Assignment-3 Latex Report

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• Exercise 2.101

1 Find the inverse and QR decomposition of this matrix $\begin{pmatrix} 2 & -3 \\ -1 & 2 \end{pmatrix}$

1.1 Solution

1.1.1 Inverse

Let the given marix be,

$$A = \begin{pmatrix} 2 & -3 \\ -1 & 2 \end{pmatrix}$$

To check whether the inverse of a matrix exists or not, if determinant of a matrix is non zero inverse exists, otherwise it dose not exist. Now,

$$|A| = (2) * (2) - (-1) * (-3)$$

$$|A| = 4 - 3$$

$$|A| = 1$$

Since adjoint of A is gretaer than 0 i.e non zero, therefore inverse of A exists.

Now,

we know,

$$\mathbf{A}^{-1} = \frac{1}{|A|} A dj(A)$$

$$A^{-1} = \frac{1}{1} \begin{pmatrix} 2 & 3 \\ 1 & 2 \end{pmatrix}$$

Hence,

$$A^{-1} = \begin{pmatrix} 2 & 3 \\ 1 & 2 \end{pmatrix}$$

1.1.2 QR Decomposition

IN QR decomposition o a matrix, matrix is decomposed into the upper triangular matrix(R) and an orthogonal matrix(Q).

Since A=QR where, Q is an orthogonal matrix (i.e $\mathbf{Q}^T.Q=I$) and

R is an upper triangle matrix

So,By using Gram-Schmidt method of decomposition let its column vectors be,

$$v_1 = \begin{pmatrix} 2 \\ -1 \end{pmatrix} \qquad and \qquad v_2 = \begin{pmatrix} -3 \\ 2 \end{pmatrix}$$

So,

here

Now, we know A=QR where, Q=(q1,q2) where, q1 and q2 are column matrices. Now to determine q1 and q2 we know

$$q1 = \frac{a}{lengthofa}$$

therefore,

$$q1 =$$

$$\frac{1}{\sqrt{2^2 + (-1)^2}} \begin{pmatrix} 2\\ -1 \end{pmatrix} \tag{1}$$

Here,
$$\frac{1}{\sqrt{2^2 + (-1)^2}}$$

is the length of $\begin{pmatrix} 2 \\ -1 \end{pmatrix}$

$$q1 =$$

$$\frac{1}{\sqrt{4+1}} \begin{pmatrix} 2\\ -1 \end{pmatrix} \tag{2}$$

q1 =

$$\frac{1}{\sqrt{5}} \begin{pmatrix} 2\\ -1 \end{pmatrix} \tag{3}$$

q1 =

$$\begin{pmatrix} \frac{2}{\sqrt{5}} \\ \frac{-1}{\sqrt{5}} \end{pmatrix} \tag{4}$$

Now,

$$q2 = \frac{q2'}{lengthofq2'}$$

Now,

$$q2' = v2 - (v2.q1)q1$$

$$q2' = \begin{pmatrix} -3\\2 \end{pmatrix} - \left(\begin{pmatrix} -3\\2 \end{pmatrix}, \begin{pmatrix} \frac{2}{\sqrt{5}}\\\frac{-1}{\sqrt{5}} \end{pmatrix} \right) \begin{pmatrix} \frac{2}{\sqrt{5}}\\\frac{-1}{\sqrt{5}} \end{pmatrix}$$

$$q2' = \begin{pmatrix} -3\\2 \end{pmatrix} - \begin{pmatrix} \frac{-8}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{5}}\\ \frac{-1}{\sqrt{5}} \end{pmatrix}$$

$$q2' = \begin{pmatrix} -3\\2 \end{pmatrix} - \begin{pmatrix} \frac{-16}{5}\\\frac{8}{5} \end{pmatrix}$$

$$q2' = \begin{pmatrix} \frac{1}{5} \\ \frac{2}{5} \end{pmatrix}$$

Since,
$$q2 = \frac{q2'}{lengthofq2'}$$

Therefore,

$$q2 = \frac{1}{lengthofq2'} \begin{pmatrix} \frac{1}{5} \\ \frac{2}{5} \end{pmatrix}$$

Here,

length of q2'=
$$\sqrt{(2/5)^2 + (1/5)^2}$$

length of q2'=
$$\sqrt{(4/25) + (1/25)}$$

length of
$$q2'=$$

$$\sqrt{(5/25)}$$

length of q2'=
$$\frac{1}{\sqrt{5}}$$

$$q2 = \frac{q2'}{lengthofq2'}$$

we get,

$$q2 = \frac{1}{\sqrt{5}} \begin{pmatrix} \frac{1}{5} \\ \frac{2}{5} \end{pmatrix}$$

So,
$$q2 = \begin{pmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{pmatrix}$$

Now,

Q can be obtained by combining

q1

and

q2

Therefore,

$$Q = \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \\ \frac{-1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix}$$

Since we know

$$A=QR$$

Pre-Multiplying both sides by Q^T ,

we get,

$$\mathbf{Q}^T A = Q^T Q R$$

But
$$Q^T Q = I$$

[I means identity matrix]

So,

$$Q^T A = IR$$

 $Q^T A = R$

Or,

$$R = Q^T A$$

Hence,

R=
$$\begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{-1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} 2 & -3 \\ -1 & 2 \end{pmatrix}$$

