

COMPSCI 527 Homework 2

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September 24, 2015

Problem 1(a)

$$A_0 = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 0 \end{bmatrix}$$

$$\mathbf{q}_1 = \frac{\mathbf{a}_1}{|\mathbf{a}_1|} = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{bmatrix}$$

$$\mathbf{q}_2 = \text{normalized}(\mathbf{a}_2 - \text{proj}_{\mathbf{q}_1} \mathbf{a}_2) = \begin{bmatrix} -\frac{\sqrt{6}}{6} \\ \frac{\sqrt{6}}{3} \\ \frac{\sqrt{6}}{6} \end{bmatrix}$$

$$\mathbf{q}_3 = \text{normalized}(\mathbf{a}_3 - \text{proj}_{\mathbf{q}_1} \mathbf{a}_3 - \text{proj}_{\mathbf{q}_2} \mathbf{a}_3) = \begin{bmatrix} \frac{\sqrt{3}}{3} \\ \frac{\sqrt{3}}{3} \\ -\frac{\sqrt{3}}{3} \end{bmatrix}$$

$$Q = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{\sqrt{6}}{6} & \frac{\sqrt{3}}{3} \\ 0 & \frac{\sqrt{6}}{3} & \frac{\sqrt{3}}{3} \\ \frac{1}{\sqrt{2}} & \frac{\sqrt{6}}{6} & -\frac{\sqrt{3}}{3} \end{bmatrix}$$

Problem 1(b)

$$|\mathbf{q}_1| = \sqrt{\left(\frac{1}{\sqrt{2}}\right)^2 + 0^2 + \left(\frac{1}{\sqrt{2}}\right)^2} = 1$$

$$|\mathbf{q}_2| = \sqrt{\left(-\frac{\sqrt{6}}{6}\right)^2 + \left(\frac{\sqrt{6}}{3}\right)^2 + \left(\frac{\sqrt{6}}{6}\right)^2} = 1$$

$$|\mathbf{q}_3| = \sqrt{\left(\frac{\sqrt{3}}{3}\right)^2 + \left(\frac{\sqrt{3}}{3}\right)^2 + \left(-\frac{\sqrt{3}}{3}\right)^2} = 1$$

$$\mathbf{q}_1 \cdot \mathbf{q}_2 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{bmatrix} \cdot \begin{bmatrix} -\frac{\sqrt{6}}{6} \\ \frac{\sqrt{6}}{3} \\ \frac{\sqrt{6}}{6} \end{bmatrix} = 0$$

$$\mathbf{q}_2 \cdot \mathbf{q}_3 = \begin{bmatrix} -\frac{\sqrt{6}}{6} \\ \frac{\sqrt{6}}{3} \\ \frac{\sqrt{6}}{6} \end{bmatrix} \cdot \begin{bmatrix} \frac{\sqrt{3}}{3} \\ \frac{\sqrt{3}}{3} \\ -\frac{\sqrt{3}}{3} \end{bmatrix} = 0$$

$$\mathbf{q}_1 \cdot \mathbf{q}_3 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{bmatrix} \cdot \begin{bmatrix} \frac{\sqrt{3}}{3} \\ \frac{\sqrt{3}}{3} \\ -\frac{\sqrt{3}}{3} \end{bmatrix} = 0$$

Problem 1(c)

r is equal to the rank of the matrix A .

Problem 1(d)

Yes, since Gram-Schmidt gives us an orthogonal basis for the column space when applied to the column vectors in A , it gives us the dimension of the column space, which is equal to the rank.

Problem 1(e)

First, apply Gram-Schmidt on the set of column vectors of A ; then add \mathbf{b} to the set and continue. If adding \mathbf{b} increased the number of orthonormal vectors, that means there is no solution (i.e. there is no linear combination of basis vectors of the column space of A that equals \mathbf{b}). Otherwise, \mathbf{b} is a linear combination of the column vectors of A , and there exists a solution.

Problem 1(f)

$$r_{ij} = \mathbf{q}_i \cdot \mathbf{a}_j$$

$$r_{jj} = |\mathbf{a}'_j|$$

Problem 1(g)

$$R = \begin{bmatrix} * & * & * & * \\ & * & * & * \\ & & * & * \\ & & & * \end{bmatrix}$$

Problem 1(h)

$$Q = [\mathbf{q}_1 \quad \mathbf{q}_2 \quad \mathbf{q}_3]$$

$$R = \begin{bmatrix} * & * & * & * \\ & * & * & * \\ & & & * \end{bmatrix}$$

In the third iteration of the `for` loop, the `if` statement fails and therefore r is not incremented. The total number of columns in q is r , so there is one less column in Q . This makes sense, since Q should be an orthogonal matrix whose column space is the same as A ; if A has linearly dependent vectors, then the number of column vectors in Q will be reduced.

