

1 * Recall: $Q^*Q = I \Rightarrow R = Q^*A$.

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 \\ 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$(a) a_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \rightarrow q_1 = \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix}, r_{11} = \sqrt{2}$$

$$a_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \rightarrow q_2 = \frac{a_2 - (q_1^* a_2) q_1}{r_{22}} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\rightarrow A = \hat{Q} \hat{R} = \begin{bmatrix} 1/\sqrt{2} & 0 \\ 0 & 1 \\ 1/\sqrt{2} & 0 \end{bmatrix} \begin{bmatrix} \sqrt{2} & 0 \\ 0 & 1 \end{bmatrix}$$

$$\rightarrow A = QR = \begin{bmatrix} 1/\sqrt{2} & 0 & -1/\sqrt{2} \\ 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} \sqrt{2} & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$(b) b_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \rightarrow q_1 = \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}, r_{11} = \sqrt{3}$$

$$b_2 = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} \rightarrow v_2 = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} - (q_1^* b_2) q_1 = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} - \sqrt{2} \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$$\rightarrow q_2 = \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ -1/\sqrt{3} \end{bmatrix}, r_{12} = \sqrt{2}, r_{22} = \sqrt{3}$$

$$\rightarrow B = \hat{Q} \hat{R} = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{3} \\ 0 & 1/\sqrt{3} \\ 1/\sqrt{2} & -1/\sqrt{3} \end{bmatrix} \begin{bmatrix} \sqrt{2} & \sqrt{2} \\ 0 & \sqrt{3} \end{bmatrix}$$

$$\rightarrow B = QR = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \\ 0 & 1/\sqrt{3} & -2/\sqrt{6} \\ 1/\sqrt{2} & -1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix} \begin{bmatrix} \sqrt{2} & 0 \\ 0 & \sqrt{3} \\ 0 & 0 \end{bmatrix}$$

2 It will be a checker board matrix:

$$\hat{R} = \begin{bmatrix} r_{11} & 0 & r_{13} & 0 \\ & r_{22} & 0 & r_{24} \\ & & r_{33} & 0 \\ & & & \ddots \\ & & & & r_{nn} \end{bmatrix} \quad r_{ij} = 0 \text{ if different parity of } i \& j$$

ex) $r_{12} = 0, r_{36} = 0, r_{24}$ doesn't have to be 0.

pf) To observe the speciality of \hat{R} clearly, spse A has a full rank.

It suffices to show for $\forall j=1, \dots, n, r_{ij}=0$ if $i+j=2k+1$

Note that we cannot assert about others

$$: I = \begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix} \rightarrow \hat{R} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Claim: $q_j \in \langle a_1, a_3, \dots, a_{j-2}, a_j \rangle$ or $\langle a_2, a_4, \dots, a_{j-2}, a_j \rangle$
(j is odd) (j is even)

Strong Induction for j:

① j=1

$$q_1 = \frac{a_1}{r_{11}} \text{ true.}$$

② Assume that $j \leq k$ satisfies the statement. WLOG, let k be odd.

Now, for $j=k+1$, (even)

$$v_{k+1} = a_{k+1} - \sum_{l=1}^k r_{l,k+1} q_l. \text{ where } r_{l,k+1} = q_l^* a_{k+1}.$$

For odd l: $q_l = \frac{1}{r_{ll}} (a_l - r_{1l} q_1 - r_{3l} q_3 - \dots - r_{l-2,l} q_{l-2})$, so it is clear that $q_l \in \langle a_1, a_3, \dots, a_{l-2}, a_l \rangle$
 $\in \langle a_1 \rangle \quad \in \langle a_1, a_3 \rangle \quad \in \langle a_1, \dots, a_{l-2} \rangle$

$\rightarrow r_{l,k+1} = q_l^* a_{k+1} = 0$ (odd l) as a_{k+1} orthogonal to odd columns of A.

$\therefore v_{k+1}$ = (linear combination of a_{k+1} and q_2, q_4, \dots, q_k where each q_{even} is in $\langle a_2, a_4, \dots, a_{k-1} \rangle$

$$\therefore q_{k+1} = \frac{v_{k+1}}{r_{k+1,k+1}} = \frac{v_{k+1}}{\|v_{k+1}\|} \in \langle a_2, a_4, \dots, a_{k+1} \rangle$$

nonzero. If it is 0, it means a_{k+1} = (linear combination of a_{even}) which contradicts to the full rank.

