

$$\|x\|_{\infty} = 1 = \max |x_i|.$$

$$\|AB\| \leq \|A\| \cdot \|B\|$$

$$\|A\| = \sup_{\|x\| \neq 0} \frac{\|Ax\|}{\|x\|}$$

$$\|A\|_1 = \max_j \left(\sum_{i=1}^n |a_{ij}| \right). \quad \text{sum columns}$$

$$\|A\|_{\infty} = \max_i \left(\sum_{j=1}^n |a_{ij}| \right). \quad \text{sum rows}$$

~~Нормы вектора~~

1. Нормы вектора $x = (x_1, \dots, x_n)^T$

наз. функционал:

1. ~~норма~~ $\|x\| > 0 \quad \forall x \neq 0$

2. $\|\alpha x\| = |\alpha| \cdot \|x\|. \quad \forall \alpha, x$

3. $\|x+y\| \leq \|x\| + \|y\|. \quad \forall x, y$

(x_0)

1	2	3	4	12
2	5	8	11	31
3	8	14	20	54
4	11	20	30	78

$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \\ 4 & 3 & 2 \end{pmatrix}$$

~~12~~ ~~20~~ ~~30~~ ~~40~~

=

~~12~~
~~20~~
~~30~~
~~40~~

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 6 \\ 4 & 5 & 8 & 3 & 22 \\ 6 & 9 & 14 & 7 & 40 \\ 8 & 13 & 20 & 12 & 59 \end{array}$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 6 \\ 0 & 3 & 2 & 1 & 10 \\ 0 & 0 & 1 & 2 & 2 \\ 0 & 0 & 0 & 1 & 1 \end{array}$$

$$\begin{array}{c} 2 \\ 32 \\ 432 \end{array}$$

$$X =$$

$$\begin{pmatrix} 1 \\ 3 \\ 0 \\ 1 \end{pmatrix}$$

$$L = \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 3^2 & 1 & 0 & 0 \\ 3 & 2 & 1 & 0 \\ 4 & 3 & 2 & 1 \end{array}$$

$$\begin{array}{cc} 6 & 3 \\ 3 & 6 \end{array}$$

$$\begin{array}{cc} 2 & 1 \\ 1 & 2 \end{array}$$

$$3 \cdot 9 =$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 5 \\ 6 & 6 & 11 & 4 & 22 \\ 2 & 7 & 8 & 5 & 21 \\ 2 & 7 & 9 & 8 & 24 \end{array}$$

$$\begin{array}{l} X - ? \\ L - ? \\ R - ? \end{array}$$

$$L = \begin{pmatrix} 3 & 0 & 0 & 0 \\ 1 & 2 & 0 & 0 \\ 2 & 2 & 1 & 0 \end{pmatrix}$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 5 \\ 0 & 3 & 2 & 1 & 7 \\ 0 & 6 & 5 & 4 & 16 \\ 0 & 6 & 6 & 7 & 19 \end{array}$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 5 \\ 0 & 3 & 2 & 2 & 7 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 2 & 3 & 5 \end{array}$$

$$3 \downarrow$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 5 \\ 0 & 3 & 2 & 1 & 7 \\ 0 & 0 & 1 & 2 & 2 \\ 0 & 0 & 2 & 5 & 5 \end{array}$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 5 \\ 0 & 3 & 2 & 2 & 7 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 3 & 1 \end{array}$$

$$X = \begin{pmatrix} 1 \\ 2 \\ 0 \\ 1 \end{pmatrix}$$

$$\begin{array}{cccc|c} 2 & 1 & 3 & 1 & 5 \\ 0 & 3 & 2 & 1 & 7 \\ 0 & 0 & 1 & 2 & 2 \\ 0 & 0 & 2 & 5 & 5 \end{array}$$

$$0001$$

$$\begin{pmatrix} 3 & 1 & -1 \\ 1 & 2 & -1 \\ -1 & -1 & 4 \end{pmatrix} A = QR$$

$$b_1 = a_1 = \begin{vmatrix} 3 \\ 1 \\ -1 \end{vmatrix}$$

$$b_2 = a_2 - \frac{\bar{a}_2 \cdot b_1}{b_1 \cdot b_1}$$

$$1) \quad a_k = \sum_{j=1}^k r_{jk} \cdot q_j$$

$$2) \quad a_1 \neq 0 \Rightarrow \textcircled{q_1} = a_1 / |a_1| = a_1 / r_{11}$$

$$3) \quad q_j \in (1; k-1) \Rightarrow 3) \quad \boxed{r_{kk} q_k = a_k - \sum_{j=1}^{k-1} r_{jk} q_j}$$

$$= b_k$$

$$\textcircled{r_{jk} = q_j^T \cdot a_k}$$

4) \nearrow

$$r_{kk} = |b_k|$$

$$q_k = \frac{b_k}{r_{kk}}$$

$$\textcircled{q_1} = \frac{1}{\sqrt{11}} \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix}$$

$$r_{12} = q_1^T \cdot a_2 = \frac{1}{\sqrt{11}} \left(3 \cdot 1 + 1 \cdot 2 + (-1) \cdot (-1) \right) = \frac{6}{\sqrt{11}}$$

$$b_2 = a_2 - r_{12} q_1 = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} - \frac{6}{11} \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix} =$$

