1

ASSIGNMENT-8

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1 QUESTION No-2.26(Matrices)

Using elementary transformations, find the inverse of each of the matrices:

$$1) \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$$

2 Solution

1) Given that

$$\mathbf{A} = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} \tag{2.0.1}$$

The augmented matrix [A|I] is as given below:-

$$\begin{pmatrix} 2 & 1 & | & 1 & 0 \\ 1 & 1 & | & 0 & 1 \end{pmatrix} \tag{2.0.2}$$

We apply the elementary row operations on [A|I] as follows :-

$$[A|I] = \begin{pmatrix} 2 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{pmatrix}$$
 (2.0.3)

$$\stackrel{R_1 \leftarrow R_1 - R_2}{\longleftrightarrow} \begin{pmatrix} 1 & 0 & 1 & -1 \\ 1 & 1 & 0 & 1 \end{pmatrix} \tag{2.0.4}$$

$$\stackrel{R_2 \leftarrow R_2 - R_1}{\longleftrightarrow} \begin{pmatrix} 1 & 0 & 1 & -1 \\ 0 & 1 & -1 & 2 \end{pmatrix} \tag{2.0.5}$$

By performing elementary transformations on augmented matrix [A|I], we obtained the augmented matrix in the form [I|A]. Hence we can conclude that the matrix A is invertible and inverse of the matrix is:-

$$\therefore \mathbf{A}^{-1} = \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} \tag{2.0.6}$$

2) QR decomposition of $\begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$ Let α and β be the column vectors of given matrix \mathbf{A} ,

$$\alpha = \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \beta = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \tag{2.0.7}$$

QR decomposition of matrix form is:

$$\begin{pmatrix} \alpha & \beta \end{pmatrix} = \begin{pmatrix} \mathbf{u_1} & \mathbf{u_2} \end{pmatrix} \begin{pmatrix} k_1 & r_1 \\ 0 & k_2 \end{pmatrix} \tag{2.0.8}$$

Finding values of the above equation, we get:

$$\implies k_1 = \|\alpha\| = \left\| \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\| \tag{2.0.9}$$

$$\therefore k_1 = \sqrt{5} \tag{2.0.10}$$

$$\implies \mathbf{u_1} = \frac{\alpha}{k_1} = \frac{1}{\sqrt{5}} \begin{pmatrix} 2\\1 \end{pmatrix} \tag{2.0.11}$$

$$\therefore \mathbf{u_1} = \begin{pmatrix} \frac{2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{pmatrix} \tag{2.0.12}$$

$$\implies r_1 = \frac{\mathbf{u_1}^T \beta}{\|\mathbf{u_1}\|^2} = \frac{\frac{1}{\sqrt{5}} \begin{pmatrix} 2 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}}{1} \qquad (2.0.13)$$

$$\therefore r_1 = \frac{3}{\sqrt{5}} \tag{2.0.14}$$

$$\implies \mathbf{u_2} = \frac{\beta - r_1 \mathbf{u_1}}{\|\beta - r_1 \mathbf{u_1}\|} = \frac{\begin{pmatrix} 1\\1 \end{pmatrix} - \frac{3}{\sqrt{5}} \begin{pmatrix} \frac{2}{\sqrt{5}}\\\frac{1}{\sqrt{5}} \end{pmatrix}}{\left\|\begin{pmatrix} 1\\1 \end{pmatrix} - \frac{3}{\sqrt{5}} \begin{pmatrix} \frac{2}{\sqrt{5}}\\\frac{1}{\sqrt{5}} \end{pmatrix}\right\|}$$
(2.0.15)

$$\therefore \mathbf{u_2} = \begin{pmatrix} \frac{-1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{pmatrix} \tag{2.0.16}$$

$$\implies k_2 = \mathbf{u_2}^T \boldsymbol{\beta} = \begin{pmatrix} \frac{-1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} 1\\1 \end{pmatrix} \qquad (2.0.17)$$

$$\therefore k_2 = \frac{1}{\sqrt{5}}$$
 (2.0.18)

From equations (2.0.10), (2.0.12), (2.0.14), (2.0.16), (2.0.18) and using (2.0.7) the obtained **QR** decomposition is

$$\begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{-1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \sqrt{5} & \frac{3}{\sqrt{5}} \\ 0 & \frac{1}{\sqrt{5}} \end{pmatrix}$$
 (2.0.19)