

计算方法 A 第 2 章习题答案

习题 2.1 用列主元高斯消去法求解以下方程组

$$(1) \begin{cases} 2x_1 - 3x_2 + 2x_3 = 5 \\ -4x_1 + 2x_2 - 6x_3 = 14 \\ 2x_1 + 2x_2 + 4x_3 = 8 \end{cases} \quad (2) \begin{cases} 12x_1 - 3x_2 + 3x_3 = 15 \\ -18x_1 + 3x_2 - x_3 = -15 \\ x_1 + x_2 + x_3 = 6 \end{cases}$$

解

$$(1) \begin{pmatrix} 2 & -3 & 2 & 5 \\ -4 & 2 & -6 & 14 \\ 2 & 2 & 4 & 8 \end{pmatrix} \xrightarrow{\text{选主元}} \begin{pmatrix} -4 & 2 & -6 & 14 \\ 2 & -3 & 2 & 5 \\ 2 & 2 & 4 & 8 \end{pmatrix} \xrightarrow{\text{第 1 次消元}} \begin{pmatrix} -4 & 2 & -6 & 14 \\ 0 & -2 & -1 & 12 \\ 0 & 3 & 1 & 15 \end{pmatrix}$$

$$\xrightarrow{\text{选主元}} \begin{pmatrix} -4 & 2 & -6 & 14 \\ 0 & 3 & 1 & 15 \\ 0 & -2 & -1 & 12 \end{pmatrix} \xrightarrow{\text{第 2 次消元}} \begin{pmatrix} -4 & 2 & -6 & 14 \\ 0 & 3 & 1 & 15 \\ 0 & 0 & -\frac{1}{3} & 22 \end{pmatrix}.$$

逐步回代解得
$$\begin{cases} x_1 = 109 \\ x_2 = 27 \\ x_3 = -66 \end{cases}$$

$$(2) \begin{pmatrix} 12 & -3 & 3 & 15 \\ -18 & 3 & -1 & -15 \\ 1 & 1 & 1 & 6 \end{pmatrix} \xrightarrow{\text{选主元}} \begin{pmatrix} -18 & 3 & -1 & -15 \\ 12 & -3 & 3 & 15 \\ 1 & 1 & 1 & 6 \end{pmatrix} \xrightarrow{\text{第 1 次消元}} \begin{pmatrix} -18 & 3 & -1 & -15 \\ 0 & -1 & \frac{7}{3} & 5 \\ 0 & 7 & \frac{17}{18} & \frac{31}{6} \end{pmatrix}$$

$$\xrightarrow{\text{选主元}} \begin{pmatrix} -18 & 3 & -1 & -15 \\ 0 & 7 & \frac{17}{18} & \frac{31}{6} \\ 0 & -1 & \frac{7}{3} & 5 \end{pmatrix} \xrightarrow{\text{第 2 次消元}} \begin{pmatrix} -18 & 3 & -1 & -15 \\ 0 & 7 & \frac{17}{18} & \frac{31}{6} \\ 0 & 0 & \frac{66}{21} & \frac{66}{7} \end{pmatrix}$$

逐步回代解得
$$\begin{cases} x_1 = 1 \\ x_2 = 2 \\ x_3 = 3 \end{cases}$$

习题 2.3 作以下矩阵的 $A = LU$ 分解

$$(1) \begin{pmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 10 \end{pmatrix}; \quad (2) \begin{pmatrix} 3 & 0 & 1 \\ 0 & -1 & 3 \\ 1 & 3 & 0 \end{pmatrix}; \quad (3) \begin{pmatrix} 3 & 1 & 2 \\ 9 & 8 & 12 \\ 6 & 27 & 38 \end{pmatrix}.$$

解 根据 $A = LU$ 分解的计算公式可得

$$(1) A = LU = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 1 \\ 3 & 2 & 1 \end{pmatrix} \begin{pmatrix} 1 & 4 & 7 \\ 0 & -3 & -6 \\ 0 & 0 & 1 \end{pmatrix}; \quad (2) A = LU = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \frac{1}{3} & -3 & 1 \end{pmatrix} \begin{pmatrix} 3 & 0 & 1 \\ 0 & -1 & 3 \\ 0 & 0 & \frac{26}{3} \end{pmatrix};$$

$$(3) A = LU = \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 5 & 1 \end{pmatrix} \begin{pmatrix} 3 & 1 & 2 \\ 0 & 5 & 6 \\ 0 & 0 & 4 \end{pmatrix}.$$

