

Step  $k = 2$  :

$$\begin{array}{|c|c|c|c|} \hline 0 & 0 & 0 & 0 \\ \hline -4 & -27 & 1 & 27 \\ \hline -1 & -1 & 44 & 1 \\ \hline \end{array} + \begin{array}{|c|} \hline 1 \\ \hline 4 \\ \hline 1 \\ \hline \end{array} \begin{array}{|c|c|c|c|} \hline 1 & 7 & 2 & -7 \\ \hline 4 & 28 & 8 & -28 \\ \hline 1 & 7 & 2 & -7 \\ \hline \end{array} = \begin{array}{|c|c|c|c|} \hline 1 & 7 & 2 & -7 \\ \hline 0 & 1 & 9 & -1 \\ \hline 0 & 6 & 46 & -6 \\ \hline \end{array}$$

$\tilde{a}_2^{(2)} : \begin{array}{|c|c|c|c|} \hline 1 & 7 & 2 & -7 \\ \hline \end{array}$   
 $A^{(2)}$      $w^{(2)}$      $w^{(2)} \otimes \tilde{a}_2^{(2)}$      $A^{(3)}$

Step  $k = 3$  :

$$\begin{array}{|c|c|c|} \hline 0 & 0 & 0 \\ \hline 6 & 46 & -6 \\ \hline \end{array} + \begin{array}{|c|} \hline 1 \\ \hline -6 \\ \hline \end{array} \begin{array}{|c|c|c|} \hline 1 & 9 & -1 \\ \hline -6 & -54 & 6 \\ \hline \end{array} = \begin{array}{|c|c|c|} \hline 1 & 9 & -1 \\ \hline 0 & -8 & 0 \\ \hline \end{array}$$

$\tilde{a}_3^{(3)} : \begin{array}{|c|c|c|} \hline 1 & 9 & -1 \\ \hline \end{array}$   
 $A^{(3)}$      $w^{(3)}$      $w^{(3)} \otimes \tilde{a}_3^{(3)}$      $A^{(4)}$

we obtain a triangular system  $A^{(4)}X = b^{(4)}$  having  $X$  for solution:

$$A^{(4)} = \begin{pmatrix} 1 & 2 & 1 & 3 \\ 0 & 1 & 7 & 2 \\ 0 & 0 & 1 & 9 \\ 0 & 0 & 0 & -8 \end{pmatrix}; \quad b^{(4)} = \begin{pmatrix} 0 \\ -7 \\ -1 \\ 0 \end{pmatrix};$$

$$X = \begin{pmatrix} 1 \\ 0 \\ -1 \\ 0 \end{pmatrix}.$$

**Example 3.** Let  $A \in \mathbb{R}^{3 \times 3}$  be invertible. Compute  $B = A^{-1}$  by using the algorithm ( $\mathcal{A}_{\text{GJR}}$ )

$$A = \begin{pmatrix} 1 & -1 & 0 \\ -2 & 1 & 1 \\ 2 & -1 & 4 \end{pmatrix}; \quad B^{(1)} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

Step  $k = 1$  :

We calculate  $v^{(1)} = B^{(1)}a_1 = a_1$

$$v^{(1)} = \begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix} \leftarrow k = 1; \quad w^{(1)} = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix},$$

we compute  $B^{(2)} = \tilde{B}^{(1)} + w^{(1)} \otimes \tilde{b}_1^{(1)}$

$$\begin{array}{|c|c|c|} \hline 0 & 0 & 0 \\ \hline 0 & 1 & 0 \\ \hline 0 & 0 & 1 \\ \hline \end{array} + \begin{array}{|c|} \hline 1 \\ \hline 2 \\ \hline -2 \\ \hline \end{array} \begin{array}{|c|c|c|} \hline 1 & 0 & 0 \\ \hline 2 & 0 & 0 \\ \hline -2 & 0 & 0 \\ \hline \end{array} = \begin{array}{|c|c|c|} \hline 1 & 0 & 0 \\ \hline 2 & 1 & 0 \\ \hline -2 & 0 & 1 \\ \hline \end{array}$$

$\tilde{b}_1^{(1)} : \begin{array}{|c|c|c|} \hline 1 & 0 & 0 \\ \hline \end{array}$   
 $B^{(1)}$      $w^{(1)}$      $w^{(1)} \otimes \tilde{b}_1^{(1)}$      $B^{(2)}$

This step is easy. It is considered as an initialization: it

suffices to put  $w^{(1)}$  in the first column of the matrix  $B^{(1)}$  and to pass directly to iteration 2.

