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Shiuli Subhra Ghod Livear Algebra and its Application IOU-MDS 202035.

6. Considering an algorithm for QR factorization of a given Motrix A, let & and R denote the computed matrices.

For Householders transformation we know that the algoritum is backward stable. So,

For shoping backward Stability: - If A is slightly posts.

Perturbed by 8A. then also we can find its accurate OR factorization.

 $\widetilde{OP} = A + \delta A$, then $\frac{11\delta A11}{11A11} = O(\epsilon_{\text{machine}})$

Backward Stability => Forward Stabilitye

So, no need to check it separately.

For Acuracy? - In Householder's athogonalization,
& is almost athogonal in the sense that $||I - \tilde{O}^T \tilde{O}|| \leq c \in$.

E2 machine precision.

c depends only on the dimension of A.

So, for Accuracy, due to rounding off errors, we have A & P+E, where & is no tanger or thoponal but

Somewhat orthogonal, we can show that $\|E\| \le c \in \|A\|$.

Now we have written earlier that $\|I - \tilde{\alpha}^T \tilde{\delta}\| \le c \in \mathbb{R}$.

By the way Horseholder compute an accurate R-factor $\tilde{\beta}$ in the sense of backward error and there exist an arthogonal matrix $\tilde{\delta}$ and residual matrix \tilde{E} , Shew that $\|\hat{E}\| \le c \in \|A\|$.

and $A = \hat{\delta} \tilde{R} + \hat{b}$.

2. (a) In solving a system of equations Ax = b, of course Lux b is more advantageous than computing $x = A^{\dagger}b$.

Fr Lun= b.

we can perform 2-step solution procedure.

- 1) Sore the lower trangular system Lyob. for y by forward substitution.
- 2) Then solve the upper triangular system Ux= y for I by backward substitution.

We won't some it using inverse method because At is finding At is more computationally expensive.

 $\frac{A^{7}}{4} \frac{(Lu)^{7}}{4} = \frac{Li}{4} \frac{L^{-1}}{4}$ $\frac{A^{7}}{4} \frac{(Lu)^{7}}{4} \neq \frac{Li}{4} \frac{L^{-1}}{4}$ $\frac{So, \quad y_{1} = (14b)}{4}, \quad x_{2} \neq \frac{Li}{4} \frac{Li}{4}$ $\frac{di}{dt} = \frac{1}{4} \frac{dt}{dt}$

in 2 steps werend to compute.

and binding inverse le difficult, so, we use LU.

inverse map is only well defined iff Ax=b has unione solution. So, if Aic singular At doesn't exist but we can find LU.

more precisely,

- 1. Computing the inverse takes a lot of time -
- 2. It eases when the given matrix actually have his many o entries, computing the Paverse is more difficult.
 - 3. Sometimes the inverse is so innecurate that it is not worth the trouble to multiply by the inverse to get the solution.

But Lu factorization is unstable. So, we tan use complete proxing for making let backward stable. Lu lan be computed for singular matrices two. So, Implementing Lu is more efficient and accurate numerically.

(b). Blop count: -[2=A"b]
constructing A" takes O(n3) for a new matrix.

Flop count: LUX: b.

LU factorization takes. $O(\frac{2}{3}n^3)$.

and for back substitution it takes $O(n^2)$.

So, the overall flop count is $O(\frac{2}{3}n^3)$.

proof of the flop count of Lu factorization is in the next page.

K
 1
 add-subflops.
 mult-div flops.

 1

$$2^{\circ}$$
, $n = (n-1)$ nows.
 $(n-1)$ x n
 $(n+1)$ x $(n-1)$

 2
 $3:n = (n-2)$ nows.
 $(n-2)(n-1)$
 $n + (n-2)$

 ...
 ...

 $n-1$
 $n:n$: 1 rows.
 $(x - 2)$

Now, add the add sub flops,

$$\sum_{k=1}^{m-1} (h-k) (m+1-k) = \sum_{k=1}^{m-1} (n^2+m-2nk-k+k^2) = \frac{1}{3}n^3 - \frac{1}{3}n$$
.

and must dir flops.

$$\int_{k_{2}}^{m_{1}} (m-k) (m+2-k) = \int_{k_{2}}^{m_{1}} (m^{2}+2m-2mk+2k+k^{2}) = \frac{1}{3}m^{3}+\frac{5}{2}m^{2}-\frac{17}{6}.$$

So, the flop count for ku factorization is o(2, n3).