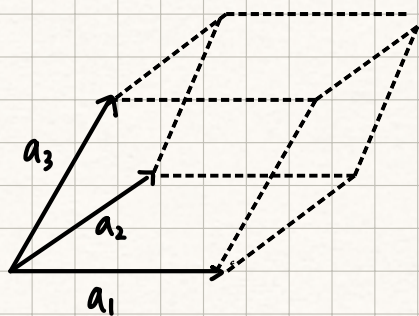
This claim implies $r_{ij} = 0$ if $i+j=2k+1$.

3 By Thm 7.1, \exists unitary Q & upper triangular R
 As Q is unitary, $|\det Q| = 1$. As upper triangular, $\det R = \prod_{i=1}^m |r_{ii}|$
 So, $|\det A| = |\det Q| |\det R| = |\det R| = \prod_{i=1}^m |r_{ii}|$

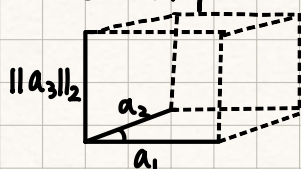
And, we know $r_{ii} = \|v_i\|_2 = \|a_i - \sum_{j=1}^{i-1} (q_j^* a_i) q_j\|_2 \leq \|a_i\|_2$ $\therefore |\det A| \leq \prod_{i=1}^m \|a_i\|_2$

* Geometric interpretation.

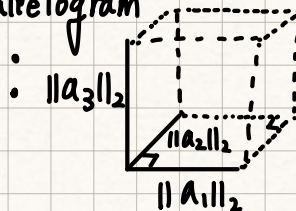
For visualizing, consider $m=3$. Let $A = [a_1 \ a_2 \ a_3]$. Then, we can draw the parallelepiped:



Then volume of this is smaller than a hexahedron which height is $\|a_3\|_2$ and with parallelogram underside



and again its volume is smaller than rectangular parallelogram

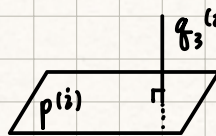


So, (volume of parallelepiped) = $|\det A| \leq \prod_{i=1}^3 \|a_i\|_2$

4 First, apply QR Factorization to $P^{(1)}$ & $P^{(2)}$

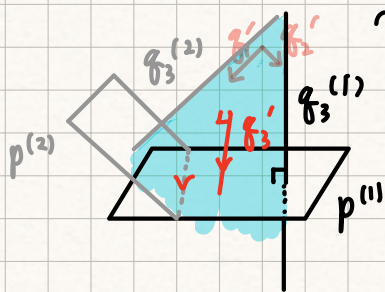
$P^{(1)} = [q_1^{(1)} \ q_2^{(1)}] R^{(1)}$ $P^{(2)} = [q_1^{(2)} \ q_2^{(2)}] R^{(2)}$. Then, extend each $(q_1^{(i)}, q_2^{(i)})$ to orthonormal basis for \mathbb{R}^3
 $\leadsto (q_1^{(i)}, q_2^{(i)}, q_3^{(i)})$. Then $q_3^{(i)}$ is a normal vector of $P^{(i)}$

Again, let $A = [q_3^{(1)}, q_3^{(2)}]$. Apply QR Factorization to it.



$A = [q_1' \ q_2'] R'$. Then, extend each (q_1', q_2') to orthonormal basis for \mathbb{R}^3

$\leadsto (q_1', q_2', q_3')$. Now q_3' is parallel to the intersection of 2 planes.



From q_3' , now we can find v easily by substituting $q_3' t$ ($t \in \mathbb{R}$) to both planes $q_3^{(1)} \cdot (x, y, z) = 0$ & $q_3^{(2)} \cdot (x, y, z) = 0$.

5 (a) $r_{ii} \neq 0 \iff a_i - \sum_{j=1}^{i-1} (q_j^* a_i) q_j \neq 0$

We know that $\langle q_1, \dots, q_j \rangle = \langle a_1, \dots, a_j \rangle$, so $a_i - \sum_{j=1}^{i-1} (q_j^* a_i) q_j \neq 0 \iff a_i \notin \langle a_1, \dots, a_{i-1} \rangle$

$\therefore r_{ii} \neq 0$ for $i=1, \dots, n \iff A$ has a full rank

(b) Exactly k .

Claim: \hat{R} has k nonzero diagonal entries $\iff \text{rank } k$.

By $\text{rank}(AB) \leq \text{rank}(B)$, $\text{rank}(\hat{Q}^* \hat{Q} \hat{R}) = \text{rank}(\hat{R}) \leq \text{rank}(\hat{Q} \hat{R}) = \text{rank}(A)$

Again, $\text{rank}(\hat{Q} \hat{R}) = \text{rank}(A) \leq \text{rank}(\hat{R}) \implies \text{rank}(A) = \text{rank}(\hat{R})$

