

A1

$$a) A = \begin{pmatrix} 2 & -1 \\ 1 & 1 \end{pmatrix} \quad b = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$|A| = \frac{1}{10} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \quad |b| \leq \frac{1}{10} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \tilde{x} = \begin{pmatrix} 0,9 \\ 1,1 \end{pmatrix}$$

$$\det(A) = 6 \neq 0$$

$$r = b - A\tilde{x} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} 2 & -1 \\ 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 0,9 \\ 1,1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} 1,8 - 1,1 \\ 2 \end{pmatrix} = \begin{pmatrix} 0,3 \\ 0 \end{pmatrix}$$

$$|A| \cdot |\tilde{x}| + |b| = \frac{1}{10} \cdot \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 0,9 \\ 1,1 \end{pmatrix} + \frac{1}{10} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \frac{1}{10} \cdot \begin{pmatrix} 2 \\ 2 \end{pmatrix} + \frac{1}{10} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ = \frac{1}{10} \cdot \begin{pmatrix} 3 \\ 3 \end{pmatrix}$$

$$r = \begin{pmatrix} \frac{3}{10} \\ 0 \end{pmatrix} \leq \begin{pmatrix} \frac{3}{10} \\ \frac{3}{10} \end{pmatrix} = |A| |\tilde{x}| + |b|$$

$\Rightarrow \tilde{x}$ kann akzeptiert werden mit: $(A + \Delta A)\tilde{x}_1 = b + \Delta b$

$$b) A = \begin{pmatrix} 1 & -1 \\ -1 & 1,001 \end{pmatrix} \quad b = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$|A| \leq 5 \cdot 10^{-4} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \quad |b| \leq 5 \cdot 10^{-4} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \tilde{x} = \begin{pmatrix} 501 \\ 500 \end{pmatrix}$$

$$\det(A) = 1 \cdot 0,001 = 0,001 \neq 0$$

$$r = b - A\tilde{x} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} - \begin{pmatrix} 1 & -1 \\ -1 & 1,001 \end{pmatrix} \cdot \begin{pmatrix} 501 \\ 500 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} - \begin{pmatrix} 501 - 500 \\ -501 + 500,5 \end{pmatrix} = \begin{pmatrix} 0 \\ \frac{1}{2} \end{pmatrix}$$

$$|A| \cdot |\tilde{x}| + |b| = 5 \cdot 10^{-4} \cdot \left(\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 501 \\ 500 \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right) = 5 \cdot 10^{-4} \cdot \begin{pmatrix} 1002 \\ 1002 \end{pmatrix} = \begin{pmatrix} 0,501 \\ 0,501 \end{pmatrix}$$

$$r = \begin{pmatrix} 0 \\ \frac{1}{2} \end{pmatrix} \leq \begin{pmatrix} 0,501 \\ 0,501 \end{pmatrix}$$

$\Rightarrow \tilde{x}$ kann akzeptiert werden

A3

$$A = \begin{pmatrix} 1 & -5 & -20 \\ -4 & 11 & -1 \\ 8 & -4 & 2 \end{pmatrix}$$

$$a = \begin{pmatrix} 1 \\ -4 \\ 8 \end{pmatrix} \quad a_{1,1} > 0 \quad \|a\|_2 = \sqrt{1+16+64} = \sqrt{81} = 9$$

$$v = a + 9e_1 = \begin{pmatrix} 10 \\ -4 \\ 8 \end{pmatrix} \quad \|v\|_2^2 = 100 + 16 + 64 = 180$$

$$Q_1 = I - \frac{2}{180} v \cdot v^T = \begin{pmatrix} 100 & 0 & 0 \\ 0 & 10 & 0 \\ 0 & 0 & 1 \end{pmatrix} - \frac{1}{90} \cdot \begin{pmatrix} 10 \\ -4 \\ 8 \end{pmatrix} \cdot (10, -4, 8)$$

$$= \begin{pmatrix} 100 & 0 & 0 \\ 0 & 10 & 0 \\ 0 & 0 & 1 \end{pmatrix} - \frac{1}{90} \cdot \begin{pmatrix} 100 & -40 & 80 \\ -40 & 16 & -32 \\ 80 & -32 & 64 \end{pmatrix} = \begin{pmatrix} 100 & 0 & 0 \\ 0 & 10 & 0 \\ 0 & 0 & 1 \end{pmatrix} - \begin{pmatrix} \frac{10}{9} & -\frac{4}{9} & \frac{8}{9} \\ -\frac{4}{9} & \frac{8}{45} & -\frac{16}{45} \\ \frac{8}{9} & -\frac{16}{45} & \frac{32}{45} \end{pmatrix}$$

$$= \begin{pmatrix} -\frac{1}{9} & \frac{4}{9} & -\frac{8}{9} \\ \frac{4}{9} & \frac{37}{45} & \frac{16}{45} \\ -\frac{8}{9} & \frac{16}{45} & \frac{13}{45} \end{pmatrix} = \frac{1}{45} \cdot \begin{pmatrix} -5 & 20 & -40 \\ 20 & 37 & 16 \\ -40 & 16 & 13 \end{pmatrix}$$

$$Q_1 A = \frac{1}{45} \cdot \begin{pmatrix} -5 & 20 & -40 \\ 20 & 37 & 16 \\ -40 & 16 & 13 \end{pmatrix} \cdot \begin{pmatrix} 1 & -5 & -20 \\ -4 & 11 & -1 \\ 8 & -4 & 2 \end{pmatrix}$$

$$= \frac{1}{45} \cdot \begin{pmatrix} -5-80-320 & 25+220+160 & 100-20-80 \\ 20-140+128 & -100+407-64 & -400-37+32 \\ -40-64+104 & 200+176-52 & 800-16+26 \end{pmatrix}$$