Step  $k = 2$  :

We calculate  $v^{(2)} = B^{(2)}a_2$

$$v^{(2)} = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} \leftarrow k = 2; \quad w^{(2)} = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix},$$

we compute  $B^{(3)} = \tilde{B}^{(2)} + w^{(2)} \otimes \tilde{b}_2^{(2)}$

$$\begin{array}{|c|c|c|} \hline 1 & 0 & 0 \\ \hline 0 & 0 & 0 \\ \hline -2 & 0 & 1 \\ \hline \end{array} + \begin{array}{|c|} \hline -1 \\ \hline -1 \\ \hline 1 \\ \hline \end{array} \begin{array}{|c|c|c|} \hline -2 & -1 & 0 \\ \hline -2 & -1 & 0 \\ \hline 2 & 1 & 0 \\ \hline \end{array} = \begin{array}{|c|c|c|} \hline -1 & -1 & 0 \\ \hline -2 & -1 & 0 \\ \hline 0 & 1 & 1 \\ \hline \end{array}$$

$\tilde{b}_2^{(2)} : \begin{array}{|c|c|c|} \hline 2 & 1 & 0 \\ \hline \end{array}$   
 $B^{(2)}$      $w^{(2)}$      $w^{(2)} \otimes \tilde{b}_2^{(2)}$      $B^{(3)}$

Step  $k = 3$  :

We calculate  $v^{(3)} = B^{(3)}a_3$

$$v^{(3)} = \begin{pmatrix} -1 \\ -1 \\ 5 \end{pmatrix} \leftarrow k = 3; \quad w^{(3)} = \begin{pmatrix} \frac{1}{5} \\ \frac{1}{5} \\ \frac{1}{5} \end{pmatrix},$$

we compute  $B^{(4)} = \tilde{B}^{(3)} + w^{(3)} \otimes \tilde{b}_3^{(3)}$

$$\begin{array}{|c|c|c|} \hline -1 & -1 & 0 \\ \hline -2 & -1 & 0 \\ \hline 0 & 0 & 0 \\ \hline \end{array} + \begin{array}{|c|} \hline \frac{1}{5} \\ \hline \frac{1}{5} \\ \hline \frac{1}{5} \\ \hline \end{array} \begin{array}{|c|c|c|} \hline 0 & \frac{1}{5} & \frac{1}{5} \\ \hline 0 & \frac{1}{5} & \frac{1}{5} \\ \hline 0 & \frac{1}{5} & \frac{1}{5} \\ \hline \end{array} = \begin{array}{|c|c|c|} \hline -1 & -\frac{4}{5} & \frac{1}{5} \\ \hline -2 & -\frac{4}{5} & \frac{1}{5} \\ \hline 0 & \frac{1}{5} & \frac{1}{5} \\ \hline \end{array}$$

$\tilde{b}_3^{(3)} : \begin{array}{|c|c|c|} \hline 0 & 1 & 1 \\ \hline \end{array}$   
 $B^{(3)}$      $w^{(3)}$      $w^{(3)} \otimes \tilde{b}_3^{(3)}$      $B^{(4)}$

$$A = \begin{pmatrix} 1 & -1 & 0 \\ -2 & 1 & 1 \\ 2 & -1 & 4 \end{pmatrix};$$

$$B^{(4)} = A^{-1} = \frac{1}{5} \begin{pmatrix} -5 & -4 & 1 \\ -10 & -4 & 1 \\ 0 & 1 & 1 \end{pmatrix}.$$

## 6. Conclusion

The idea of Proposition 2 gives rise to a new algorithm, which is easy, concise, clear and serves to calculate the inverse of the basic matrix of the current basis at iteration  $r$ , by starting from the identity matrix. In other words, this algorithm contributes to the amelioration of the product