

WYKŁAD 6

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$$1) \quad Ax = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} = b$$

$$Q = \begin{bmatrix} c & -s \\ s & c \end{bmatrix}$$

$$s = \frac{x_2}{\sqrt{x_1^2 + x_2^2}} = \frac{1}{\sqrt{2}}$$

$$c = \frac{x_1}{\sqrt{x_1^2 + x_2^2}} = \frac{1}{\sqrt{2}}$$

$$Q = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$$

$$Q^T = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$$

$$A = QR$$

$$R = Q^T A$$

$$R = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 2 & 5 \\ 0 & 1 \end{bmatrix}$$

$$A = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \cdot \frac{1}{\sqrt{2}} \begin{bmatrix} 2 & 5 \\ 0 & 1 \end{bmatrix}$$

$$x = ?$$

$$Ax = b$$

$$Q^T Ax = Q^T b = y$$

$$y = Q^T b = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

$$Rx = y$$

$$\frac{1}{\sqrt{2}} \begin{bmatrix} 2 & 5 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

$$x_2 = 1$$

$$x_1 = -1$$

$$x = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$2) Ax = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} = b$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad v_2 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$r_{11} = \|v_1\|_2 = \sqrt{2}$$

$$q_1 = \frac{v_1}{r_{11}} = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$r_{12} = \langle q_1, v_2 \rangle = \frac{1}{\sqrt{2}} [1 \ 1] \cdot \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \frac{5}{\sqrt{2}}$$

$$\hat{q}_2 = v_2 - q_1 r_{12} = \begin{bmatrix} 2 \\ 3 \end{bmatrix} - \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cdot \frac{5}{\sqrt{2}} = \begin{bmatrix} 2 \\ 3 \end{bmatrix} - \begin{bmatrix} \frac{5}{2} \\ \frac{5}{2} \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$$

$$r_{22} = \|\hat{q}_2\|_2 = \sqrt{\frac{1}{4} + \frac{1}{4}} = \sqrt{\frac{2}{4}} = \frac{\sqrt{2}}{2} = \frac{1}{\sqrt{2}}$$

$$q_2 = \frac{\hat{q}_2}{r_{22}} = \frac{\begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix}}{\frac{1}{\sqrt{2}}} = \begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix} \cdot \sqrt{2} = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$Q = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$$

$$R = \begin{bmatrix} r_{11} & r_{12} \\ 0 & r_{22} \end{bmatrix} = \begin{bmatrix} \sqrt{2} & \frac{5}{\sqrt{2}} \\ 0 & \frac{1}{\sqrt{2}} \end{bmatrix}$$

X took took as 1)

$$3) Ax = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} = b$$

$$A = QR \Rightarrow R = Q^T A$$

$$A = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \quad x = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\tau = \|x\|_2 \quad \tau = \sqrt{1^2 + 1^2} = \sqrt{2} \quad \lambda_1 = 1$$

$$\gamma = \frac{x_1 + \tau}{\tau} = \frac{1 + \sqrt{2}}{\sqrt{2}}$$

$$y = Qx = Q \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -\tau \\ 0 \end{bmatrix} = \begin{bmatrix} -\sqrt{2} \\ 0 \end{bmatrix}$$

$$u = \frac{x - y}{x_1 + \tau} = \frac{1}{1 + \sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix} - \begin{bmatrix} -\sqrt{2} \\ 0 \end{bmatrix} = \frac{1}{1 + \sqrt{2}} \begin{bmatrix} 1 + \sqrt{2} \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ \frac{1}{1 + \sqrt{2}} \end{bmatrix}$$

$$Q = I - \gamma u u^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{1 + \sqrt{2}}{\sqrt{2}} \begin{bmatrix} 1 \\ \frac{1}{1 + \sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 & \frac{1}{1 + \sqrt{2}} \end{bmatrix} =$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{1 + \sqrt{2}}{\sqrt{2}} \begin{bmatrix} 1 & \frac{1}{1 + \sqrt{2}} \\ \frac{1}{1 + \sqrt{2}} & \frac{1}{1 + \sqrt{2}} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \frac{1 + \sqrt{2}}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}(1 + \sqrt{2})} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\sqrt{2} - 1 - \sqrt{2}}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{\sqrt{2} + 2 - 1}{\sqrt{2}(1 + \sqrt{2})} \end{bmatrix} = \begin{bmatrix} -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{\sqrt{2} + 1}{\sqrt{2}(1 + \sqrt{2})} \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 & -1 \\ -1 & 1 \end{bmatrix}$$