

# Assignment 7

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Download all python codes from

<https://github.com/sachinomdubey/Matrix-theory/Assignment7/codes>

and latex-tikz codes from

<https://github.com/sachinomdubey/Matrix-theory/Assignment7>

## 1 PROBLEM

(Rams 3.4.1) find the QR decomposition of the following:

$$\mathbf{V} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \quad (1.0.1)$$

## 2 SOLUTION

Here, let the column vectors of  $\mathbf{V}$  be  $\alpha$  and  $\beta$ :

$$\alpha = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad (2.0.1)$$

$$\beta = \begin{pmatrix} 0 \\ -1 \end{pmatrix} \quad (2.0.2)$$

To find  $\mathbf{Q} = (\mathbf{u}_1 \ \mathbf{u}_2)$ , we will orthonormalise the columns of  $\mathbf{V}$  using Gram Schmit method:

$$\mathbf{u}_1 = \frac{\alpha}{k_1} \quad (2.0.3)$$

$$k_1 = \|\alpha\| = \sqrt{1^2 + 0^2} = 1 \quad (2.0.4)$$

$$\Rightarrow \mathbf{u}_1 = \frac{1}{1} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad (2.0.5)$$

$$\mathbf{u}_2 = \frac{\beta - r_1 \mathbf{u}_1}{\|\beta - r_1 \mathbf{u}_1\|} \quad (2.0.6)$$

$$r_1 = \frac{\mathbf{u}_1^T \beta}{\|\mathbf{u}_1\|^2} = \frac{(1 \ 0) \begin{pmatrix} 0 \\ -1 \end{pmatrix}}{\sqrt{0^2 + (-1)^2}} = 0 \quad (2.0.7)$$

$$\Rightarrow \mathbf{u}_2 = \frac{\beta}{\|\beta\|} = \begin{pmatrix} 0 \\ -1 \end{pmatrix} \quad (2.0.8)$$

$$\text{Also, } k_2 = \mathbf{u}_2^T \beta = (0 \ -1) \begin{pmatrix} 0 \\ -1 \end{pmatrix} = 1 \quad (2.0.9)$$

The QR decomposition is given as:

$$(\alpha \ \beta) = (\mathbf{u}_1 \ \mathbf{u}_2) \begin{pmatrix} k_1 & r_1 \\ 0 & k_2 \end{pmatrix} \quad (2.0.10)$$

Where,

$$\mathbf{Q} = (\mathbf{u}_1 \ \mathbf{u}_2) \quad (2.0.11)$$

$$\mathbf{R} = \begin{pmatrix} k_1 & r_1 \\ 0 & k_2 \end{pmatrix} \quad (2.0.12)$$

Putting the values of  $\mathbf{u}_1$ ,  $\mathbf{u}_2$ ,  $k_1$ ,  $k_2$  and  $r_1$  in equation (2.0.10):

$$\mathbf{V} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad (2.0.13)$$

Where,

$$\mathbf{Q} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \quad (2.0.14)$$

$$\mathbf{R} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad (2.0.15)$$

**NOTE:** Here, Matrix  $\mathbf{V}$  already had orthonormal column vectors. Hence, The obtained  $\mathbf{Q}$  by Gram schmit method is same as  $\mathbf{V}$  and the obtained  $\mathbf{R}$  is an identity matrix.