习题 2.4 试写出用 $A = LU$ 分解求解下面方程组

$$\begin{pmatrix} b_1 & c_1 & & & a_1 \\ a_2 & b_2 & c_2 & & \\ & \ddots & \ddots & \ddots & \vdots \\ & & a_{n-1} & b_{n-1} & c_{n-1} \\ c_n & & & a_n & b_n \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_{n-1} \\ x_n \end{pmatrix} = \begin{pmatrix} d_1 \\ d_2 \\ \vdots \\ d_{n-1} \\ d_n \end{pmatrix}$$

的计算公式.

解 由题设, $A = LU$ 分解如下

$$L = \begin{pmatrix} 1 & & & & \\ l_{21} & 1 & & & \\ & l_{32} & 1 & & \\ & & \ddots & \ddots & \\ l_{n1} & l_{n2} & \cdots & l_{n,n-1} & 1 \end{pmatrix}, \quad U = \begin{pmatrix} u_{11} & c_1 & & & u_{1n} \\ & u_{22} & c_2 & & u_{2n} \\ & & \ddots & \ddots & \vdots \\ & & & u_{n-1,n-1} & c_{n-1} \\ & & & & u_{nn} \end{pmatrix}.$$

其中 $l_{i,i-1}$ ($i = 2, \dots, n-1$), l_{nj} ($j = 1, \dots, n-1$) 以及 u_{ii} ($i = 1, \dots, n$), u_{in} ($i = 1, \dots, n-2$) 的具体计算公式可参见教材 P26.

于是有

$$Ax = d \implies LUx = d \implies \begin{cases} Ly = d, \\ Ux = y. \end{cases}$$

$$\text{先从 } Ly = d \text{ 解出 } y \implies \begin{cases} y_1 = d_1 \\ y_i = d_1 - \sum_{j=1}^{i-1} l_{ij}y_j, \quad i = 2, 3, \dots, n \end{cases}$$

$$\text{再从 } Ux = y \text{ 解出 } x \implies \begin{cases} x_n = y_n/u_{nn} \\ x_i = \left(y_i - \sum_{j=i+1}^n u_{ij}x_j \right) / u_{ii}, \quad i = n-1, n-2, \dots, 2, 1 \end{cases}$$

习题 2.6 用平方根法和改进平方根法求解以下方程组：

$$(1) \begin{pmatrix} 4 & -2 & -4 \\ -2 & 17 & 10 \\ -4 & 10 & 9 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 10 \\ 3 \\ -7 \end{pmatrix}; \quad (2) \begin{pmatrix} 1 & 2 & 3 \\ 2 & 20 & 26 \\ 3 & 26 & 70 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 8 \\ -1 \end{pmatrix}.$$

解 先用平方根法求解.

$$(1) Ax = GG^T x = b \implies \begin{cases} Gy = b, \\ G^T x = y. \end{cases} \quad \text{其中 } G = \begin{pmatrix} 2 & 0 & 0 \\ -1 & 4 & 0 \\ -2 & 2 & 1 \end{pmatrix}, \quad \text{因此有 } \begin{cases} y = (5, 2, -1)^T, \\ x = (2, 1, -1)^T. \end{cases}$$

$$(2) Ax = GG^T x = b \implies \begin{cases} Gy = b, \\ G^T x = y. \end{cases} \quad \text{其中 } G = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 4 & 0 \\ 3 & 5 & 6 \end{pmatrix}, \quad \text{因此有 } \begin{cases} y = (2, 1, -2)^T, \\ x = (\frac{5}{3}, \frac{2}{3}, -\frac{1}{3})^T. \end{cases}$$

再用改进平方根法 ($A = LDL^T$) 求解.

$$(1) \begin{cases} Ly = b, \\ Dz = y, \\ L^T x = z. \end{cases} \quad \text{其中 } L = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -1 & \frac{1}{2} & 1 \end{pmatrix}, \quad D = \begin{pmatrix} 4 & & \\ & 16 & \\ & & 1 \end{pmatrix}, \quad \text{因此有 } \begin{cases} y = (10, 8, -1)^T, \\ z = (\frac{5}{2}, \frac{1}{2}, -1)^T, \\ x = (2, 1, -1)^T. \end{cases}$$

$$(2) \begin{cases} Ly = b, \\ Dz = y, \\ L^T x = z. \end{cases} \quad \text{其中 } L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & \frac{5}{4} & 1 \end{pmatrix}, \quad D = \begin{pmatrix} 1 & & \\ & 16 & \\ & & 36 \end{pmatrix}, \quad \text{因此有 } \begin{cases} y = (2, 4, -12)^T, \\ z = (2, \frac{1}{4}, -\frac{1}{3})^T, \\ x = (\frac{5}{3}, \frac{2}{3}, -\frac{1}{3})^T. \end{cases}$$