4. We want to reduce the following matrix to Hessenberg form.

$$A = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 2 & 2 & 2 \\ 3 & 4 & 1 & 2 \\ 0 & 1 & 1 & 2 \end{bmatrix} \qquad Q_{12} \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix}$$

Nisul+ luille

$$\Rightarrow V_{12} \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} + \sqrt{1^2 + 3^2 + 0^2} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$N_{12} \begin{bmatrix} 3 \\ 3 \\ 0 \end{bmatrix} + 3.1623 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$H_{\Lambda'} = I - \frac{\Lambda'_{\Lambda} \Lambda'_{1}}{2 \Lambda'_{1} \Lambda'_{1}}$$

$$H_{V_1} = \begin{bmatrix} -0.3162 & -0.3487 & 0 \\ -0.9487 & 0.3162 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$O_{1}^{8} A Q_{1} = \begin{bmatrix} 1 & -0.948 & 0.316 \\ -3.1623 & 2.3 & 3.7 & -2.8248 \\ 0 & 1.637 & 0.0916 & -1.265 \\ 0 & -1.264 & -0.632 & 2 \end{bmatrix}$$

for complete reduction, we need to calculate the householders' matrix It corresponding to the vector [1.697 -1.264]

We then form the matrix
$$S_1^* = \begin{bmatrix} 1 & 0 \\ 0 & H \end{bmatrix}$$
 and calculate $S_2^*(S_1^* + S_1) S_2$

3. (a) let (A-, AI) is also a tridigonal and all its off of alignal endries one monnero. We can write (A-AI) as a block matrix [NT 0] where B is an (m-1) x (m-1) matrix as. A we whave taken as marm matrix. U, N are vectors of length m-1. Alow, we can see that B is upper triangular and with Now, we can see that B is upper triangular and with mon zero diagonal entries. Thus B is mon-degenerate. In [A-AI] = 0, then rank (A-AI) = m-1. This If [A-AI] = 0, then rank (A-AI) = m-1. This is the geometric inplies dim(null (A-AI)) = 1 i.e the geometric inplies of A is I.e. As A is Hermitian, the G.M multipliesty of A is I.e. As A is Hermitian, the G.M ranks of A are distinct.

(b)
$$A = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 0 & 1 & 2 & 1 \\ 0 & 0 & 1 & 3 \end{bmatrix}$$

we know that no. of eigen values of a in [1,2]

= NO. of eigen values in (-0,2) - NO. of eigen values
in (-0,1)

= No. of may eigen values of (A-2I) - No of negative eigen values of (A-1).

$$B = A - 2I = \begin{bmatrix} -1 & 1 & 0 & 0 \\ 1 & -1 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

taking the principal submatrices.

$$|B^{(2)}| = -i$$

$$|B^{(2)}| = |-i|$$

$$|-i| = 0$$

the changes in the determinant is -

1, | b(1) |, | b(2) |, | B(3) |, | B(4) | is 1, -1,0,1,1 | respectively.

so, there are a sign changes. So, No. of negative eigen values of B= 2r.

$$\begin{aligned} |e^{(1)}| &= 0 \\ |e^{(2)}| &= |0| |0| |-1 \\ |e^{(3)}| &= |0| |0| |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |-1 \\ |0| &= |$$

Ivow, we see the changes of sign in the determinant.

|
$$e^{(1)}$$
| 0 There are only I sign change.
| $e^{(2)}$ | -1 :. No. of megabire eigen values
| $e^{(3)}$ | -1 of $e^{(3)}$ | -1

.. No. of eigen values of A [u[1,2]]: No. of regative eigen value of C = 2-1 > 1

S. Jacobis method for finding eigenvalues of the matrix.

A is a real symmetric matrix. The off diagonal element is -5 which is highest by magnitude.

