

1 (a) $\lambda = \pm 1$

$F = I - 2vv^* \rightarrow F^2 = (I - 2vv^*)(I - 2vv^*) = I - 4vv^* + 4vv^*vv^* = I$

Let λ be eigenvalue of F & x be eigenvector. (So $x \neq 0$)

$Fx = \lambda x, F^2x = F(\lambda x) = \lambda Fx = \lambda^2 x = x$

$\therefore \lambda = -1$ or 1

(b) -1

$F = Q\Lambda Q^* \rightarrow \det(F) = \det(\Lambda)$

$\therefore \det(F) = -1$

(c) $\delta = 1$

By Thm 5.5, singular values of F are the absolute values of its eigenvalue.

$\therefore F^* = I^* - 2vv^* = I - 2vv^* = F$

4 (a) Use trigonometric identities: $\sin(\alpha \pm \beta) = \sin\alpha \cos\beta \pm \cos\alpha \sin\beta$
 $\cos(\alpha \pm \beta) = \cos\alpha \cos\beta \mp \sin\alpha \sin\beta$

$F \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -\cos\theta x + \sin\theta y \\ \sin\theta x + \cos\theta y \end{bmatrix}, J \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \cos\theta x + \sin\theta y \\ -\sin\theta x + \cos\theta y \end{bmatrix}$

Let $(x, y) = (r\cos\alpha, r\sin\alpha)$.

$F \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} r(\sin\theta \sin\alpha - \cos\theta \cos\alpha) \\ r(\sin\theta \cos\alpha + \cos\theta \sin\alpha) \end{bmatrix} = (-r\cos(\theta + \alpha), r\sin(\theta + \alpha))$

rotating a vector by θ counterclockwise & reflect about x -axis.

$J \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} r(\cos\theta \cos\alpha + \sin\theta \sin\alpha) \\ r(-\cos\theta \sin\alpha + \sin\theta \cos\alpha) \end{bmatrix} = (r\cos(\alpha - \theta), r\sin(\alpha - \theta))$

rotating a vector by θ clockwise.

(b) we can do the exactly same thing of QR Factorization by Givens rotation (set $\theta = \alpha$ i.e., $\cos\alpha = \frac{x}{\sqrt{x^2 + y^2}}$)

Modified Algorithm

let $G_{i,j,m-k+1}$ be $\begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & c & s \\ & & -s & c \\ & & & \ddots & \\ & & & & 1 \end{bmatrix}$

$\sim G_{i,j,m-k+1} \cdot \begin{bmatrix} x \\ \vdots \\ a \\ b \\ \vdots \\ x \end{bmatrix} = \begin{bmatrix} x \\ \vdots \\ a \cdot c + b \cdot s \\ -a \cdot s + b \cdot c \\ \vdots \\ x \end{bmatrix} = \begin{bmatrix} x \\ \vdots \\ x \\ a' \\ \vdots \\ x \end{bmatrix}$

So, let $Q_{k,i,j} = \begin{bmatrix} I & 0 \\ 0 & G_{i,j,m-k+1} \end{bmatrix}$

Then, desired $Q_k = \prod_{i=k+1}^m Q_{k,k,i}$

To summarize

for $k=1$ to n

$x = A_{k:m,k}$ $\#(m-k+1 \times 1)$

$x' = x, \#(1 \times 1)$

for $i = 2:m-k+1$

$y' = x_i$

$\cos = x' / \text{sqr}t(x'^2 + y'^2)$

$\sin = y' / \text{sqr}t(x'^2 + y'^2)$

$A[k,i], k:n = G_{1,1,2} \cdot A[k,i], k:n$

$\# 2 \times (n-k+1) \quad \# \begin{bmatrix} \cos & \sin \\ -\sin & \cos \end{bmatrix}$

let $c = \frac{x}{\sqrt{x^2 + y^2}}$
 $\sin\alpha = \frac{y}{\sqrt{x^2 + y^2}}$
 \downarrow
 $\text{let } s.$

(c) for $k=1$ to n

$x = A_{k:m,k}$ $\#(m-k+1 \times 1)$

$x' = x$, $\#(1 \times 1)$

for $i = 2:m-k+1$

$y' = x_i$

$\cos = x' / \sqrt{x'^2 + y'^2}$

$\sin = y' / \sqrt{x'^2 + y'^2}$

$A[k,i], k:n = G_{1,1,2} \cdot A[k,i], k:n$

$\# 2 \times (n-k+1)$

$\# \begin{bmatrix} \cos & \sin \\ -\sin & \cos \end{bmatrix}$

~~div: 1~~ ~~mult: 2~~ ~~add: 1~~ **dominated**

$(n-k+1) \cdot 2 \times (2+1)$
6
mult add

total flops

$$\sim 6 \sum_{k=1}^n (m-k) \cdot (n-k+1)$$

$$\approx 6 \sum_{k=1}^n mn - (m+n)k + k^2$$

$$= 6mn^2 - 3(m+n) \cdot (n^2+n) + n(n+1)(2n+1)$$

$$\approx 6mn^2 - 3(m+n)n^2 + n \cdot n \cdot 2n$$

$$= 3mn^2 - n^3$$

As work for Householder orthogonalization is $2mn^2 - \frac{2}{3}n^3$, it has 50% greater (x1.5) works.