习题 2.7 用追赶法求解方程组 $Ax = b$, 其中

$$A = \begin{pmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{pmatrix}, \quad b = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix}.$$

解 对于三对角矩阵 A , 有如下的 Doolittle 分解

$$A = LU = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{pmatrix} \begin{pmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{pmatrix}.$$

于是求解三对角方程组的追赶法可写为

$$\text{求解 } Ax = b \implies LUx = b \implies \begin{cases} Ly = b, \\ Ux = y. \end{cases} \implies \begin{cases} y = (1, \frac{1}{2}, \frac{1}{3}, \frac{5}{4})^T \\ x = (1, 1, 1, 1)^T. \end{cases}$$

习题 2.10 证明对于任何实数 $p \geq 1$, $\|x\|_p = \left(\sum_{i=1}^n |x_i|^p \right)^{1/p}$ 定义了 \mathbf{R}^n 上的一种向量范数.

证 按照向量范数的定义分别验证正定性、齐次性和三角不等式.

(1) 正定性: 显然有

$$\|x\|_p = \left(\sum_{i=1}^n |x_i|^p \right)^{1/p} \geq 0 \text{ 且 } \|x\|_p = 0 \iff x_i = 0 \text{ 即 } x = 0.$$

(2) 齐次性:

$$\|\alpha x\|_p = \left(\sum_{i=1}^n |\alpha x_i|^p \right)^{1/p} = \left(\sum_{i=1}^n |\alpha|^p |x_i|^p \right)^{1/p} = |\alpha| \|x\|_p.$$

(3) 三角不等式: 由于

$$\|x + y\|_p = \left(\sum_{i=1}^n |x_i + y_i|^p \right)^{1/p},$$

根据闵可夫斯基 (Minkowski) 不等式, 有

$$\|x + y\|_p = \left(\sum_{i=1}^n |x_i + y_i|^p \right)^{1/p} \leq \left(\sum_{i=1}^n |x_i|^p \right)^{1/p} + \left(\sum_{i=1}^n |y_i|^p \right)^{1/p} = \|x\|_p + \|y\|_p.$$

习题 2.16 分别用吉文斯变换和豪斯霍尔德变换作矩阵 $A = QR$ 分解, 其中

$$(1) A = \begin{pmatrix} 1 & 1 & 1 \\ 2 & -1 & -1 \\ 2 & -4 & 5 \end{pmatrix}; \quad (2) A = \begin{pmatrix} 0 & 4 & 1 \\ 1 & 1 & 1 \\ 0 & 3 & 2 \end{pmatrix}.$$

解 (i) 用 Givens 变换作分解

(1) 由于 $a_1 = (1, 2, 2)^T$, 取 $c = \frac{1}{\sqrt{5}}, s = \frac{2}{\sqrt{5}}$, 于是有

$$P_{12} = \begin{pmatrix} \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} & 0 \\ -\frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} & 0 \\ 0 & 0 & 1 \end{pmatrix} \implies P_{12}a_1 = (\sqrt{5}, 0, 2)^T$$

接下来取 $c = \frac{\sqrt{5}}{3}, s = \frac{2}{3}$,

$$P_{13} = \begin{pmatrix} \frac{\sqrt{5}}{3} & 0 & \frac{2}{3} \\ 0 & 1 & 0 \\ -\frac{2}{3} & 0 & \frac{\sqrt{5}}{3} \end{pmatrix} \implies P_{13}P_{12}a_1 = (3, 0, 0)^T.$$

因此有

$$P_1 = P_{13}P_{12} = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ -\frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} & 0 \\ -\frac{2\sqrt{5}}{15} & -\frac{4\sqrt{5}}{15} & \frac{\sqrt{5}}{3} \end{pmatrix}, \quad A^{(1)} = P_1A = \begin{pmatrix} 3 & -3 & 3 \\ 0 & -\frac{3\sqrt{5}}{5} & -\frac{3\sqrt{5}}{5} \\ 0 & -\frac{6\sqrt{5}}{5} & \frac{9\sqrt{5}}{5} \end{pmatrix}.$$