$$= \frac{1}{11} \begin{pmatrix} -7 \\ 16 \\ -5 \end{pmatrix}$$

$$|b_2| = \frac{1}{11} \sqrt{330}$$

$$q_2 = \frac{1}{\sqrt{330}} \begin{pmatrix} -7 \\ 16 \\ -5 \end{pmatrix}$$

$$r_{13} = q_1^T \cdot a_3 = \frac{1}{\sqrt{11}} \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix}^T \cdot \begin{pmatrix} -1 \\ -1 \\ 4 \end{pmatrix} =$$

$$= \frac{-8}{\sqrt{11}}$$

$$r_{23} = q_2^T a_3 = \frac{1}{\sqrt{330}} (-7 \ 16 \ -5) \cdot \begin{pmatrix} -1 \\ -1 \\ 4 \end{pmatrix} =$$

$$= \frac{-29}{\sqrt{330}}$$

$$b_3 = r_{33} \cdot q_3 = a_3 - r_{13} q_1 - r_{23} q_2$$

$$\begin{pmatrix} -1 \\ -1 \\ 4 \end{pmatrix} + \frac{8}{11} \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix} + \frac{29}{\sqrt{330}} \begin{pmatrix} -7 \\ 16 \\ -5 \end{pmatrix} =$$

$$= \frac{1}{330} \begin{pmatrix} -330 \\ -330 \\ 1320 \end{pmatrix} + \begin{pmatrix} 840 \\ 240 \\ -240 \end{pmatrix} + \begin{pmatrix} 203 \\ 464 \\ -175 \end{pmatrix} =$$

$$= \frac{1}{330} \begin{pmatrix} 713 \\ 374 \\ 935 \end{pmatrix}$$

$$q_3 = \frac{1}{5} \begin{pmatrix} 713 \\ 374 \\ 935 \end{pmatrix}$$

$$r_3 = |b_3| = \frac{1}{\sqrt{1522470}} \sqrt{330}$$

$$\sum_{n=1}^{\infty} \frac{n}{5^n} = \frac{1}{5} + \frac{2}{5^2} + \frac{3}{5^3} + \dots$$

рассмотрим

$$f(x) = \sum_{n=1}^{\infty} n x^{n-1}$$

и вычислим $f(1/5)$.

$$\int f'(x) dx = \sum \int n x^{n-1} dx = \sum_{n=1}^{\infty} x^n + C$$

$$f(1/5) = \sum_{n=1}^{\infty} \left(\frac{1}{5}\right)^n$$

$$A = \begin{pmatrix} 6 & 6 & 1 \\ 3 & 6 & 1 \\ 2 & 1 & 1 \end{pmatrix}$$

QR-разл

маленькие значения

$$\mathcal{L}^{(1:2)} = \begin{pmatrix} \cos \theta & \sin \theta & 0 \\ -\sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$p=1$$

$$q=2$$

$$a_{pp} = 6$$

$$a_{qp} = 3$$

$$\sin^{-1}/\sqrt{5}$$

$$\mathcal{L}^{1:2} \cdot A$$

$$\cos \theta = \frac{a_{pp}}{\sqrt{a_{pp}^2 + a_{qp}^2}}$$

$$\sin \theta = \frac{a_{qp}}{\sqrt{a_{pp}^2 + a_{qp}^2}}$$

$$\cos \theta = \frac{6}{\sqrt{45}} = \frac{2}{\sqrt{5}}$$

$$= 2/\sqrt{5}$$

$$\frac{6}{3} = 2$$

$$\frac{2}{\sqrt{5}} \quad \frac{2}{\sqrt{5}} \quad 0$$

$$\begin{pmatrix} 4 & 0 & 5 \\ 4 & 6 & 2 \\ -2 & 3 & 5 \end{pmatrix}$$

$$a_{pp} = a_{qp} = 4$$

$$c = \frac{4}{4\sqrt{2}} = \frac{1}{\sqrt{2}} = s$$

$$\frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & \sqrt{2} \end{pmatrix} \cdot \begin{pmatrix} 4 & 0 & 5 \\ 4 & 6 & 2 \\ -2 & 3 & 5 \end{pmatrix} =$$

$$= \frac{1}{\sqrt{2}} \cdot \begin{pmatrix} 8 & 6 & 7 \\ 0 & 6 & -3 \\ -2\sqrt{2} & 3\sqrt{2} & 5\sqrt{2} \end{pmatrix}.$$

$$a_{pp} = 8/\sqrt{2}$$

$$c = \frac{8/\sqrt{2}}{\sqrt{32+4}} = \frac{8}{6\sqrt{2}} = \frac{4}{3\sqrt{2}}$$

$$a_{qp} = -2$$

$$s = \frac{-2}{6} = -\frac{1}{3}$$

$$\frac{1}{3} \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} 4/\sqrt{2} & -1 & 0 \\ 4/\sqrt{2} & 0 \\ 0 & 0 & 3 \end{pmatrix} \cdot \begin{pmatrix} 8 & 6 & 7 \\ 0 & 6 & -3 \\ -2\sqrt{2} & 3\sqrt{2} & 5\sqrt{2} \end{pmatrix} =$$

$$\frac{1}{3} \frac{1}{\sqrt{2}} \begin{pmatrix} 2\sqrt{2} & 0 & -1 \\ 0 & 3 & 0 \\ 1 & 0 & 2\sqrt{2} \end{pmatrix} \begin{pmatrix} 8 & 6 & 7 \\ 0 & 6 & -3 \\ -2\sqrt{2} & 3\sqrt{2} & 5\sqrt{2} \end{pmatrix} =$$

$$= \frac{1}{6} \begin{pmatrix} 6 & 3 & 3 \\ 0 & 6 & -3 \\ 0 & 6 & 29 \end{pmatrix}$$