

Example Find Q for reflection in the plane V with equation (120)

$$x + 2y + 3z = 0 \text{ in } \mathbb{R}^3.$$

Perpendicular vector: $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \rightsquigarrow \vec{u} = \frac{1}{\sqrt{1+4+9}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \frac{1}{\sqrt{14}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$

$$\begin{aligned} \text{So } Q &= I - 2\vec{u}\vec{u}^T = I - \frac{2}{14} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \frac{1}{7} \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 9 \end{bmatrix} = \frac{1}{7} \begin{bmatrix} 6 & -2 & -3 \\ -2 & 3 & -6 \\ -3 & -6 & -2 \end{bmatrix} \end{aligned}$$

If Q is square ($m=n$), we call Q an orthogonal matrix

For an orthogonal matrix Q , $Q^{-1} = Q^T$ since $Q^T Q = I$.

So orthogonal matrices are invertible.

Last time: Orthonormal set of vectors $\{\vec{q}_1, \vec{q}_2, \dots, \vec{q}_n\}$

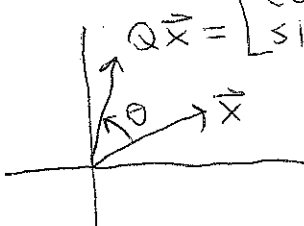
(unit vectors, all perpendicular to each other, so $\vec{q}_i \cdot \vec{q}_j = \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$)

Orthogonal matrix $Q = \begin{bmatrix} \vec{q}_1 & \vec{q}_2 & \dots & \vec{q}_n \end{bmatrix}$ \leftarrow $n \times n$ matrix with orthonormal columns

invertible: $Q^{-1} = Q^T$, or $\boxed{Q^T Q = I}$

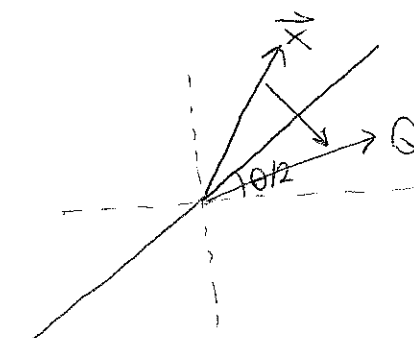
1×1 orthogonal matrices: $[1]$ and $[-1]$

2×2 orthogonal matrices: Rotations

$$Q\vec{x} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$


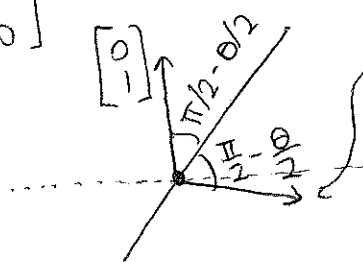
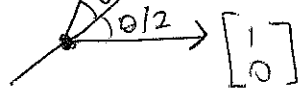
\leftarrow This matrix rotates counterclockwise by θ

Reflections:


$$Q\vec{x} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & -\cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

\leftarrow This matrix reflects vectors across $\theta/2$ line

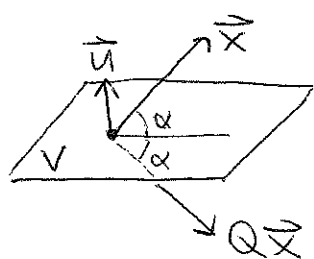
$Q \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \text{counterclockwise rotation by } \theta = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$ as before (119)



$$\begin{aligned} Q \begin{bmatrix} 0 \\ 1 \end{bmatrix} &= \text{clockwise rotation by } \pi - \theta \\ &= \text{counterclockwise rotation by } \theta - \pi \\ &= \begin{bmatrix} -\sin(\theta - \pi) \\ \cos(\theta - \pi) \end{bmatrix} = \begin{bmatrix} +\sin \theta \\ -\cos \theta \end{bmatrix} \end{aligned}$$

So $Q = \begin{bmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{bmatrix}$ reflects \vec{x} across the $\theta/2$ line.

