

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 matrix 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 does not exist.

Now,

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

$$|A| = 4 - 3$$

$$|A| = 1$$

Since determinant of A is greater than 0 i.e non zero, therefore inverse of A exists.

Now,

we know,

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

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

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 $Q^T.Q = I$)
 and

R is an upper triangle matrix

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

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

So,
 here

Now, we know $A=QR$
 where,
 $Q=(q_1,q_2)$
 where ,
 q_1 and q_2 are column matrices.
 Now to determine q_1 and q_2
 we know

$$q_1 = \frac{a}{\text{length of } a}$$

therefore,

$$q_1 =$$

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

Here,

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

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

$$q_1 =$$

$$\frac{1}{\sqrt{4+1}} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \quad (2)$$

$$q_1 =$$

$$\frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \quad (3)$$

$$q_1 =$$

$$\begin{pmatrix} \frac{2}{\sqrt{5}} \\ \frac{-1}{\sqrt{5}} \end{pmatrix} \quad (4)$$

Now,

$$q_2 = \frac{q_2'}{\text{length of } q_2'}$$

Now,

$$q_2' = v_2 - (v_2 \cdot q_1) q_1$$

$$q_2' = \begin{pmatrix} -3 \\ 2 \end{pmatrix} - \left(\begin{pmatrix} -3 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} \frac{2}{\sqrt{5}} \\ \frac{-1}{\sqrt{5}} \end{pmatrix} \right) \begin{pmatrix} \frac{2}{\sqrt{5}} \\ \frac{-1}{\sqrt{5}} \end{pmatrix}$$

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

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

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

Since,

$$q2 = \frac{q2'}{\text{length of } q2'}$$

Therefore,

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

Here,

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

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

$$\text{length of } q2' = \sqrt{(5/25)}$$

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

Hence, Using

$$q_2 = \frac{q_2'}{\text{length of } q_2'}$$

we get,

$$q_2 = \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ \frac{2}{5} \end{pmatrix}$$

So,

$$q_2 = \begin{pmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{pmatrix}$$

Now,

Q can be obtained by combining

q_1

and

q_2

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,

$$Q^T A = Q^T Q R$$

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,

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

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.

2.1.2 QR decomposition

Since $A=QR$

where,

Q is an orthogonal matrix(i.e $Q^T.Q = I$)

and

R is an upper triangle matrix

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

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

and

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

Therefore,

So,

here

Now, we know $A=QR$

where,

$Q=(q_1, q_2)$

where ,

q_1 and q_2 are column matrices.

Now to determine q_1 and q_2

we know

$$q_1 = \frac{a}{length\ of\ a}$$

therefore,

$$q_1 =$$

$$\frac{1}{\sqrt{2^2 + 4^2}} \begin{pmatrix} 2 \\ 4 \end{pmatrix} \quad (5)$$

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,

$$q2 = \frac{q2'}{\text{length of } q2'}$$

Now,

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

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

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

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

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

Since,

$$q2 = \frac{q2'}{\text{length of } q2'}$$

Therefore,

$$q2 = \frac{1}{\text{length of } q2'} \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Here,

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

$$\text{length of } q2' = 0$$

Hence, Using

$$q2 = \frac{q2'}{\text{length of } q2'}$$

we get,

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

So,

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

Now,
 Q can be obtained by combining
 q_1
 and

q_2
 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 Q^T ,

we get,

$$Q^T A = Q^T Q R$$

$$\text{But } Q^T Q = I \quad \quad \quad [I \text{ means identity matrix}]$$

$$\begin{aligned} \text{So,} \\ Q^T A &= I R \\ Q^T A &= R \end{aligned}$$

Or,

$$R = Q^T A$$

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

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

Therefore,
 $A=QR$

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

The End