记 $a_2^{(1)} = (a_{21}^{(1)}, \tilde{a}_2^{(1)})^T$, 其中 $\tilde{a}_2^{(1)} = (-\frac{3\sqrt{5}}{5}, -\frac{6\sqrt{5}}{5})^T$. 考虑 $\tilde{a}_2^{(1)}$, 取 $c = -\frac{\sqrt{5}}{5}, s = -\frac{2\sqrt{5}}{5}$, 于是

$$\tilde{P}_{12} = \begin{pmatrix} -\frac{\sqrt{5}}{5} & -\frac{2\sqrt{5}}{5} \\ \frac{2\sqrt{5}}{5} & \frac{\sqrt{5}}{5} \end{pmatrix} \implies \tilde{P}_{12}\tilde{a}_2^{(1)} = (3, 0)^T.$$

因此

$$P_2 = \begin{pmatrix} 1 & 0^T \\ 0 & \tilde{P}_{12} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{\sqrt{5}}{5} & -\frac{2\sqrt{5}}{5} \\ 0 & \frac{2\sqrt{5}}{5} & \frac{\sqrt{5}}{5} \end{pmatrix}, \quad A^{(2)} = P_2 A^{(1)} = \begin{pmatrix} 3 & -3 & 3 \\ 0 & 3 & 3 \\ 0 & 0 & -3 \end{pmatrix},$$

即

$$P = P_2 P_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{\sqrt{5}}{5} & -\frac{2\sqrt{5}}{5} \\ 0 & \frac{2\sqrt{5}}{5} & \frac{\sqrt{5}}{5} \end{pmatrix} \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ -\frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} & 0 \\ -\frac{2\sqrt{5}}{15} & -\frac{4\sqrt{5}}{15} & \frac{\sqrt{5}}{3} \end{pmatrix} = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \\ -\frac{2}{3} & \frac{2}{3} & -\frac{1}{3} \end{pmatrix},$$

$$Q = P^T = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & -\frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & \frac{2}{3} \\ \frac{2}{3} & -\frac{2}{3} & -\frac{1}{3} \end{pmatrix}, \quad R = \begin{pmatrix} 3 & -3 & 3 \\ 0 & 3 & 3 \\ 0 & 0 & -3 \end{pmatrix}, \quad A = QR.$$

(2) 由于 $a_1 = (0, 1, 0)^T$, 取 $c = 0, s = 1$, 于是有

$$P_{12} = \begin{pmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \implies P_{12}a_1 = (1, 0, 0)^T$$

因而有

$$P_1 = P_{12} = \begin{pmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \quad A^{(1)} = P_1 A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & -4 & -1 \\ 0 & 3 & 2 \end{pmatrix}.$$

记 $a_2^{(1)} = (a_{21}^{(1)}, \tilde{a}_2^{(1)})^T$, 其中 $\tilde{a}_2^{(1)} = (-4, 3)^T$. 考虑 $\tilde{a}_2^{(1)}$, 取 $c = -\frac{4}{5}, s = \frac{3}{5}$, 于是

$$\tilde{P}_{12} = \begin{pmatrix} -\frac{4}{5} & \frac{3}{5} \\ -\frac{3}{5} & -\frac{4}{5} \end{pmatrix} \implies \tilde{P}_{12}\tilde{a}_2^{(1)} = (5, 0)^T.$$

因此

$$P_2 = \begin{pmatrix} 1 & 0^T \\ 0 & \tilde{P}_{12} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{4}{5} & \frac{3}{5} \\ 0 & -\frac{3}{5} & -\frac{4}{5} \end{pmatrix}, \quad A^{(2)} = P_2 A^{(1)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 5 & 2 \\ 0 & 0 & -1 \end{pmatrix},$$

即

$$P = P_2 P_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{4}{5} & \frac{3}{5} \\ 0 & -\frac{3}{5} & -\frac{4}{5} \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 \\ \frac{4}{5} & 0 & \frac{3}{5} \\ \frac{3}{5} & 0 & -\frac{4}{5} \end{pmatrix},$$

$$Q = P^T = \begin{pmatrix} 0 & \frac{4}{5} & \frac{3}{5} \\ 1 & 0 & 0 \\ 0 & \frac{3}{5} & -\frac{4}{5} \end{pmatrix}, \quad R = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 5 & 2 \\ 0 & 0 & -1 \end{pmatrix}, \quad A = QR.$$