Reflection in higher dimensions (\mathbb{R}^n):



V = "hyperplane" in \mathbb{R}^n ($(n-1)$ -dimensional subspace)

\vec{u} = unit vector \perp to V (basis for V^\perp)

Q = matrix that reflects \vec{x} across the hyperplane.

Claim: $Q = I - 2\vec{u}\vec{u}^T$

Why does this work? Check that Q does what we expect to \vec{u} and to vectors in V

① It sends \vec{u} to $-\vec{u}$:

$$\begin{aligned} Q\vec{u} &= (I - 2\vec{u}\vec{u}^T)\vec{u} \\ &= I\vec{u} - 2\vec{u}(\underbrace{\vec{u}^T\vec{u}}_1) \\ &= \vec{u} - 2\vec{u} = -\vec{u} \quad \checkmark \end{aligned}$$

② It doesn't change vectors in V :

$$\begin{aligned} Q\vec{v} &= (I - 2\vec{u}\vec{u}^T)\vec{v} \\ &= I\vec{v} - 2\vec{u}(\underbrace{\vec{u}^T\vec{v}}_0) = \vec{v} \quad \checkmark \end{aligned}$$

0 because \vec{u} is \perp to V

Is this Q really an orthogonal matrix?

Yes! $Q^T Q = (I - 2\vec{u}\vec{u}^T)^T (I - 2\vec{u}\vec{u}^T) = (I - 2\vec{u}\vec{u}^T)(I - 2\vec{u}\vec{u}^T)$

$$\begin{aligned} &= I - 2\vec{u}\vec{u}^T - 2\vec{u}\vec{u}^T + 4\vec{u}\underbrace{\vec{u}^T\vec{u}}_1\vec{u}^T \\ &= I \quad \checkmark \end{aligned}$$

1 because $\|\vec{u}\| = 1$

Now: What's great about orthogonal matrices (besides having easy 121 inverses)?

They don't change the geometry of vectors:

① $Q\vec{x}$ has the same length as \vec{x} .

② The angle between $Q\vec{x}$ and $Q\vec{y}$ is the same as between \vec{x} and \vec{y} .

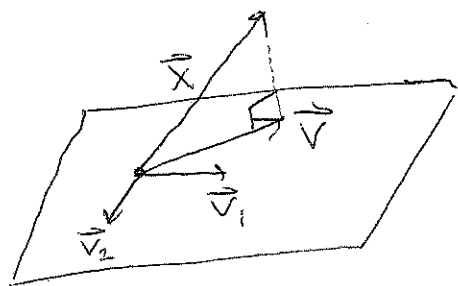
why? check lengths: $\|Q\vec{x}\| = \sqrt{(Q\vec{x})^T (Q\vec{x})} = \sqrt{\vec{x}^T \underbrace{Q^T Q}_{I} \vec{x}}$
 $= \sqrt{\vec{x}^T \vec{x}} = \|\vec{x}\|$ ✓

Same with angles because $(Q\vec{x})^T Q\vec{y} = \vec{x}^T \underbrace{Q^T Q}_{I} \vec{y} = \vec{x}^T \vec{y}$

$(Q\vec{x}) \cdot (Q\vec{y}) = \vec{x} \cdot \vec{y}$, i.e., Q "preserves dot products."

Note: Rotations and reflections indeed don't change lengths or angles between vectors, so that's why they are orthogonal matrices.

Another nice feature of orthonormal vectors: they make projections easy: Remember how to project \vec{x} onto V :



$$\vec{v} = P \vec{x}$$

$$A (A^T A)^{-1} A^T$$

$$\begin{bmatrix} | & | & & | \\ \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_m \\ | & | & & | \end{bmatrix}$$

Basis for V

P is a little complicated...

But what if $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ is an orthonormal basis for V , i.e. the vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ are orthogonal unit vectors?

Then we should call A , Q instead: $Q = [\vec{v}_1 \vec{v}_2 \dots \vec{v}_n]$.

