

$$\textcircled{1} A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \end{pmatrix} \quad B = \begin{pmatrix} 1 & 2 \\ 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$P_A = Q \Sigma Q^T ; \quad \Sigma = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}; \quad Q = \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$P_A = \begin{pmatrix} \frac{1}{2} & 0 & \frac{1}{2} \\ 0 & 1 & 0 \\ \frac{1}{2} & 0 & \frac{1}{2} \end{pmatrix}$$

$$P_B = B(B^T B)^{-1} B^T$$

$$P_B = \begin{pmatrix} 1 & 2 \\ 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 5 & 2 \\ 2 & 5 \end{pmatrix}^{-1} \begin{pmatrix} 1 & 0 & 1 \\ 2 & 1 & 0 \end{pmatrix} = \frac{1}{6} \begin{pmatrix} 5 & 2 & 1 \\ 2 & 2 & -2 \\ 1 & -2 & 5 \end{pmatrix}$$

~~~~~ QR decomposition:

$$A = \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 \\ 0 & 1 \\ \frac{1}{\sqrt{2}} & 0 \end{pmatrix} \begin{pmatrix} \sqrt{2} & 0 \\ 0 & 1 \end{pmatrix}$$

B:  $\bar{q}_1 = \frac{\bar{B}_1}{\|B_1\|} = \frac{\bar{B}_1}{\sqrt{2}}$  ;  $\bar{q}_2 = \bar{B}_2 - (\bar{B}_2, \bar{q}_1) \bar{q}_1 = \bar{B}_2 - \sqrt{2} \bar{q}_1 = \bar{B}_2 - \bar{B}_1 =$

$$= \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}$$

$$B = \begin{pmatrix} \frac{1}{\sqrt{2}} & 1 \\ 0 & 1 \\ \frac{1}{\sqrt{2}} & -1 \end{pmatrix} \begin{pmatrix} \sqrt{2} & \sqrt{2} \\ 0 & 1 \end{pmatrix}$$