SG A12, A21

$$A = 1$$
 $A = 2$ $App = -3$, $Anv = 4$

$$0 = \frac{1}{2} tan^{-1} \left(\frac{2 Apr}{App-Ann} \right) = \frac{1}{2} tan^{-1} \left(\frac{2(5)}{-3-7} \right) = \frac{1}{2} tan^{-1} (1)$$

$$J_{1}: \begin{bmatrix} \cos 0 & -\sin 0 \\ \sin 0 & \cos 0 \end{bmatrix} = \begin{bmatrix} \cos \pi & -\sin \pi \\ \sin \pi & \cos \pi \end{bmatrix} \begin{bmatrix} \cos \pi & -\cos \pi \\ \cos \pi & \cos \pi \end{bmatrix} \begin{bmatrix} \cos 9238 & -\cos 268 \\ \cos \pi & \cos \pi \end{bmatrix}$$

The eigen value of A are -0 (-5.71068) and (9.071).

- 7. (1) Solve a system of equations iteratively then lesser memory usage is preferred
 - (d) Gauss Saidel method

The It requires the least allocation among all the methods we have studied in the class. So, it is preferable.

- (ii) compute a pasticular eigenvalue and the corresponding eigen vector of a given matrix.
 - (c) Inverse power iteration.

This method converges to a particular eigenvalue As here in the question we are required to find a particular eigen value and its corresponding eigen vector, it is preferable to use inverse iteration.

- (jii) compute a set of largest eigenvalues (in absolute value)
 and corresponding eigenvectors of a given motiva

 (e) Simultaneous interation.
 - This simultaneous iteration converges to a set of eigenvectors, here we need to find the number of taggest eigenvalues from these converged vectors which are largest.

(iv) Silve a System of eanolions Pleadirely on a parallel system when memory is not an issue.

(b) Jacobi method.

Jacobi method out has come parts that are independent to each other, thus It is suitable for solving a system of equations ibrabildy on a parallel system when memory is not an issue.

(v) compute the largest eigen value (in absolute value) and the corresponding eigen vector of a given of motion.

(a) power iteration.

In power Etradion method convergence is

general devitable to the maximum eigen value.

So, for computing the largest absolute eigen value and
the corresponding eigen vector of a given matrin

$$A = \begin{bmatrix} -7 & 2 \\ 8 & -1 \end{bmatrix} \qquad \sqrt{(0)} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

Here we'll use parer iteration sorthod as it finds the dominant eigenvector/eigen value of A.

$$P_1 = A\sqrt{0} = \begin{bmatrix} -7 & 2\\ 8 & -1 \end{bmatrix} \begin{bmatrix} 1\\ 0 \end{bmatrix} = \begin{bmatrix} -7\\ 8 \end{bmatrix}$$

$$V^{(1)}, \frac{P_1}{\|P_1\|_2} = \frac{1}{\sqrt{49+64}} \begin{bmatrix} -7\\ 8 \end{bmatrix} = \begin{bmatrix} -0.659.\\ 0.753 \end{bmatrix}$$

After the first iteration d(1)2 -8'569.

The first resource
$$A = \begin{bmatrix} 6.119 \\ -6.025 \end{bmatrix}$$

$$P_{2} = A \times \begin{bmatrix} 0.413 \\ -6.025 \end{bmatrix}$$

$$V^{(2)}, \frac{p_2}{||P_2||_2^2} = \frac{1}{||S||_2^2} \begin{bmatrix} 6.113 \\ -6.022 \end{bmatrix} = \begin{bmatrix} 0.413 \\ -0.907 \end{bmatrix}$$

$$||P_{2}||_{2}^{2} = \sqrt{(2)^{\frac{1}{4}}} A \sqrt{(2)^{\frac{1}{4}}} \left[0.413 - 0.402 \right] \left[-4 2 \right] \left[0.413 \right]$$

$$||P_{2}||_{2}^{2} = \sqrt{(2)^{\frac{1}{4}}} A \sqrt{(2)^{\frac{1}{4}}} \left[0.413 - 0.402 \right] \left[-4 2 \right] \left[0.413 \right]$$