And P is much simpler: $P = Q \underbrace{(Q^T Q)^{-1}}_I Q^T = \boxed{Q Q^T}$

Important special case: What if $V = \text{all of } \mathbb{R}^n$?

Then proj. of \vec{x} onto V is just \vec{x} itself, and $P = Q Q^T$ is just I .
(Q is an orthogonal matrix.)

This tells us how to write \vec{x} as a linear combination of orthonormal basis vectors.

$$\vec{x} = I \vec{x} = Q (Q^T \vec{x})$$

$$\begin{bmatrix} \vec{q}_1 & \vec{q}_2 & \dots & \vec{q}_n \end{bmatrix} \begin{bmatrix} \vec{q}_1^T \vec{x} \\ \vec{q}_2^T \vec{x} \\ \vdots \\ \vec{q}_n^T \vec{x} \end{bmatrix} = (\underbrace{\vec{q}_1^T \vec{x}}_{c_1}) \vec{q}_1 + (\underbrace{\vec{q}_2^T \vec{x}}_{c_2}) \vec{q}_2 + \dots + (\underbrace{\vec{q}_n^T \vec{x}}_{c_n}) \vec{q}_n$$

These coefficients are easy to find!

Essential point: It's easy to find how to write any \vec{x} in \mathbb{R}^n as a linear combination of orthonormal basis vectors.

Example $\left\{ \vec{q}_1 = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}, \vec{q}_2 = \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix} \right\}$ is an orthonormal basis for \mathbb{R}^2 . How do we write $\vec{x} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ as a linear combination?

Answer: $\vec{x} = (\vec{q}_1 \cdot \vec{x}) \vec{q}_1 + (\vec{q}_2 \cdot \vec{x}) \vec{q}_2$

$$= \left(\begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) \vec{q}_1 + \left(\begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) \vec{q}_2$$

$$= (\cos \theta + \sin \theta) \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix} + (\cos \theta - \sin \theta) \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix}$$

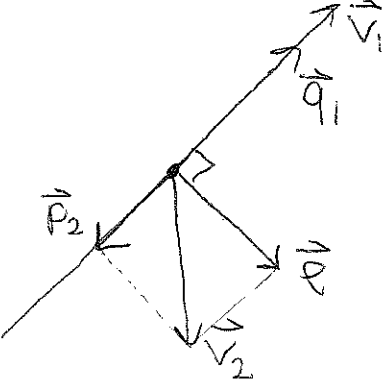
orthonormal bases are nice, but how do we find them?

Gram-Schmidt Process: Algorithm for turning any basis into an orthonormal one: $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\} \longrightarrow \{\vec{q}_1, \vec{q}_2, \dots, \vec{q}_n\}$.

Given a basis $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ for a subspace V :

① "Normalize" \vec{v}_1 : $\vec{q}_1 = \frac{1}{\|\vec{v}_1\|} \vec{v}_1$ (Now write $Q_1 = \begin{bmatrix} \vec{q}_1 \end{bmatrix}$.)

② Project \vec{v}_2 onto $\text{span}(\vec{q}_1)$ and take \vec{q}_2 to be the "normalized error vector":



$$\vec{e} = \vec{v}_2 - \vec{p}_2 = \vec{v}_2 - Q_1 Q_1^T \vec{v}_2$$

matrix for projection onto $\text{span}(\vec{q}_1)$

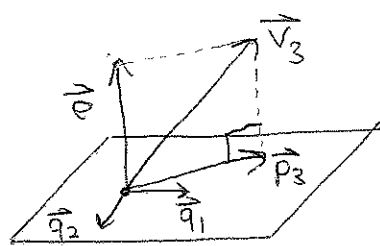
same as $\frac{\vec{v}_1 \vec{v}_1^T}{\vec{v}_1^T \vec{v}_1}$

Then $\vec{q}_2 = \frac{1}{\|\vec{e}\|} \vec{e}$

$$= \frac{\vec{v}_2 - Q_1 Q_1^T \vec{v}_2}{\|\vec{v}_2 - Q_1 Q_1^T \vec{v}_2\|}$$

(Now write $Q_2 = \begin{bmatrix} \vec{q}_1 & \vec{q}_2 \end{bmatrix}$.)

