

**Exercise 1.** Consider the following four four-dimensional vectors  $\{\mathbf{x}_i\}_{i=1}^4$  (with  $\mathbf{x}_i \in \mathcal{R}^4$ )

$$\mathbf{x}_1 = \begin{bmatrix} +0.5377 \\ +0.3188 \\ +3.5784 \\ +0.7254 \end{bmatrix}; \quad \mathbf{x}_2 = \begin{bmatrix} -2.2588 \\ -0.4336 \\ -1.3499 \\ +0.7147 \end{bmatrix}; \quad \mathbf{x}_3 = \begin{bmatrix} -2.2588 \\ -0.4336 \\ -1.3499 \\ +0.7147 \end{bmatrix}; \quad \mathbf{x}_4 = \begin{bmatrix} +0.8622 \\ +0.3426 \\ +3.0349 \\ -0.2050 \end{bmatrix}.$$

For all  $i, j \in \{1, 2, 3, 4\}$ , write code to compute and store

1. The vector  $\mathbf{l}_1$  of all  $L_1$  vector norms,  $[\mathbf{l}_1]_i = \|\mathbf{x}_i\|_1$
2. The vector  $\mathbf{l}_2$  of all  $L_2$  vector norms,  $[\mathbf{l}_2]_i = \|\mathbf{x}_i\|_2$
3. The matrices  $\Delta_i$  of all pairwise differences,  $[\Delta_i]_j = \mathbf{x}_i - \mathbf{x}_j$
4. The matrices  $\Sigma_i$  of all pairwise summations,  $[\Sigma_i]_j = \mathbf{x}_i + \mathbf{x}_j$
5. The matrix  $\mathbf{K}$  of all pairwise inner products,  $[\mathbf{K}]_{ij} = \mathbf{x}_i \cdot \mathbf{x}_j$
6. The matrix  $\mathbf{D}$  of all pairwise vector distances,  $[\mathbf{D}]_{ij} = \|\mathbf{x}_i - \mathbf{x}_j\|_2$

Let  $\mathbf{x}_i^{(k)} = \mathbf{x}_i$  for  $k = 1$  and for all  $i \in \{1, 2, 3, 4\}$ . Write code to compute and store

1.  $\mathbf{x}_i^{(k+1)} = \mathbf{x}_i^{(k)} + \frac{1}{k}\mathbf{x}_i^{(k)}$ , for  $k = 1, 2, \dots \rightsquigarrow$
2.  $\mathbf{x}_i^{(k+1)} = \mathbf{x}_i^{(k)} - \frac{1}{k}\mathbf{x}_i^{(k)}$ , for  $k = 1, 2, \dots \rightsquigarrow$

Iterate until  $k$  is such that  $\|\mathbf{x}_i^{(k)} - \mathbf{x}_i^{(k-1)}\|_2 \leq \varepsilon$  or  $k = 10K$ , for some choice of  $\varepsilon$ .