Assignment-7

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Abstract—This document contains the procedure to find Solving equation (2.0.6) for \mathbf{u}_1 , the equation of tangent to parabola.

Download the python code from

https://github.com/ankuraditya13/EE5609-Assignment7

and latex-file codes from

https://github.com/ankuraditya13/EE5609-Assignment7

1 Problem

Find the QR Decomposition of matrix,

$$\mathbf{A} = \begin{pmatrix} 2 & -6 \\ 1 & -2 \end{pmatrix} \tag{1.0.1}$$

2 Solution

Let c_1 and c_2 be the column vectors of given matrix A

$$c_1 = \begin{pmatrix} 2\\1 \end{pmatrix} \tag{2.0.1}$$

$$c_2 = \begin{pmatrix} -6\\ -2 \end{pmatrix} \tag{2.0.2}$$

We can express the matrix **A** as,

$$\mathbf{A} = \mathbf{QR} \tag{2.0.3}$$

Where, **Q** is an orthogonal matrix given as,

$$\mathbf{Q} = \begin{pmatrix} \mathbf{u}_1 & \mathbf{u}_2 \end{pmatrix} \tag{2.0.4}$$

and **R** is an upper triangular matrix given as,

$$\mathbf{R} = \begin{pmatrix} k_1 & r_1 \\ 0 & k_2 \end{pmatrix} \tag{2.0.5}$$

Now, we can express α and β as,

$$c_1 = k_1 \mathbf{u_1} \qquad (2.0.6)$$

$$c_2 = r_1 \mathbf{u_1} + k_2 \mathbf{u_2} \qquad (2.0.7)$$

where,
$$k_1 = ||c_1|| = \sqrt{2^2 + (1^2)} = \sqrt{5}$$
 (2.0.8)

$$\mathbf{u_1} = \frac{c_1}{k_1} = \frac{1}{\sqrt{5}} \begin{pmatrix} 2\\1 \end{pmatrix} \tag{2.0.9}$$

Now,
$$r_1 = \frac{\mathbf{u_1}^T c_2}{\|\mathbf{u_1}\|^2}$$
 (2.0.10)

$$\implies \frac{\frac{1}{\sqrt{5}} \begin{pmatrix} 2 & 1 \end{pmatrix} \begin{pmatrix} -6 \\ -2 \end{pmatrix}}{1} \tag{2.0.11}$$

Hence,
$$r_1 = -\frac{-14}{\sqrt{5}}$$
 (2.0.12)

$$\mathbf{u_2} = \frac{c_2 - r_1 \mathbf{u_1}}{\|c_2 - r_1 \mathbf{u_1}\|}$$
 (2.0.13)

$$\implies \frac{\binom{-6}{-2} - \binom{-14}{\sqrt{5}} \binom{1}{\sqrt{5}} \binom{2}{1}}{\left\| \binom{-6}{-2} - \binom{-\frac{14}{\sqrt{5}} \frac{1}{\sqrt{5}}}{\sqrt{5}} \binom{2}{1} \right\|} \tag{2.0.14}$$

$$\implies \mathbf{u_2} = \frac{1}{\sqrt{5}} \begin{pmatrix} -1\\2 \end{pmatrix} \tag{2.0.15}$$

Now,
$$k_2 = u_2^T c_2$$
 (2.0.16)

$$\implies \frac{1}{\sqrt{5}} \begin{pmatrix} -1 & 2 \end{pmatrix} \begin{pmatrix} -6 \\ -2 \end{pmatrix} \tag{2.0.17}$$

$$\implies k_2 = \frac{2}{\sqrt{5}} \tag{2.0.18}$$

Hence substituting the values of unknown parameter from equations (2.0.8), (2.0.18), (2.0.9), (2.0.15) and (2.0.12) to equation (2.0.4) and (2.0.5) we get,

$$\mathbf{Q} = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 & -1 \\ 1 & 2 \end{pmatrix}$$
 (2.0.19)

$$\mathbf{R} = \begin{pmatrix} \sqrt{5} & \frac{-14}{\sqrt{5}} \\ 0 & \frac{2}{\sqrt{5}} \end{pmatrix} \tag{2.0.20}$$