③ Continue: Project \vec{v}_3 onto $\text{span}(\vec{q}_1, \vec{q}_2)$, take \vec{q}_3 to be the normalized error vector.



$$\vec{q}_3 = \frac{1}{\|\vec{e}\|} \vec{e}$$

$$\vec{e} = \vec{v}_3 - Q_2 Q_2^T \vec{v}_3$$

$$= (\vec{q}_1^T \vec{v}_3) \vec{q}_1 + (\vec{q}_2^T \vec{v}_3) \vec{q}_2$$

④ Continue in the same way for remaining vectors.

Example Find an orthonormal basis for the plane $x+2y+3z=0$ in \mathbb{R}^3 .

First find any basis: $V = \text{all } \begin{bmatrix} -2y-3z \\ y \\ z \end{bmatrix} = \text{all } y \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$

$\nwarrow \vec{v}_1 \quad \nwarrow \vec{v}_2$

Now apply Gram-Schmidt:

① $\vec{q}_1 = \frac{1}{\|\vec{v}_1\|} \vec{v}_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$

② "Error" vector: $\vec{v}_2 - Q_1 Q_1^T \vec{v}_2 = \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{5} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} \begin{bmatrix} -2 & 1 & 0 \end{bmatrix} \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$

$$= \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} - \frac{6}{5} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} -3 \\ -6 \\ 5 \end{bmatrix}. \quad \text{Now normalize: } \vec{q}_2 = \frac{1}{\|\vec{e}\|} \vec{e}$$

$$\vec{q}_2 = \frac{1}{\sqrt{9+36+25}} \begin{bmatrix} -3 \\ -6 \\ 5 \end{bmatrix} = \frac{1}{\sqrt{70}} \begin{bmatrix} -3 \\ -6 \\ 5 \end{bmatrix}$$

So orthonormal basis for the plane is: $\left\{ \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{70}} \begin{bmatrix} -3 \\ -6 \\ 5 \end{bmatrix} \right\}$

what if we wanted to turn $\begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ into an orthonormal basis for \mathbb{R}^3 ?

We would get $\vec{q}_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$ and $\vec{q}_2 = \frac{1}{\sqrt{70}} \begin{bmatrix} -3 \\ -6 \\ 5 \end{bmatrix}$ again. What about \vec{q}_3 ?

"Error" vector: $\vec{e} = \vec{v}_3 - Q_2 Q_2^T \vec{v}_3 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \begin{bmatrix} -2/\sqrt{5} & -3/\sqrt{70} \\ 1/\sqrt{5} & -6/\sqrt{70} \\ 0 & 5/\sqrt{70} \end{bmatrix} \begin{bmatrix} -2/\sqrt{5} & 1/\sqrt{5} & 0 \\ -3/\sqrt{70} & 6/\sqrt{70} & 5/\sqrt{70} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$

~~$$= \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \frac{1}{350} \begin{bmatrix} 20 & 10 & 0 \\ 35 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \frac{1}{350} \begin{bmatrix} 20 \\ 35 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \frac{1}{70} \begin{bmatrix} 4 \\ 7 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \frac{1}{70} \begin{bmatrix} 4 \\ 7 \\ 0 \end{bmatrix}$$~~

$$= \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \begin{bmatrix} -2/\sqrt{5} & -3/\sqrt{70} \\ 1/\sqrt{5} & -6/\sqrt{70} \\ 0 & 5/\sqrt{70} \end{bmatrix} \begin{bmatrix} -2/\sqrt{5} \\ -3/\sqrt{70} \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \begin{bmatrix} 4/5 + 9/70 \\ -2/5 + 18/70 \\ -15/70 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \begin{bmatrix} 65/70 \\ -10/70 \\ -15/70 \end{bmatrix} = \frac{1}{70} \begin{bmatrix} 5 \\ 10 \\ 15 \end{bmatrix} = \frac{1}{14} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

