_0 \end{bmatrix} \implies \|y\| = \sqrt{8}|u_0| = 2\|u\|.$

But if  $u = \left[ egin{array}{c} u_0 \ -u_0 \end{array} 
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might be significantly smaller if  $|\alpha| \ll 1$ .

#### Structural properties

Given a  $G : \mathbb{F}^m \to \mathbb{F}^p$ , its kernel and image are

$$\ker G := \left\{ u \in \mathbb{F}^m \mid Gu = 0 \right\} \& \operatorname{Im} G := \left\{ y \in \mathbb{F}^p \mid \exists u \in \mathbb{F}^m \text{ s.t. } y = Gu \right\}$$

and the rank, defined as rank  $G := \dim(\operatorname{Im} G)$ , quantifies the richness of G.

Kernel describes the freedom of choice for the input.

 $y = Gu \iff u = u_0 + u_n$  for some  $u_n \in \ker G$ 

for any  $u_0$  such that  $y_0 = Gu_0$  and

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#### Outline

Static MIMO systems: basic notions

Singular value decomposition

Systems as modeling tools

#### Unitary matrices

A matrix (system)  $G \in \mathbb{F}^{m \times m}$  is said to be unitary if

$$\|Gu\| = \|u\|, \quad \forall u \in \mathbb{F}^m$$

i.e. unitary systems have unit norm in every direction. It can be shown that

- G is unitary iff G'G = I or, equivalently,  $G^{-1} = G'$ .

Examples of unitary matrices on  $\mathbb{F}^{2 \times 2}$ :

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \qquad \underbrace{\mathcal{R}_{\theta} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}}_{\text{plain rotation}} \qquad \underbrace{\mathcal{Q}_{\theta} = \begin{bmatrix} \cos 2\theta & \sin 2\theta \\ \sin 2\theta & -\cos 2\theta \end{bmatrix}}_{\text{plain reflection}}$$

In real case, either rotations (if det G = 1) or reflections (if det G = -1).

## Unitary matrices (contd)

Let

$$G = \left[ \begin{array}{ccc} g_{\bullet 1} & g_{\bullet 2} & \cdots & g_{\bullet m} \end{array} \right], \quad g_{\bullet i} \in \mathbb{F}^{m}$$

be unitary. Then

$$G'G = \begin{bmatrix} g'_{\bullet 1} \\ \vdots \\ g'_{\bullet m} \end{bmatrix} \begin{bmatrix} g_{\bullet 1} & \cdots & g_{\bullet m} \end{bmatrix} = \begin{bmatrix} g'_{\bullet 1}g_{\bullet 1} & \cdots & g'_{\bullet 1}g_{\bullet m} \\ \vdots & \ddots & \vdots \\ g'_{\bullet m}g_{\bullet 1} & \cdots & g'_{\bullet m}g_{\bullet m} \end{bmatrix} = I,$$

i.e. the columns of unitary matrices are mutually orthogonal and unit. That means that any unitary matrix defines an orthonormal basis of  $\mathbb{F}^m$ . E.g.

- the identity matrix I corresponds to the standard basis  $\left\{ \begin{bmatrix} 1\\0 \end{bmatrix}, \begin{bmatrix} 0\\1 \end{bmatrix} \right\}$
- plain rotation matrix corresponds to  $\left\{ \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}, \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix} \right\}$

#### Singular value decomposition

For every  $G \in \mathbb{F}^{p \times m}$  there are<sup>1</sup> unitary matrices

$$U = \begin{bmatrix} u_1 & u_2 & \dots & u_p \end{bmatrix} \in \mathbb{F}^{p imes p}$$
 and  $V = \begin{bmatrix} v_1 & v_2 & \dots & v_m \end{bmatrix} \in \mathbb{F}^{m imes m}$ 

such that

$$G = U \Sigma V',$$

where  $\Sigma \in \mathbb{R}^{p \times m}$  is of the form

$$\Sigma = \begin{cases} \begin{bmatrix} \Sigma_1 & 0 \end{bmatrix} & \text{if } p \le m \\ \begin{bmatrix} \Sigma_1 \\ 0 \end{bmatrix} & \text{if } p \ge m \end{cases}$$

and  $\Sigma_1 = \text{diag}\{\sigma_1, \sigma_2, \dots, \sigma_{\min\{p,m\}}\}\ \text{with } \sigma_1 \ge \sigma_2 \ge \dots \ge \sigma_{\min\{p,m\}} \ge 0.$ 