[By matrix multiplication]

$$R = \begin{pmatrix} \frac{4}{\sqrt{5}} + \frac{1}{\sqrt{5}} & \frac{-6}{\sqrt{5}} - \frac{2}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} - \frac{2}{\sqrt{5}} & \frac{-3}{\sqrt{5}} \frac{4}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} 2 & -3 \\ -1 & 2 \end{pmatrix}$$

$$R = \begin{pmatrix} \frac{5}{\sqrt{5}} & \frac{-8}{\sqrt{5}} \\ 0 & \frac{1}{\sqrt{5}} \end{pmatrix}$$

Also, from above we got

$$Q = \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \\ \frac{-1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix}$$

• Exercise 2.102

2 Find the inverse and QR decomposition of this matrix $\begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix}$

2.1 Solution

2.1.1 Inverse

Let the given matrix be,

$$A = \begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix}$$

we know,

$$A^{-1} = \frac{1}{|A|} A dj(A)$$

To check whether the inverse of a matrix exists or not, if determinant of a matrix is non zero inverse exists, otherwise it does not exist. Now,

$$|A| = (2) * (2) - (4) * (1)$$

$$|A| = 4 - 4$$

$$|A| = 0$$

Therefore, inverse of the given matrix A does not exist.

2.1.2QR decomposition

Since A=QR where, Q is an orthogonal matrix (i.e $\mathbf{Q}^T.Q = I)$ and

R is an upper triangle matrix

So, By using Gram-Schmidt method of decomposition let its column vectors

$$\mathbf{v}_1 = \begin{pmatrix} 2\\4 \end{pmatrix}$$

$$v_1 = \begin{pmatrix} 2\\4 \end{pmatrix}$$

$$and$$

$$v_2 = \begin{pmatrix} 1\\2 \end{pmatrix}$$

Therefore,

So, here

Now, we know A=QR

where,

Q=(q1,q2)

where,

q1 and q2 are column matrices.

Now to determine q1 and q2

we know

$$q1 = \frac{a}{length of a}$$

therefore,

$$q1 =$$

$$\frac{1}{\sqrt{2^2+4^2}} \begin{pmatrix} 2\\4 \end{pmatrix} \tag{5}$$

Here,

$$\frac{1}{\sqrt{2^2+4^2}}$$

is the length of $\begin{pmatrix} 2\\4 \end{pmatrix}$

q1 =

$$\frac{1}{\sqrt{20}} \begin{pmatrix} 2\\4 \end{pmatrix} \tag{6}$$

q1 =

$$\begin{pmatrix} \frac{2}{\sqrt{20}} \\ \frac{4}{\sqrt{20}} \end{pmatrix} \tag{7}$$

Now,

$$q2 = \frac{q2'}{lengthofq2'}$$

Now,

$$q2' = v2 - (v2.q1)q1$$

$$q2' = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \left(\begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} \frac{2}{\sqrt{20}} \\ \frac{4}{\sqrt{20}} \end{pmatrix} \right) \begin{pmatrix} \frac{2}{\sqrt{20}} \\ \frac{4}{\sqrt{20}} \end{pmatrix}$$

$$q2' = \begin{pmatrix} 1\\2 \end{pmatrix} - \begin{pmatrix} \frac{10}{\sqrt{20}} \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{20}}\\ \frac{4}{\sqrt{20}} \end{pmatrix}$$

$$q2' = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} \frac{20}{20} \\ \frac{40}{20} \end{pmatrix}$$

$$q2' = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Since,
$$q2 = \frac{q2'}{lengthofq2'}$$

Therefore,

$$q2 = \frac{1}{lengthofq2'} \begin{pmatrix} 0\\0 \end{pmatrix}$$

Here,

length of q2'=
$$\sqrt{(0)^2 + (0)^2}$$

$$length of q2' = 0$$

Hence, Using

$$length of q2' = 0$$
 Hence, Using
$$q2 = \frac{q2'}{length of q2'}$$

we get,

$$q2=0.\begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

So,
$$q2 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Now,

Q can be obtained by combining

q1

and

q2

Therefore,

$$Q = \begin{pmatrix} \frac{2}{\sqrt{20}} & 0\\ \frac{4}{\sqrt{20}} & 0 \end{pmatrix}$$

Since we know

A = QR

Pre-Multiplying both sides by \mathbf{Q}^T ,

we get,

$$\mathbf{Q}^T A = Q^T Q R$$

But
$$Q^TQ = I$$

[I means identity matrix]

So,

$$Q^T A = IR$$

 $Q^T A = R$

Or,

$$R = Q^T A$$

Hence,
$$R = \begin{pmatrix} \frac{2}{\sqrt{20}} & \frac{4}{\sqrt{20}} \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix}$$

$$R = \begin{pmatrix} \frac{20}{\sqrt{20}} & \frac{10}{\sqrt{20}} \\ 0 & 0 \end{pmatrix}$$

Therefore,

A=QR

$$\begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix} = \begin{pmatrix} \frac{2}{\sqrt{20}} & 0 \\ \frac{4}{\sqrt{20}} & 0 \end{pmatrix} \begin{pmatrix} \frac{20}{\sqrt{20}} & \frac{10}{\sqrt{20}} \\ 0 & 0 \end{pmatrix}$$