Finally, normalize: $\vec{q}_3 = \frac{1}{\sqrt{9+4+1}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \frac{1}{\sqrt{14}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$

Orthonormal basis for \mathbb{R}^3 :

$$\left\{ \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{70}} \begin{bmatrix} -3 \\ -6 \\ 5 \end{bmatrix}, \frac{1}{\sqrt{14}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right\}$$

Maybe not as "easy" as $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$, but Gram-Schmidt is useful because it gives you orthonormal basis for any subspace.

QR Factorization

$$\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\} \xrightarrow{\text{Gram-Schmidt}} \{\vec{q}_1, \vec{q}_2, \dots, \vec{q}_n\}$$

Any basis for V Orthonormal basis

$$A = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_n \end{bmatrix} \xleftrightarrow[\text{matrices related?}]{\text{How are these}} Q = \begin{bmatrix} \vec{q}_1 & \vec{q}_2 & \dots & \vec{q}_n \end{bmatrix}$$

write \vec{v} 's as linear combinations of orthonormal \vec{q} 's =

$$\vec{v}_1 = (\vec{q}_1 \cdot \vec{v}_1) \vec{q}_1 + (\vec{q}_2 \cdot \vec{v}_1) \vec{q}_2 + \dots + (\vec{q}_n \cdot \vec{v}_1) \vec{q}_n$$

$$= \begin{bmatrix} \vec{q}_1 & \vec{q}_2 & \dots & \vec{q}_n \end{bmatrix} \begin{bmatrix} \vec{q}_1 \cdot \vec{v}_1 \\ \vec{q}_2 \cdot \vec{v}_1 \\ \vdots \\ \vec{q}_n \cdot \vec{v}_1 \end{bmatrix} = Q \begin{bmatrix} \vec{q}_1 \cdot \vec{v}_1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

These are all 0 since $\vec{v}_1 \perp \vec{q}_i$ for $i > 1$.

1st column of a matrix, R

2nd column: $\vec{v}_2 = (\vec{q}_1 \cdot \vec{v}_2) \vec{q}_1 + (\vec{q}_2 \cdot \vec{v}_2) \vec{q}_2 + \dots + (\vec{q}_n \cdot \vec{v}_2) \vec{q}_n$

$$= Q \begin{bmatrix} \vec{q}_1 \cdot \vec{v}_2 \\ \vec{q}_2 \cdot \vec{v}_2 \\ \vdots \\ \vec{q}_n \cdot \vec{v}_2 \end{bmatrix} = Q \begin{bmatrix} \vec{q}_1 \cdot \vec{v}_2 \\ \vec{q}_2 \cdot \vec{v}_2 \\ \vdots \\ 0 \end{bmatrix}$$

These are all 0, since $\vec{q}_i \perp \vec{v}_2$ if $i > 2$.

2nd column of R .

Continue, and get $A = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_n \end{bmatrix} = Q \underbrace{\begin{bmatrix} \vec{q}_1 \cdot \vec{v}_1 & \vec{q}_1 \cdot \vec{v}_2 & \dots & \vec{q}_1 \cdot \vec{v}_n \\ 0 & \vec{q}_2 \cdot \vec{v}_2 & \dots & \vec{q}_2 \cdot \vec{v}_n \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \vec{q}_n \cdot \vec{v}_n \end{bmatrix}}$

Upper triangular
matrix R .

Example

$$A = \begin{bmatrix} -2 & -3 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, \text{ We saw } Q = \begin{bmatrix} -2/\sqrt{5} & -3/\sqrt{5} & 1/\sqrt{14} \\ 1/\sqrt{5} & -6/\sqrt{5} & 2/\sqrt{14} \\ 0 & 5/\sqrt{5} & 3/\sqrt{14} \end{bmatrix}$$

What is R ?