<sup>1</sup>Matlab command is svd(G)

#### Singular value decomposition (contd)

- real numbers  $\sigma_i$  are called the singular values of *G* (it can be shown that  $\sigma_i^2$  are the eigenvalues of both *G'G* and *GG'*)
- vectors  $u_i$  are called the left singular vectors of G
- vectors  $v_i$  are called the right singular vectors of G
- alternative expression of SVD:

$$G = \sum_{i=1}^{\min\{p,m\}} \sigma_i \, u_i v_i'$$

#### System action via SVD

Let p = m (for simplicity) and consider  $G: w \mapsto y$  such that

$$G=\sum_{i=1}^m \sigma_i \, u_i v_i'$$

# Let $w = \sum_{i=1}^{m} w_i v_i$ , where $w_i$ are coordinates of w in $\{v_i\}$

By orthonormality of  $\{v_i\}$ ,

$$y = \left(\sum_{i=1}^{m} \sigma_i \, u_i v_i'\right) \left(\sum_{i=1}^{m} w_i \, v_i\right) = \sum_{i=1}^{m} (\sigma_i w_i) u_i$$

meaning

-  $y_i = \sigma_i w_i$  are the coordinates of y in the (orthonormal) basis  $\{u_i\}$ .

## System gains via SVD

We know that  $||x||^2 = \sum_{i=1}^{m} |x_i|^2$ , where  $x_i$  are the coordinates of  $x \in \mathbb{F}^m$  in any orthonormal basis of  $\mathbb{F}^m$ . Thus,

$$\|Gw\|^2 = \|y\|^2 = \sum_{i=1}^m \sigma_i^2 |w_i|^2$$

Hence,

$$- ||y|| \le \sigma_1 ||w||$$
  
(because  $||y||^2 = \sum_{i=1}^m \sigma_i^2 |w_i|^2 \le \sum_{i=1}^m \sigma_1^2 |w_i|^2 = \sigma_1^2 \sum_{i=1}^m |w_i|^2 = \sigma_1^2 ||w||^2$ )

 $- ||y|| \ge \sigma_m ||w||$  $(\text{because } ||y||^2 = \sum_{i=1}^m \sigma_i^2 |w_i|^2 \ge \sum_{i=1}^m \sigma_m^2 |w_i|^2 = \sigma_m^2 \sum_{i=1}^m |w_i|^2 = \sigma_m^2 ||w||^2 )$ 

and the singular values show the maximal and minimal amplifications of G.

#### Singular vectors

If the input

$$w = v_j$$
,

then the output

$$y = \left(\sum_{i=1}^{m} \sigma_i \, u_i v_i'\right) v_j = \sigma_j u_j \quad \Longrightarrow \quad \|y\| = \sigma_j$$

Hence,

- span( $v_j$ ) is the input direction corresponding to gain  $\sigma_j$
- span $(u_j)$  is the output direction corresponding to gain  $\sigma_j$

In particular

- span( $v_1$ ) is the input direction corresponding to the maximal gain
- span $(u_1)$  is the output direction corresponding to the maximal gain
- span $(v_m)$  is the input direction corresponding to the minimal gain
- span $(u_m)$  is the output direction corresponding to the minimal gain

#### Interpretation

Any system G acts as the cascade of a rotation (reflection), scaling along "physical" directions, and another rotation (reflection):