$r_{jj} = |\mathbf{a}'_j| = 0$, so the last element in the diagonal will be 0.

Problem 1(i)

$$Q_{m \times r}$$

$$R_{r \times n}$$

Problem 1(j)

```
function [Q, R] = gs(A)

Q = [];
R = [];

r = 0;
for j = 1:size(A, 2)
    ap = A(:, j);
    for i = 1:r
        R(i, j) = dot(Q(:, i), A(:, j));
        ap = ap - R(i, j).*Q(:, i);
    end
    rjj = norm(ap);
    if rjj > sqrt(eps)
        r = r + 1;
        R(j,j) = rjj;
        Q(:, r) = ap/rjj;
    end
end
```

Problem 1(k)

```
function [Q, R] = ggs(A, Q, R)

if nargin < 3 || isempty(Q) || isempty(R)
    Q = [];
    R = [];
end

[m, n] = size(A);
[r0, n0] = size(R);

if ~isempty(Q) && size(Q, 1) ~= m
    error('A and Q have inconsistent row sizes')
end
```

```

if ~isempty(Q) && size(Q, 2) ~= r0
    error('Q and R have inconsistent sizes')
end

[qr, qc] = size(Q);

% Your code here
r = qc;
for j = 1+qc:n+qc
    ap = A(:, j-qc);
    for i = 1:r
        R(i, j) = dot(Q(:, i), A(:, j-qc));
        ap = ap - R(i, j).*Q(:, i);
    end
    rjj = norm(ap);
    if rjj > sqrt(eps)
        r = r + 1;
        R(j,j) = rjj;
        Q(:, r) = ap/rjj;
    end
end
end

```

Problem 2(a)

$$\mathbf{c} = Q^{-1}\mathbf{b} = Q^T\mathbf{b}$$

Problem 2(b)

Since Q is an orthogonal matrix, $Q^{-1} = Q^T$. Therefore, we don't require the expensive computation of determining the inverse of Q and can instead take the transpose (which is very efficient).

Problem 2(c)

Since R is a triangular matrix, apply the algorithm of backward substitution pseudo-coded below:

```

x = new arr[n]
for i = n to 1
    x[i] = c[i]
    for j = i + 1 to n
        x[i] = x[i] - x[j] * R[i][j]
    end
    x[i] = x[i] / R[i][i]
end
end

```

Problem 2(d)

Since some columns of A are linearly independent, the solution has free variables. In order to pick one solution, pick a free variable at random and then back-substitute:

Problem 2(e)

Since $\text{leftnull}(A) = \text{range}(A)^\perp$, we can find a basis of R^m by using the identity matrix as A and keeping Q and R. Then we remove the vectors that were already in Q to find a basis for the orthogonal complement of $\text{range}(A)$.

```
[m, n] = size(Q);  
[Qn, Rn] = ggs(eye(m), Q, R);  
L = Qn(:, n+1:end);
```

Problem 2(f)

Problem 2(g)

The system in eq. 3 admits infinitely many solutions if the rank of A is less than the number of columns in A (i.e. $\text{size}(Q,2) < \text{size}(A,2)$) and x exists (i.e. $\tilde{x}=[]$).

The set of solutions is $\mathbf{n} + \mathbf{x}$, $\forall n \in N$. This is the set of vectors in N , shifted by \mathbf{x} , which is an **affine space**.

This is true because of the following theorem, taken verbatim from this link from Stony Brook:

Theorem

Let x_p be a *particular solution* to $Ax = b$. Then the *general solution* to $Ax = b$ is given by $x_p + x_n$ where x_n is a vector in the nullspace of A .

Problem 2(h)

Check that $\mathbf{n} \cdot \mathbf{w} = \mathbf{0} \ \forall \mathbf{n} \in N, \forall \mathbf{w} \in W$. Equivalently, $\sim \text{any}(N.' * W)$ (Replace N and W with L and Q respectively, to check for L and Q.)

Problem 2(i)

See next page.