After 2nd iteration
$$I(1) = -9.057$$
 P_3 . $AV^{(2)}$, $\begin{bmatrix} -3 & 2 \\ 8 & 1 \end{bmatrix} \begin{bmatrix} 0.70 \\ -0.702 \end{bmatrix}$, $\begin{bmatrix} -6.385 \\ 6.406 \end{bmatrix}$
 $V^{(3)}$, $\frac{P_3}{||P_3||_2^2}$, $\frac{1}{9.052} \begin{bmatrix} -6.385 \\ 6.406 \end{bmatrix}$, $\frac{1}{6.308} \begin{bmatrix} -7.2 \\ 6.308 \end{bmatrix}$, $\frac{1}{6.308} \begin{bmatrix} -7.2 \\ 6.363 \end{bmatrix}$, $\frac{1}{6.363} \begin{bmatrix} -7.2 \\ 7.2 \end{bmatrix}$, $\frac{1}{6.363} \begin{bmatrix} -7.2 \\ 7.2 \end{bmatrix}$, $\frac{1}{6.363} \begin{bmatrix} -7.2 \end{bmatrix}$, $\frac{1}{6$

= -8.397

So, after stuiteration 102 -8:99+

Sy, 15)2 1(4)

and the do min aut eigen value = 12 - 8.997.

if we have calculated without floating point errors.

then 1x 9.

1. Consider the system of equations $\begin{bmatrix} 3 & -6 \\ 4 & -8 \end{bmatrix} \begin{bmatrix} 21 \\ 12 \end{bmatrix} = \begin{bmatrix} -1 \\ 71 \\ 2 \end{bmatrix}$

ar (21 72) that minimizes 1/ Az- bl/2.

$$A : \begin{bmatrix} 3-6 \\ 4-8 \\ 0 \end{bmatrix} \qquad \alpha : \begin{bmatrix} \gamma_1 \\ \gamma_2 \end{bmatrix} \qquad b : \begin{bmatrix} -1 \\ \pi \\ 2 \end{bmatrix}$$

finding the OR factor of a.

$$A_i$$
, $\begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}$ a_2 , $\begin{bmatrix} -6 \\ -8 \\ 1 \end{bmatrix}$

So,
$$a_1 = \frac{a_1}{\|a_1\|} = \frac{1}{5} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}$$

$$\hat{\alpha}_{2} = \alpha_{2} - \langle \alpha_{2}, \alpha_{1} \rangle \alpha_{1}, \begin{bmatrix} -6 \\ -8 \\ 1 \end{bmatrix} - \frac{10}{5} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}$$

$$\hat{\alpha}_{2} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \alpha_{2} = \frac{\hat{\alpha}_{2}}{\|\hat{\alpha}_{2}\|} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$Q_{2}\begin{bmatrix} 3/5 & 0 \\ \frac{4}{5} & 0 \\ 0 & 1 \end{bmatrix} \qquad \begin{array}{c} R_{2}\begin{bmatrix} 11 & a_{1}11 & a_{1}^{T}a_{2} \\ 0 & 1 \end{array} \end{array} = \begin{bmatrix} 5 & -10 \\ 0 & 1 \end{bmatrix}$$

$$A = SR = \begin{bmatrix} \frac{3}{5} & 0 \\ \frac{4}{5} & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 5 & -10 \\ 0 & 1 \end{bmatrix}$$

N,
$$R_{1} = ST_{5}$$
.

N, $S[S-10]$
 $\begin{bmatrix} \gamma_{1} \\ \gamma_{2} \end{bmatrix} = \begin{bmatrix} \frac{2}{3} & \frac{4}{5} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ \overline{A} \\ 2 \end{bmatrix}$

So.
$$521 - 20^{2}$$
 5
 $25 - 5$ $50, 72 = 5$

So,
$$A \pi = b$$
 When $\pi = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$ hence $||A \pi - b||_2$ is minimized at $\pi = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$

(b) Setting up the normal equation for the given posseson.

ATAX: ATb.

(e) It is not recommended to use normal emotions in computing the solution for the least saware problem.

So, If ATA is not invertible that the normal familian and some issues.

Let $(ATA) = det \begin{vmatrix} 1 + 10^{-20} & 1 \\ 1 & 1 \end{vmatrix} \approx 1 + 10^{-20} = 1 \approx 1 + 10^{-20} \approx 0$.

Su, fill ding least sanare solution will be défficult.