#### Structural properties via SVD

#### Lemma

#### lf

$$\sigma_1 \geq \cdots \geq \sigma_r > \sigma_{r+1} = \cdots = \sigma_{\min\{p,m\}} = 0$$

for some  $r \leq \min\{p, m\}$ , then

- $\operatorname{Im} G = \operatorname{span}(u_1, \ldots, u_r),$
- $\operatorname{rank}(G) = r$ ,

$$- \operatorname{ker} G = \operatorname{span}(v_{r+1},\ldots,v_m).$$

#### Proof.

Follows from

$$G = \sum_{i=1}^{\min\{p,m\}} \sigma_i \, u_i v_i' = \sum_{i=1}^r \sigma_i u_i v_i' = \begin{bmatrix} u_1 & \cdots & u_r \end{bmatrix} \begin{bmatrix} \sigma_1 & & \\ & \ddots & \\ & & \sigma_r \end{bmatrix} \begin{bmatrix} v_1' \\ \vdots \\ v_r' \end{bmatrix}$$

#### Low-rank approximation

Given a  $G \in \mathbb{F}^{p \times m}$  with rank G = r, then for every  $l \leq r$ 

$$\min_{\operatorname{rank}(H) \le l} \|G - H\| = \sigma_{l+1} \text{ and } \min_{\operatorname{rank}(H) \le l} \|G - H\|_{\mathsf{F}} = \left(\sum_{i=l+1}^{r} \sigma_{i}^{2}\right)^{1/2}$$

and the minimizing

$$H = G_l := \sum_{i=1}^l \sigma_i u_i v_i'$$

in both cases.

#### Rank decomposition

Given a  $G \in \mathbb{F}^{p \times m}$  such that rank $(G) = r \leq \min\{m, p\}$ , there are full row rank  $G_{inp} \in \mathbb{F}^{r \times m}$  and full column rank  $G_{out} \in \mathbb{F}^{p \times r}$  such that

$$G = G_{\rm out} G_{\rm inp}$$

In this case ker  $G = \ker G_{inp}$  and Im  $G = \operatorname{Im} G_{out}$ . This follows directly from the SVD of G (as  $\sigma_i \neq 0 \iff i \leq r$ ):

$$G = \sum_{i=1}^{r} \sigma_{i} u_{i} v_{i}' = \begin{bmatrix} u_{1} & \cdots & u_{r} \end{bmatrix} \begin{bmatrix} \sigma_{1} & & \\ & \ddots & \\ & & \sigma_{r} \end{bmatrix} \begin{bmatrix} v_{1}' \\ \vdots \\ v_{r}' \end{bmatrix}$$

#### Example: designs in Lect. 1



If  

$$P = \begin{bmatrix} 1+\alpha & 1-\alpha \\ -1+\alpha & -1-\alpha \end{bmatrix}, \quad \text{with } R = \overbrace{k \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}}^{R_1} \text{ or } R = \overbrace{k \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}}^{R_2},$$

then

$$R_{1}: T_{d} \xrightarrow{\alpha \downarrow 0} \frac{1}{2k+1} \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} = \frac{1}{2k+1} P$$
$$R_{2}: T_{d} \xrightarrow{\alpha \downarrow 0} \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} = P$$

- What makes them so different?
- Why  $R_2$  doesn't affect disturbance response?

#### Example: plant geometry

Plant's SVD ( $0 \le \alpha \le 1$ ):

$$P = \left(\frac{1}{\sqrt{2}} \begin{bmatrix} 1 & -1 \\ -1 & -1 \end{bmatrix}\right) \begin{bmatrix} 2 & 0 \\ 0 & 2\alpha \end{bmatrix} \left(\frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}\right).$$

If  $\alpha = 0$ , then

- only inputs co-directed with span  $\left( \begin{bmatrix} 1\\1 \end{bmatrix} \right)$  can affect the response
- only outputs co-directed with span( $\begin{bmatrix} 1\\-1 \end{bmatrix}$ ) can be affected

and these directions are orthogonal. In other words,

But

 $-R_2 = kl$  doesn't change direction of measurements!

Hence, the system effectively works in open loop with this controller.