Test case 1: A has rank 1. Product checks **FAILED**. Dimension checks passed.

$$A = \begin{bmatrix} -0.32 & -0.05 \\ -0.55 & -0.08 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -1.48 \\ 0.54 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 0.43 \\ 0.07 \end{bmatrix}, \quad R = \begin{bmatrix} 0.63 & 0.10 \end{bmatrix}$$

$$N = \begin{bmatrix} 0.15 \\ -0.99 \end{bmatrix}, \quad W = \begin{bmatrix} -0.99 \\ -0.15 \end{bmatrix}, \quad L = \begin{bmatrix} 0.86 \\ -0.50 \end{bmatrix}, \quad Q = \begin{bmatrix} -0.50 \\ -0.86 \end{bmatrix}$$

Test case 2: A has rank 2. Product checks passed. Dimension checks passed.

$$A = \begin{bmatrix} -0.93 & -0.56 \\ -0.53 & -0.59 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -1.00 \\ 0.15 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 2.66 \\ -2.66 \end{bmatrix}, \quad R = \begin{bmatrix} 1.07 & 0.78 \\ 0.00 & 0.24 \end{bmatrix}$$

$$N = \begin{bmatrix} \end{bmatrix}, \quad W = \begin{bmatrix} -0.86 & 0.51 \\ -0.51 & -0.86 \end{bmatrix}, \quad L = \begin{bmatrix} \end{bmatrix}, \quad Q = \begin{bmatrix} -0.87 & 0.50 \\ -0.50 & -0.87 \end{bmatrix}$$

Test case 3: A has rank 2. Product checks passed. Dimension checks passed.

$$A = \begin{bmatrix} 0.41 & 0.55 \\ -0.34 & -0.19 \\ -0.55 & -0.44 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 0.23 \\ -0.05 \\ -0.15 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} -0.15 \\ 0.53 \end{bmatrix}, \quad R = \begin{bmatrix} 0.76 & 0.69 \\ 0.00 & 0.22 \end{bmatrix}$$

$$N = \begin{bmatrix} \end{bmatrix}, \quad W = \begin{bmatrix} 0.60 & -0.80 \\ 0.80 & 0.60 \end{bmatrix}, \quad L = \begin{bmatrix} 0.25 \\ -0.73 \\ 0.64 \end{bmatrix}, \quad Q = \begin{bmatrix} 0.54 & 0.80 \\ -0.44 & 0.53 \\ -0.72 & 0.28 \end{bmatrix}$$

Test case 4: A has rank 1. Product checks passed. Dimension checks passed.

$$A = \begin{bmatrix} -0.30 & -0.31 \\ -0.23 & -0.24 \\ -0.67 & -0.69 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -0.07 \\ -0.06 \\ -0.16 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 0.12 \\ 0.12 \end{bmatrix}, \quad R = \begin{bmatrix} 0.77 & 0.80 \end{bmatrix}$$

$$N = \begin{bmatrix} 0.72 \\ -0.69 \end{bmatrix}, \quad W = \begin{bmatrix} -0.69 \\ -0.72 \end{bmatrix}, \quad L = \begin{bmatrix} 0.92 & 0.00 \\ -0.13 & 0.95 \\ -0.37 & -0.32 \end{bmatrix}, \quad Q = \begin{bmatrix} -0.39 \\ -0.30 \\ -0.87 \end{bmatrix}$$

Test case 5: A has rank 1. Product checks **FAILED**. Dimension checks passed.

$$A = \begin{bmatrix} -0.52 & -0.19 & -0.47 \\ -0.54 & -0.20 & -0.49 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -1.29 \\ 0.34 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 0.45 \\ 0.16 \\ 0.40 \end{bmatrix}, \quad R = \begin{bmatrix} 0.75 & 0.28 & 0.68 \end{bmatrix}$$

$$N = \begin{bmatrix} 0.70 & 0.00 \\ -0.27 & 0.93 \\ -0.66 & -0.38 \end{bmatrix}, \quad W = \begin{bmatrix} -0.72 \\ -0.26 \\ -0.65 \end{bmatrix}, \quad L = \begin{bmatrix} 0.72 \\ -0.70 \end{bmatrix}, \quad Q = \begin{bmatrix} -0.70 \\ -0.72 \end{bmatrix}$$

Test case 6: A has rank 2. Product checks passed. Dimension checks passed.

$$A = \begin{bmatrix} -0.62 & -0.79 & -0.77 \\ -0.06 & -0.11 & 0.40 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -1.23 \\ 0.46 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 0.20 \\ 0.19 \\ 1.24 \end{bmatrix}, \quad R = \begin{bmatrix} 0.63 & 0.79 & 0.72 \\ 0.00 & 0.03 & -0.47 \end{bmatrix}$$

$$N = \begin{bmatrix} 0.80 \\ -0.60 \\ -0.04 \end{bmatrix}, \quad W = \begin{bmatrix} -0.49 & -0.34 \\ -0.62 & -0.50 \\ -0.61 & 0.79 \end{bmatrix}, \quad L = \begin{bmatrix} \end{bmatrix}, \quad Q = \begin{bmatrix} -0.99 & 0.10 \\ -0.10 & -0.99 \end{bmatrix}$$