1

ASSIGNMENT-9

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1 QUESTION No-2.25(Matrices)

Using elementary transformations, find the inverse of each of the matrices:

$$1) \begin{pmatrix} 1 & -1 \\ 2 & 3 \end{pmatrix}$$

2 Solution

1) Given that

$$\mathbf{A} = \begin{pmatrix} 1 & -1 \\ 2 & 3 \end{pmatrix} \tag{2.0.1}$$

The augmented matrix [A|I] is as given below:-

$$\begin{pmatrix} 1 & -1 & | & 1 & 0 \\ 2 & 3 & | & 0 & 1 \end{pmatrix}$$
 (2.0.2)

We apply the elementary row operations on [A|I] as follows :-

$$[A|I] = \begin{pmatrix} 1 & -1 & 1 & 0 \\ 2 & 3 & 0 & 1 \end{pmatrix}$$
 (2.0.3)

$$\stackrel{R_2 \leftarrow R_2 - 2R_1}{\longleftrightarrow} \begin{pmatrix} 1 & -1 & 1 & 0 \\ 0 & 5 & -2 & 1 \end{pmatrix} \tag{2.0.4}$$

$$\stackrel{R_2 \leftarrow \frac{R_2}{5}}{\longleftrightarrow} \begin{pmatrix} 1 & -1 & 1 & 0 \\ 0 & 1 & \frac{-2}{5} & \frac{1}{5} \end{pmatrix} \tag{2.0.5}$$

$$\stackrel{R_2 \leftarrow R_1 + R_2}{\longleftrightarrow} \begin{pmatrix} 1 & 0 & \begin{vmatrix} \frac{3}{5} & \frac{1}{5} \\ 0 & 1 & \frac{-2}{5} & \frac{1}{5} \end{pmatrix} \tag{2.0.6}$$

By performing elementary transformations on augmented matrix [A|I], we obtained the augmented matrix in the form [I|A]. Hence we can conclude that the matrix A is invertible and inverse of the matrix is:-

$$\therefore \mathbf{A}^{-1} = \begin{pmatrix} \frac{3}{5} & \frac{1}{5} \\ \frac{-2}{5} & \frac{1}{5} \end{pmatrix}$$
 (2.0.7)

2) QR decomposition of $\begin{pmatrix} 1 & -1 \\ 2 & 3 \end{pmatrix}$

$$\mathbf{v_1} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \mathbf{v_2} = \begin{pmatrix} -1 \\ 3 \end{pmatrix} \tag{2.0.8}$$

$$\mathbf{r}_{11} = \sqrt{5} \tag{2.0.9}$$

$$\mathbf{q_1} = \frac{1}{\|\mathbf{v_1}\|} \mathbf{v_1} = \begin{pmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{pmatrix} \tag{2.0.10}$$

$$\mathbf{r}_{12} = \mathbf{v}_1^T \mathbf{v}_2 \tag{2.0.11}$$

$$= \left(\frac{1}{\sqrt{5}} \quad \frac{1}{\sqrt{5}}\right) \begin{pmatrix} -1\\3 \end{pmatrix} = \sqrt{5} \tag{2.0.12}$$

$$\mathbf{v_2} = \mathbf{v_2} - \mathbf{r_{12}} \mathbf{q_1} \tag{2.0.13}$$

$$= \begin{pmatrix} -1\\3 \end{pmatrix} - \sqrt{5} \begin{pmatrix} \frac{1}{\sqrt{5}}\\\frac{1}{\sqrt{5}} \end{pmatrix} \tag{2.0.14}$$

$$= \begin{pmatrix} -2\\1 \end{pmatrix} \tag{2.0.15}$$

$$\mathbf{r}_{22} = \|\mathbf{v}_2\| = \sqrt{5} \tag{2.0.16}$$

$$\mathbf{q_2} = \frac{1}{\|y_2\|} \mathbf{v_2} \tag{2.0.17}$$

$$= \frac{1}{\sqrt{5}} \left(\frac{\frac{-2}{\sqrt{5}}}{\frac{1}{\sqrt{5}}} \right) = \left(\frac{\frac{-2}{\sqrt{5}}}{\frac{1}{\sqrt{5}}} \right) \tag{2.0.18}$$

$$\begin{pmatrix} v_1 & v_2 \end{pmatrix} = \begin{pmatrix} q_1 & q_2 \end{pmatrix} \begin{pmatrix} r_{11} & r_{12} \\ 0 & r_{22} \end{pmatrix}$$
 (2.0.19)

$$\begin{pmatrix} v_1 & v_2 \end{pmatrix} = \mathbf{Q}R \tag{2.0.20}$$

From above we can see that R is an upper triangular matrix and

$$\mathbf{Q}^{\mathbf{T}}\mathbf{Q} = \mathbf{I} \tag{2.0.21}$$

Thus obtained QR decomposition is

$$\begin{pmatrix} 1 & -1 \\ 2 & 3 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{5}} & \frac{-2}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \sqrt{5} & \sqrt{5} \\ 0 & \sqrt{5} \end{pmatrix}$$
 (2.0.22)