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#### Generating subspaces

#### Lemma

A set  $S \subset \mathbb{F}^n$  is a subspace iff either of the following conditions holds:

 $- \exists d \leq n \text{ and a full-rank matrix } S_i \in \mathbb{F}^{n \times d} \text{ such that } S = \operatorname{Im} S_i$ 

 $- \exists d \leq n \text{ and a full-rank matrix } S_k \in \mathbb{F}^{(n-d) \times n} \text{ such that } S = \ker S_k$ 

Moreover, this d is the dimension of S.

#### Proof.

Because both image and kernel are subspaces, the "if" part in both cases is immediate as well as the fact that dim(S) = d. To show the "only if" part, let S be a d-dimensional subspace and  $\{s_1, \ldots, s_d\}$  be its basis. By the very definition,  $S = \text{Im } S_i$  for  $S_i = [s_1 \cdots s_d]$ . Likewise, if  $\{s_{d+1}, \ldots, s_n\}$  is a basis of the (n - d)-dimensional space  $S^{\perp}$ , then  $S_k = [s_{d+1} \cdots s_n]'$  is what we need.

Let y = Gu for  $G = \begin{bmatrix} 3 & 0 & 4 \end{bmatrix}$ . Find all u such that y = 1. Remember that

To characterize the kernel, bring in SVD



SO

$$\ker \mathbf{G} = \operatorname{span}\left( \begin{bmatrix} -0.8\\0\\0.6\end{bmatrix}, \begin{bmatrix} 0\\1\\0\end{bmatrix} \right) = \operatorname{Im} \begin{bmatrix} -0.8&0\\0&1\\0.6&0 \end{bmatrix}$$

Hence,

$$u = \begin{bmatrix} -1\\0\\1 \end{bmatrix} + \begin{bmatrix} -0.8&0\\0&1\\0.6&0 \end{bmatrix} \begin{bmatrix} v_1\\v_2 \end{bmatrix}$$

for arbitrary value and va

Let y = Gu for  $G = \begin{bmatrix} 3 & 0 & 4 \end{bmatrix}$ . Find all u such that y = 1. Remember that  $y = Gu \iff u = u_0 + u_n$  for  $u_n \in \ker G$ . A particular solution is

$$u_0 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$
.

To characterize the kernel, bring in SVD



SO

$$\ker G = \operatorname{span}\left( \left[ \begin{array}{c} -0.8\\0\\0.6 \end{array} \right], \left[ \begin{array}{c} 0\\1\\0 \end{array} \right] \right) = \operatorname{Im} \left[ \begin{array}{c} -0.8&0\\0&1\\0.6&0 \end{array} \right]$$

Hence,

$$u = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -0.8 & 0 \\ 0 & 1 \\ 0.6 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

for arbitrary we and we

Let y = Gu for  $G = \begin{bmatrix} 3 & 0 & 4 \end{bmatrix}$ . Find all u such that y = 1. Remember that  $y = Gu \iff u = u_0 + u_n$  for  $u_n \in \ker G$ . A particular solution is

$$u_0 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

To characterize the kernel, bring in SVD

$$G = 1 \cdot \begin{bmatrix} 5 & 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} 0.6 & 0 & 0.8 \\ -0.8 & 0 & 0.6 \\ 0 & 1 & 0 \end{bmatrix},$$

SO

 $\ker G = \operatorname{span} \left( \begin{bmatrix} -0.8\\0\\0.6 \end{bmatrix}, \begin{bmatrix} 0\\1\\0 \end{bmatrix} \right) = \operatorname{Im} \begin{bmatrix} -0.8&0\\0&1\\0.6&0 \end{bmatrix}$ 

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for arbitrary v1 and va

#### Exotic metrics

There may be reasons to define unorthodox metrics, like a metric in which

- -x is "small" if  $||x|| \leq \gamma$  for some  $\gamma > 0$
- $-x_i$  is more important than  $x_j$

(uniform scaling) (non-uniform scaling)

- important are various linear combinations of  $x_i$ 



Rather than dreaming up new metrics (unhandy), we can recycle existing. For example, we can define scaled unit balls as

$$G\mathcal{B}_q := \big\{ x \mid x = Gu, \|u\|_q \le 1 \big\},$$

which would result in

