

1 (a) Problem  $f(X) = Q_k \cdots Q_1 X$  data  $X: A = Q_k \cdots Q_1 (A + \delta A)$  *To emphasize that computation will be in the computer.*

$\tilde{f}(A) = Q_k \cdots Q_1(A)$ . Let  $\tilde{f}(A) = f(\tilde{A})$ . Now we have to show  $\frac{\|\delta A\|}{\|A\|} = O(\epsilon_{\text{machine}})$ .

By Thm 3.1, it is equivalent to  $\|Q_k \cdots Q_1 \cdot \delta A\| = \|A\| O(\epsilon_{\text{machine}})$

Proof by Induction

①  $k=1$

By Thm 14.1, this exercise doesn't depend on  $\|\cdot\|$ .

Consider  $Q \cdot \delta A$ . The  $ij$ -element of it is  $q_i^* \delta a_j = \sum_{k=1}^m q_{i,k} \delta a_{k,j} = m O(\epsilon_m) \left( \sum_{k=1}^m q_{i,k} \delta a_{k,j} \right)$  *ideal computation.*

As  $Q$  is unitary, we can think the columns of it as a orthonormal vector set i.e.  $|q_{i,k}| \leq 1$

$$\Rightarrow q_i^* \delta a_j \leq m O(\epsilon_m) \sum_{k=1}^m |q_{i,k} \cdot \delta a_{k,j}| \leq m O(\epsilon_m) \sum_{k=1}^m |\delta a_{k,j}| \leq m O(\epsilon_m) \sum_{k=1}^m |\delta a_{k,l}|$$

$$\leq m O(\epsilon_{\text{machine}}) \|\delta A\| \quad (\because c \cdot O(\epsilon_m) = O(\epsilon_m))$$

So, for given  $A$ , we can choose any  $\delta A$  with  $\|\delta A\| < \|A\|$ .

$\therefore$  By norm equivalence Thm 14.1,

$$\|Q \delta A\| \leq C_1 \|Q \delta A\|_{F_1} = C_1 \sum_{i=1}^m \sum_{j=1}^m \left| \sum_{k=1}^m q_{i,k} \delta a_{k,j} \right| \leq C_1 \cdot m^2 (m O(\epsilon_{\text{machine}}) \|\delta A\|) < m^3 O(\epsilon_{\text{machine}}) \|A\|, \text{ doesn't matter}$$

②  $k=l+1$  when  $k=l$  satisfies the statement

$Q_l \cdots Q_1 A = Q_l \cdots Q_1 \tilde{A}$  backward stable for some  $\frac{\|\delta A'\|}{\|A\|} = O(\epsilon_m)$   
*let  $\tilde{B}$  let  $A + \delta A'$*

And,  $\widetilde{Q \tilde{B}} = Q(\tilde{B} + \delta \tilde{B})$  also backward stable for some  $\frac{\|\delta \tilde{B}\|}{\|\tilde{B}\|} = O(\epsilon_m)$

$$\therefore \widetilde{Q Q_l \cdots Q_1 A} = Q(Q_l \cdots Q_1 (A + \delta A') + \delta \tilde{B}) \Leftrightarrow \|\delta \tilde{B}\| = \|\tilde{B}\| O(\epsilon_m)$$

$$\text{Choose } \delta A \text{ be } Q_l^* \cdots Q_1^* \delta \tilde{B} + \delta A' \rightsquigarrow \|\delta A\| \leq \|\delta \tilde{B}\| + \|\delta A'\| = \|A\| O(\epsilon_m)$$

$$\Rightarrow Q Q_l \cdots Q_1 (A + \delta A)$$

$$\therefore \widetilde{Q \cdots Q_1 A} = Q Q_l \cdots Q_1 (A + \delta A) \ \& \ \|\delta A\| = \|A\| O(\epsilon_m)$$

$$\begin{aligned} &= \|Q_k \cdots Q_1 (A + \delta A')\| O(\epsilon_m) \\ &\leq \|A\| O(\epsilon_m) + \|\delta A'\| O(\epsilon_m) \\ &= \|A\| O(\epsilon_m) \end{aligned}$$

by choose  $\delta A'$  properly again  
 (ex)  $\|\delta A'\| = \|A\|, \|\delta A'\| < 1$ , etc)  
 $\|\delta A'\| = \|A\| O(\epsilon_m)$

(b)  $X = x y^*$  Then,  $x^* y \cdot A = \text{rank } 1$ , but the computed result will be not.