

Assignment 3

Arifur Rahman

400300356

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```
import numpy as np

def householder(A):
    m, n = A.shape
    R = np.copy(A)
    Q = np.identity(m)
    for i in range(n):
        x = R[i:, i]
        e = np.zeros_like(x)
        e[0] = np.linalg.norm(x)
        u = x - e
        v = u / np.linalg.norm(u)
        H = np.identity(m)
        H[i:, i:] -= 2 * np.outer(v, v)
        R = np.dot(H, R)
        Q = np.dot(Q, np.transpose(H))
        print(f"Step ===== {i} =====")
        print(f"Q: {Q} \n R: {R}")
    return Q, R

A = np.array([[1, -1, 4], [1, 4, -2], [1, 4, 2], [1, -1, 0]])
Q, R = householder(A)

print(f"A:\n {A}")
print(f"Q Result :\n {Q}")
print(f"R Result :\n {R}")

print(f"Verify Result (multiply Q * R) -> \n got: \n {np.dot(Q, R)} \n given: \n {A}")
```

OUTPUT:

```
Step ===== 0 =====
Q: [[ 0.5  0.5  0.5  0.5]
 [ 0.5  0.5 -0.5 -0.5]
 [ 0.5 -0.5  0.5 -0.5]
 [ 0.5 -0.5 -0.5  0.5]]
R: [[ 2.  3.  2.]
 [ 0.  0.  0.]
 [ 0.  0.  4.]
 [ 0. -5.  2.]]
```

Step ===== 1 =====

Q: $\begin{bmatrix} 0.5 & -0.5 & 0.5 & -0.5 \\ 0.5 & 0.5 & -0.5 & -0.5 \\ 0.5 & 0.5 & 0.5 & 0.5 \\ 0.5 & -0.5 & -0.5 & 0.5 \end{bmatrix}$

R: $\begin{bmatrix} 2.00000000e+00 & 3.00000000e+00 & 2.00000000e+00 \\ 0.00000000e+00 & 5.00000000e+00 & -2.00000000e+00 \\ 0.00000000e+00 & 0.00000000e+00 & 4.00000000e+00 \\ 0.00000000e+00 & -1.11022302e-15 & 4.44089210e-16 \end{bmatrix}$

Step ===== 2 =====

Q: $\begin{bmatrix} 0.5 & -0.5 & 0.5 & 0.5 \\ 0.5 & 0.5 & -0.5 & 0.5 \\ 0.5 & 0.5 & 0.5 & -0.5 \\ 0.5 & -0.5 & -0.5 & -0.5 \end{bmatrix}$

R: $\begin{bmatrix} 2.00000000e+00 & 3.00000000e+00 & 2.00000000e+00 \\ 0.00000000e+00 & 5.00000000e+00 & -2.00000000e+00 \\ 0.00000000e+00 & 0.00000000e+00 & 4.00000000e+00 \\ 0.00000000e+00 & 1.11022302e-15 & -4.44089210e-16 \end{bmatrix}$

A:

$\begin{bmatrix} 1 & -1 & 4 \\ 1 & 4 & -2 \\ 1 & 4 & 2 \\ 1 & -1 & 0 \end{bmatrix}$

Q Result :

$\begin{bmatrix} 0.5 & -0.5 & 0.5 & 0.5 \\ 0.5 & 0.5 & -0.5 & 0.5 \\ 0.5 & 0.5 & 0.5 & -0.5 \\ 0.5 & -0.5 & -0.5 & -0.5 \end{bmatrix}$

R Result :

$\begin{bmatrix} 2.00000000e+00 & 3.00000000e+00 & 2.00000000e+00 \\ 0.00000000e+00 & 5.00000000e+00 & -2.00000000e+00 \\ 0.00000000e+00 & 0.00000000e+00 & 4.00000000e+00 \\ 0.00000000e+00 & 1.11022302e-15 & -4.44089210e-16 \end{bmatrix}$

Varify Result (multiply Q * R) ->

got:

$\begin{bmatrix} 1. & -1. & 4. \\ 1. & 4. & -2. \\ 1. & 4. & 2. \\ 1. & -1. & 0. \end{bmatrix}$

given:

$\begin{bmatrix} 1 & -1 & 4 \\ 1 & 4 & -2 \\ 1 & 4 & 2 \\ 1 & -1 & 0 \end{bmatrix}$