

The reader should try the above procedure on some concrete examples for  $2 \times 2$  and  $3 \times 3$  matrices.

**Remarks:**

- (1) Because the diagonal entries of  $R$  are positive, it can be shown that  $Q$  and  $R$  are unique. More generally, if  $A$  is invertible and if  $A = Q_1 R_1 = Q_2 R_2$  are two  $QR$ -decompositions for  $A$ , then

$$R_1 R_2^{-1} = Q_1^T Q_2.$$

The matrix  $Q_1^T Q_2$  is orthogonal and it is easy to see that  $R_1 R_2^{-1}$  is upper triangular. But an upper triangular matrix which is orthogonal must be a diagonal matrix  $D$  with diagonal entries  $\pm 1$ , so  $Q_2 = Q_1 D$  and  $R_1 = D R_2$ .

- (2) The  $QR$ -decomposition holds even when  $A$  is not invertible. In this case,  $R$  has some zero on the diagonal. However, a different proof is needed. We will give a nice proof using Householder matrices (see Proposition 13.4, and also Strang [169, 170], Golub and Van Loan [80], Trefethen and Bau [176], Demmel [48], Kincaid and Cheney [102], or Ciarlet [41]).

For better numerical stability, it is preferable to use the modified Gram–Schmidt method to implement the  $QR$ -factorization method. Here is a **Matlab** program implementing  $QR$ -factorization using modified Gram–Schmidt.

```
function [Q,R] = qrv4(A)
n = size(A,1);
for i = 1:n
    Q(:,i) = A(:,i);
    for j = 1:i-1
        R(j,i) = Q(:,j)'*Q(:,i);
        Q(:,i) = Q(:,i) - R(j,i)*Q(:,j);
    end
    R(i,i) = sqrt(Q(:,i)'*Q(:,i));
    Q(:,i) = Q(:,i)/R(i,i);
end
end
```

**Example 12.13.** Consider the matrix

$$A = \begin{pmatrix} 0 & 0 & 5 \\ 0 & 4 & 1 \\ 1 & 1 & 1 \end{pmatrix}.$$

To determine the  $QR$ -decomposition of  $A$ , we first use the Gram-Schmidt orthonormalization