MATH 307: Individual Homework 14

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Problem 1

See HW instruction.

 $\forall x \in range(A)$, we have $x = Ak; \forall y \in N(A^*)$, we must have $A^*y = 0$. Which means:

$$< x, y > = y^*x = y^*Ak$$

= $((y^*A)^*)^*k$
= $(A^*y)^*k$
= $0^*k = 0$

As the inner product yields zero, the two spaces in question are orthogonal to each other.

Problem 2

See HW instruction.

$$\begin{split} u_1 &= a_1 = (1,3,1) \\ e_1 &= \frac{u_1}{\|u_1\|} = \frac{1}{\sqrt{11}}(1,3,1) = (\frac{1}{\sqrt{11}},\frac{3}{\sqrt{11}},\frac{1}{\sqrt{11}}) \\ u_2 &= a_2 - \langle a_2 \cdot e_1 \rangle e_1 = (2,-1,1) - (\frac{2}{\sqrt{11}} - \frac{3}{\sqrt{11}} + \frac{1}{\sqrt{11}})e_1 \\ &= (2,-1,1) - 0e_1 = (2,-1,1) \\ e_2 &= \frac{u_2}{\|u_2\|} = \frac{1}{\sqrt{6}}(2,-1,1) = (\frac{2}{\sqrt{6}},\frac{-1}{\sqrt{6}},\frac{1}{\sqrt{6}}) \\ u_3 &= a_3 - \langle a_3 \cdot e_1 \rangle e_1 - \langle a_3 \cdot e_2 \rangle e_2 \\ &= (1,1,2) - (\frac{1}{\sqrt{11}} + \frac{3}{\sqrt{11}} + \frac{2}{\sqrt{11}})e_1 - \langle a_3 \cdot e_2 \rangle e_2 \\ &= (1,1,2) - (\frac{6}{\sqrt{11}}(\frac{1}{\sqrt{11}},\frac{3}{\sqrt{11}},\frac{1}{\sqrt{11}}) - \langle a_3 \cdot e_2 \rangle e_2 \\ &= (1,1,2) - (\frac{6}{11},\frac{18}{11},\frac{6}{11}) - (\frac{2}{\sqrt{6}} + \frac{-1}{\sqrt{6}} + \frac{2}{\sqrt{6}})e_2 \\ &= (1,1,2) - (\frac{6}{11},\frac{18}{11},\frac{6}{11}) - \frac{3}{\sqrt{6}}(\frac{2}{\sqrt{6}},\frac{-1}{\sqrt{6}},\frac{1}{\sqrt{6}}) \\ &= (1,1,2) - (\frac{6}{11},\frac{18}{11},\frac{6}{11}) - (1,\frac{-1}{2},\frac{1}{2}) \\ &= (\frac{-6}{11},\frac{-3}{22},\frac{21}{22}) \\ e_3 &= \frac{u_3}{\|u_3\|} = (-2\sqrt{\frac{2}{33}},\frac{-1}{\sqrt{66}},\frac{7}{\sqrt{66}}) \end{split}$$

Now we may represent A as:

$$\begin{split} A &= QR = [e_1 \mid e_2 \mid e_3] \begin{bmatrix} a_1 \cdot e_1 & a_2 \cdot e_1 & a_3 \cdot e_1 \\ 0 & a_2 \cdot e_2 & a_3 \cdot e_2 \\ 0 & 0 & a_3 \cdot e_3 \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{\sqrt{11}} & \frac{2}{\sqrt{6}} & -2\sqrt{\frac{2}{33}} \\ \frac{3}{\sqrt{11}} & \frac{-1}{\sqrt{6}} & \frac{-1}{\sqrt{66}} \\ \frac{1}{\sqrt{11}} & \frac{1}{\sqrt{6}} & \frac{7}{\sqrt{66}} \end{bmatrix} \begin{bmatrix} a_1 \cdot e_1 & a_2 \cdot e_1 & a_3 \cdot e_1 \\ 0 & a_2 \cdot e_2 & a_3 \cdot e_2 \\ 0 & 0 & a_3 \cdot e_3 \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{\sqrt{11}} & \frac{2}{\sqrt{6}} & -2\sqrt{\frac{2}{33}} \\ \frac{3}{\sqrt{11}} & \frac{-1}{\sqrt{6}} & \frac{-1}{\sqrt{66}} \\ \frac{1}{\sqrt{11}} & \frac{1}{\sqrt{6}} & \frac{7}{\sqrt{66}} \end{bmatrix} \begin{bmatrix} \sqrt{11} & 0 & \frac{6}{\sqrt{11}} \\ 0 & \sqrt{6} & 2\sqrt{\frac{2}{3}} - \frac{1}{\sqrt{6}} \\ 0 & 0 & 3\sqrt{\frac{3}{22}} \end{bmatrix} \end{split}$$

Problem 3

See HW instruction.

We must have A = QR = AI, where Q = A and R = I. Since every column in A are orthogonal, we have Q = A being the orthogonal matrix; and since I is an upper-triangular matrix, we may have R = I.

It is my understanding that this is good to go as the Q in QR decomposition only requires being an orthogonal matrix, regardless if its entries are normalized. But in case the preferred answer wants a normalized Q (as normalization is mentioned in the question), we may have A' being a column-normalized version of A, where each entry of A' is $\frac{a_{ij}}{\|a_i\|}$ in contrast to a_ij in A (where a_{ij} refers to the j-th row entry in i-th column in A); and I' being a diagonal matrix similar to I, but instead of the 1 entries in I, it will have $\|a_1\|$, $\|a_2\|$, ..., $\|a_n\|$ respectively along the diagonal line.