1

Assignment 5

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q₁, q₂ and the values in R are given by,

Abstract—This document explains the the concept of finding two straight lines from given second degree equation

Download all python codes from

https://github.com/Shweta-SV/Assignment-5/blob/ python-code/Assignment5.ipynb

Download latex-tikz codes from

https://github.com/Shweta-SV/Assignment-5/tree/latex

1 Problem

Find the QR decomposition of V.

$$\mathbf{V} = \begin{pmatrix} 6 & -3/2 \\ -3/2 & -3 \end{pmatrix} \tag{1.0.1}$$

2 Theory

A matrix V can be represented as

$$\mathbf{V} = \begin{pmatrix} \mathbf{v_1} & \mathbf{v_2} \end{pmatrix} \tag{2.0.1}$$

If $V \in \mathbb{R}^{m \times n}$ has linearly independent columns then it can be decomposed as

$$\mathbf{V} = \mathbf{OR} \tag{2.0.2}$$

Q is $m \times n$ with orthogonal columns ($\mathbf{Q}^T \mathbf{Q} = \mathbf{I}$) **R** is $n \times n$, upper triangular with non-zero diagonal elements

$$\mathbf{Q} = \begin{pmatrix} \mathbf{q}_1 & \mathbf{q}_2 \end{pmatrix}$$

$$\mathbf{R} = \begin{pmatrix} r_1 & r_2 \\ 0 & r_3 \end{pmatrix}$$
(2.0.3)

$$r_1 = ||\mathbf{v_1}|| \tag{2.0.4}$$

$$\mathbf{q}_1 = \frac{\mathbf{v}_1}{r_1} \tag{2.0.5}$$

$$r_2 = \frac{\mathbf{q_1^T v_2}}{\|\mathbf{q_1}\|^2} \tag{2.0.6}$$

$$\mathbf{q}_2 = \frac{\mathbf{v}_2 - r_2 \mathbf{q}_1}{\|\mathbf{v}_2 - r_2 \mathbf{q}_1\|} \tag{2.0.7}$$

$$r_3 = \mathbf{q_2^T} \mathbf{v_2} \tag{2.0.8}$$

3 Solution

$$\mathbf{v_1} = \begin{pmatrix} 6 \\ -3/2 \end{pmatrix}$$

$$\mathbf{v_2} = \begin{pmatrix} -3/2 \\ -3 \end{pmatrix}$$
(3.0.1)

Using above equations we get

$$r_1 = \frac{\sqrt{153}}{2} = 6.1846 \tag{3.0.2}$$

$$\mathbf{q_1} = \begin{pmatrix} \frac{12}{\sqrt{153}} \\ \frac{-3}{\sqrt{153}} \end{pmatrix}$$

$$= \begin{pmatrix} 0.9701 \\ -0.2425 \end{pmatrix}$$
(3.0.3)

$$r_2 = \frac{-9}{\sqrt{153}} = -0.7276 \tag{3.0.4}$$

$$\mathbf{q_2} = \begin{pmatrix} -\frac{243}{\sqrt{1003833}} \\ -\frac{972}{\sqrt{1003833}} \end{pmatrix}$$

$$= \begin{pmatrix} -0.2425 \\ -0.9701 \end{pmatrix}$$
(3.0.5)

$$r_3 = \frac{6561}{2\sqrt{1003833}} = 3.2742 \tag{3.0.6}$$

Therefore

$$\mathbf{Q} = \begin{pmatrix} 0.9701 & -0.2425 \\ -0.2425 & -0.9701 \end{pmatrix} \tag{3.0.7}$$

$$\mathbf{R} = \begin{pmatrix} 6.1846 & -0.7276 \\ 0 & 3.2742 \end{pmatrix} \tag{3.0.8}$$

Using (3.0.7) and (3.0.8) in (2.0.2)

$$\mathbf{QR} = \begin{pmatrix} 0.9701 & -0.2425 \\ -0.2425 & -0.9701 \end{pmatrix} \times \begin{pmatrix} 6.1846 & -0.7276 \\ 0 & 3.2742 \end{pmatrix}$$

$$\approx \begin{pmatrix} 6 & -3/2 \\ -3/2 & -3 \end{pmatrix}$$
(3.0.9)