$$= \frac{1}{45} \cdot \begin{pmatrix} -405 & 405 & 0 \\ 0 & 243 & -405 \\ 0 & 324 & 810 \end{pmatrix} = \begin{pmatrix} -9 & 9 & 0 \\ 0 & \frac{27}{5} & -9 \\ 0 & \frac{36}{5} & 18 \end{pmatrix}$$

$$\|a\|_2 = \sqrt{\left(\frac{27}{5}\right)^2 + \left(\frac{36}{5}\right)^2} = \frac{1}{5} \cdot \sqrt{27^2 + 36^2} = 9$$

$$a_{22} = \frac{27}{5} > 0$$

$$v = a + 9e_1 = \frac{1}{5} \begin{pmatrix} 27 \\ 36 \end{pmatrix} + \begin{pmatrix} 9 \\ 0 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 72 \\ 36 \end{pmatrix} = \frac{36}{5} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{72}{5} \\ \frac{36}{5} \end{pmatrix}$$

$$\|v\|_2^2 = \left(\frac{72}{5}\right)^2 + \left(\frac{36}{5}\right)^2 = \frac{1}{25} (72^2 + 36^2) = 6480 \cdot \frac{1}{25} = \frac{1296}{5}$$

$$\widehat{Q}_2 = I - \frac{2}{\|v\|_2^2} \cdot vv^T = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \frac{5}{648} \cdot \frac{36}{5} \begin{pmatrix} 2 \\ 1 \end{pmatrix} \cdot \frac{36}{5} \begin{pmatrix} 2 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \frac{5}{648} \cdot \frac{1296}{25} \begin{pmatrix} 4 & 2 \\ 2 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \frac{2}{5} \begin{pmatrix} 4 & 2 \\ 2 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \begin{pmatrix} \frac{8}{5} & \frac{4}{5} \\ \frac{4}{5} & \frac{2}{5} \end{pmatrix} = \begin{pmatrix} -\frac{3}{5} & -\frac{4}{5} \\ -\frac{4}{5} & \frac{3}{5} \end{pmatrix}$$

$$Q_2 = \begin{pmatrix} 1 & \widehat{Q}_2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{3}{5} & -\frac{4}{5} \\ 0 & -\frac{4}{5} & \frac{3}{5} \end{pmatrix}$$

$$R = Q_2 \cdot Q_1 \cdot A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{3}{5} & -\frac{4}{5} \\ 0 & -\frac{4}{5} & \frac{3}{5} \end{pmatrix} \cdot \begin{pmatrix} -9 & 9 & 0 \\ 0 & \frac{27}{5} & -9 \\ 0 & \frac{36}{5} & 18 \end{pmatrix} = \begin{pmatrix} -9 & 9 & 0 \\ 0 & -9 & 9 \\ 0 & 0 & 18 \end{pmatrix}$$

$$Q = (Q_2 \cdot Q_1)^T = Q_1^T \cdot Q_2^T = Q_1 \cdot Q_2$$

$$= \frac{1}{45} \begin{pmatrix} -5 & 20 & -40 \\ 20 & 37 & 16 \\ -40 & 16 & 13 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{3}{5} & -\frac{4}{5} \\ 0 & -\frac{4}{5} & \frac{3}{5} \end{pmatrix}$$

$$= \frac{1}{5} \begin{pmatrix} -1 & 4 & -8 \\ 4 & -7 & -4 \\ -8 & -4 & 1 \end{pmatrix}$$

A4)

am Beispiel aus A3:

$$d = (-) \|a_1\| = -9$$

$$v_1 = 1 + 9 = 10$$

$$\|v\|_2^2 = -2 \cdot 10 \cdot (-9) = 180 \quad \checkmark$$

$$\|v\|_2^2 = -2 \cdot v_1 \cdot d = -2 \cdot (a_{11} - d) \cdot (-\operatorname{sign}(a_{11})) \cdot \|a_1\|$$

$$= -2a_{11} (-\operatorname{sign}(a_{11})) \cdot \|a_1\| + 2d \cdot (-\operatorname{sign}(a_{11})) \cdot \|a_1\|$$

$$= 2 \cdot \|a_1\| \cdot (-a_{11} - \operatorname{sign}(a_{11})) + (-\operatorname{sign}(a_{11})) \cdot \|a_1\| \cdot (-\operatorname{sign}(a_{11}))$$

$$= 2 \cdot \|a_1\| \cdot (-a_{11} - \operatorname{sign}(a_{11})) + \|a_1\|$$

$$= 2 \cdot \|a_1\| \cdot (|a_{11}| + \|a_1\|) = 2|a_{11}|\|a_1\| + 2\|a_1\|^2$$

$$= 2 \cdot (\|a_1\|^2 + |a_{11}|\|a_1\|) = 2 \cdot (\|a_1\| \cdot \|a_1\| + |a_{11}|\|a_1\|)$$

$$= \|a_1\|^2 + 2|a_{11}|\|a_1\| + \|a_1\|^2$$

$$= (\|a_1\|^2 + 2|a_{11}|\|a_1\| + a_{11}^2) + a_{21}^2 + \dots + a_{n1}^2$$

$$= (|a_{11}| + \|a_1\|)^2 + a_{21}^2 + \dots + a_{n1}^2$$

$$= \|v\|_2^2$$

$$\Leftrightarrow v = \begin{pmatrix} |a_{11}| + \|a_1\| \\ a_{21} \\ \vdots \\ a_{n1} \end{pmatrix} = a + \|a\|_2 e_1, \quad a_{11} > 0$$