(ii) 用 Householder 变换作分解

(1) 第 1 步 取 $a_1 = (1, 2, 2)^T$, $e_1 = (1, 0, 0)^T$, 则

$$\sigma_1 = \|a_1\|_2 = 3, \quad \alpha_1 = \sigma_1(\sigma_1 - a_{11}) = 6, \quad w_1 = a_1 - \sigma_1 e_1 = (-2, 2, 2)^T$$

$$w_1 w_1^T = \begin{pmatrix} 4 & -4 & -4 \\ -4 & 4 & 4 \\ -4 & 4 & 4 \end{pmatrix}, \quad H_1 = I_3 - \frac{w_1 w_1^T}{\alpha_1} = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \\ \frac{2}{3} & -\frac{2}{3} & \frac{1}{3} \end{pmatrix}, \quad A^{(1)} = H_1 A = \begin{pmatrix} 3 & -3 & 3 \\ 0 & 3 & -3 \\ 0 & 0 & 3 \end{pmatrix}.$$

因此

$$Q = H^T = H_1^T = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \\ \frac{2}{3} & -\frac{2}{3} & \frac{1}{3} \end{pmatrix}, \quad R = A^{(1)} = \begin{pmatrix} 3 & -3 & 3 \\ 0 & 3 & -3 \\ 0 & 0 & 3 \end{pmatrix}, \quad A = QR.$$

(2) 第 1 步 取 $a_1 = (0, 1, 0)^T$, $e_1 = (1, 0, 0)^T$, 则

$$\sigma_1 = \|a_1\|_2 = 1, \quad \alpha_1 = \sigma_1(\sigma_1 - a_{11}) = 1, \quad w_1 = a_1 - \sigma_1 e_1 = (-1, 1, 0)^T$$

$$w_1 w_1^T = \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad H_1 = I_3 - \frac{w_1 w_1^T}{\alpha_1} = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \quad A^{(1)} = H_1 A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 4 & 1 \\ 0 & 3 & 2 \end{pmatrix}.$$

第 2 步 考虑子矩阵

$$\begin{pmatrix} 4 & 1 \\ 3 & 2 \end{pmatrix}$$

取 $\tilde{a}_2^{(1)} = (4, 3)^T$, $e_1^{(1)} = (1, 0)^T$, 则

$$\sigma_2 = \|\tilde{a}_2^{(1)}\|_2 = 5, \quad \alpha_2 = \sigma_2(\sigma_2 - \tilde{a}_{22}^{(1)}) = 5, \quad w_2 = \tilde{a}_2^{(1)} - \sigma_2 e_1^{(1)} = (-1, 3)^T$$

$$w_2 w_2^T = \begin{pmatrix} 1 & -3 \\ -3 & 9 \end{pmatrix}, \quad \tilde{H}_2 = I_2 - \frac{w_2 w_2^T}{\alpha_2} = \begin{pmatrix} \frac{4}{5} & \frac{3}{5} \\ \frac{3}{5} & -\frac{4}{5} \end{pmatrix}, \quad H_2 = \begin{pmatrix} 1 & 0^T \\ 0 & \tilde{H}_2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{4}{5} & \frac{3}{5} \\ 0 & \frac{3}{5} & -\frac{4}{5} \end{pmatrix},$$

$$A^{(2)} = H_2 A^{(1)} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{4}{5} & \frac{3}{5} \\ 0 & \frac{3}{5} & -\frac{4}{5} \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 4 & 1 \\ 0 & 3 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 5 & 2 \\ 0 & 0 & -1 \end{pmatrix},$$

$$H = H_2 H_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{4}{5} & \frac{3}{5} \\ 0 & \frac{3}{5} & -\frac{4}{5} \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 \\ \frac{4}{5} & 0 & \frac{3}{5} \\ \frac{3}{5} & 0 & -\frac{4}{5} \end{pmatrix}.$$

因此

$$Q = H^T = \begin{pmatrix} 0 & \frac{4}{5} & \frac{3}{5} \\ 1 & 0 & 0 \\ 0 & \frac{3}{5} & -\frac{4}{5} \end{pmatrix}, \quad R = A^{(2)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 5 & 2 \\ 0 & 0 & -1 \end{pmatrix}, \quad A = QR.$$