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$$R = \begin{bmatrix} q_1 \cdot v_1 & q_1 \cdot v_2 & q_1 \cdot v_3 \\ 0 & q_2 \cdot v_2 & q_2 \cdot v_3 \\ 0 & 0 & q_3 \cdot v_3 \end{bmatrix} = \begin{bmatrix} \sqrt{5} & 6/\sqrt{5} & -2/\sqrt{5} \\ 0 & \sqrt{14/5} & -3/\sqrt{10} \\ 0 & 0 & 1/\sqrt{14} \end{bmatrix}$$

$$\text{So } QR = \begin{bmatrix} -2/\sqrt{5} & -3/\sqrt{10} & 1/\sqrt{14} \\ 1/\sqrt{5} & -6/\sqrt{10} & 2/\sqrt{14} \\ 0 & 5/\sqrt{10} & 3/\sqrt{14} \end{bmatrix} \begin{bmatrix} \sqrt{5} & 6/\sqrt{5} & -2/\sqrt{5} \\ 0 & \sqrt{14/5} & -3/\sqrt{10} \\ 0 & 0 & 1/\sqrt{14} \end{bmatrix} = \begin{bmatrix} -2 & -3 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} = A$$

Why is $A = QR$ useful? It simplifies solving equations and least squares:

$$A\vec{x} = \vec{b} \iff QR\vec{x} = \vec{b} \xrightarrow[Q^T]{\text{Multiply by}} (\underbrace{Q^T Q}_I) R\vec{x} = Q^T \vec{b}$$

$$\implies \underbrace{R\vec{x} = Q^T \vec{b}}$$

upper triangular system (easy once you know Q and R)

Least squares: What is A is $m \times n$, with $m > n$, so $A\vec{x} = \vec{b}$ probably doesn't have a solution?

Approximate solution \hat{x} : $A^T A \hat{x} = A^T \vec{b}$ (normal equations)

$$\text{same as: } (QR)^T QR \hat{x} = (QR)^T \vec{b} \implies R^T \underbrace{Q^T Q}_I R \hat{x} = R^T Q^T \vec{b} \implies$$

$$R^T R \hat{x} = R^T Q^T \vec{b} \xrightarrow[\text{invertible}]{R^T \text{ is}} R \hat{x} = Q^T \vec{b} \quad (\text{same upper triangular system})$$

Example Approximate solution to

$$\begin{bmatrix} -2 & -3 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad A = QR = \begin{bmatrix} -2/\sqrt{5} & -3/\sqrt{70} \\ 1/\sqrt{5} & -6/\sqrt{70} \\ 0 & 5/\sqrt{70} \end{bmatrix} \begin{bmatrix} \sqrt{5} & 6/\sqrt{5} \\ 0 & \sqrt{14/5} \end{bmatrix}$$

$A \qquad \vec{x} \qquad \vec{b}$

Just need to solve $R \hat{x} = Q^T \vec{b} = \begin{bmatrix} -2/\sqrt{5} & 1/\sqrt{5} & 0 \\ -3/\sqrt{70} & 6/\sqrt{70} & 5/\sqrt{70} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -2/\sqrt{5} \\ 3/\sqrt{70} \end{bmatrix}$

So $\sqrt{5}x + \frac{6}{\sqrt{5}}y = -\frac{2}{\sqrt{5}} \rightarrow x = \frac{1}{\sqrt{5}} \left(-\frac{2}{\sqrt{5}} - \frac{6}{\sqrt{5}} \cdot \frac{3}{5} \right) = -\frac{2}{5} - \frac{18}{25} = -\frac{28}{25}$

$\sqrt{\frac{14}{5}}y = -\frac{3}{\sqrt{70}} \rightarrow y = -\frac{3\sqrt{5}}{\sqrt{14 \cdot 70}} = -\frac{3}{5}$
