Global exercise - GUE08

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Content covered:

✓ Numerics:

1. Review: QR-decomposition by using
   (a) Givens-Rotation
   (b) Householder-Reflection
2. QR algorithm to find all eigenvalues of a matrix A.

✓ Analysis: Application of Hölder's inequality to approximate integral

1 Numerics: Review of QR-decomposition

There are two main methods used to decompose a matrix into an orthogonal matrix Q and a right upper triangular matrix R

1. Givens-Rotation: ideally for **sparse** matrices.
   → Detect non-zero entries standing below the diagonal,
   → Clean them up by applying the corresponding Givens-Rotation matrix.

2. Householder-Reflection: ideally for **dense** matrices

1.1 Step-by-step with Givens-Rotation

Example 1. *Examine the following matrix A given as follows*

$$A = \begin{pmatrix} 5 & 1 & 2 \\ 1 & -1 & 0 \\ 0 & 0 & 6 \end{pmatrix}_{3\times 3}. \tag{1}$$

The only entry to be cleaned up is A_{21}. Therefore, the Givens-Rotation matrix is

$$G_{21} = \begin{pmatrix} c & -s & 0 \\ s & c & 0 \\ 0 & 0 & 1 \end{pmatrix}_{3\times 3} \quad \text{where} \quad \begin{cases} r = \sqrt{a^2+b^2} = \sqrt{A_{11}^2 + A_{21}^2} = \sqrt{26}, \\ c = a/r = 5/\sqrt{26}, \\ s = -b/r = -1/\sqrt{26}, \end{cases} \tag{2}$$

Then, applying G_{21} onto A from the left leads to

$$G_{21}A = \begin{pmatrix} c & -s & 0 \\ s & c & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 5 & 1 & 2 \\ 1 & -1 & 0 \\ 0 & 0 & 6 \end{pmatrix} = \begin{pmatrix} \sqrt{26} & 4/\sqrt{26} & 10/\sqrt{26} \\ 0 & -6/\sqrt{26} & -2/\sqrt{26} \\ 0 & 0 & 6 \end{pmatrix} \tag{3}$$

which has already a form of a right upper triangular matrix R. Therefore, we obtain

$$G_{21}A = R, \tag{4}$$

which, equally, leads to

$$G_{21}A = R \Leftrightarrow G_{21}^{-1}G_{21}A = G_{21}^{-1}R \Leftrightarrow A = G_{21}^{-1}R \Leftrightarrow A = G_{21}^{\top}R. \tag{5}$$

Note in passing that $G_{21}^{-1} = G_{21}^{\top}$ in the previous step is due to the fact that the matrix G_{21} itself is orthogonal. By assigning $Q := G_{21}^{\top}$ we arrive at QR-decomposition

$$\therefore \quad \boxed{A = G_{21}^{\top}R = QR.}$$

Example 2. *Examine the following matrix A given as follows*

$$A = \begin{pmatrix} 5 & 1 & 2 \\ 0 & -1 & 0 \\ 1 & 0 & 6 \end{pmatrix}_{3\times3}. \tag{6}$$

The only entry to be cleaned up is A_{31}. Therefore, the Givens-Rotation matrix is

$$G_{31} = \begin{pmatrix} c & 0 & -s \\ 0 & 1 & 0 \\ s & 0 & c \end{pmatrix}_{3\times3} \quad \text{where} \quad \begin{cases} r = \sqrt{a^2+b^2} = \sqrt{A_{11}^2 + A_{31}^2} = \sqrt{26}, \\ c = a/r = 5/\sqrt{26}, \\ s = -b/r = -1/\sqrt{26}, \end{cases} \tag{7}$$

Then, applying G_{31} onto A from the left leads to

$$G_{31}A = \begin{pmatrix} c & 0 & -s \\ 0 & 1 & 0 \\ s & 0 & c \end{pmatrix} \begin{pmatrix} 5 & 1 & 2 \\ 0 & -1 & 0 \\ 1 & 0 & 6 \end{pmatrix} = \begin{pmatrix} \sqrt{26} & 5/\sqrt{26} & 16/\sqrt{26} \\ 0 & -1 & 0 \\ 0 & -1/\sqrt{26} & 28/\sqrt{26} \end{pmatrix} =: B, \tag{8}$$

which is not yet in forms of a right upper triangular matrix R. Herein, we still need to perform one more Givens-Rotation on the later matrix to clean up the entry B_{32}. The second Givens-Rotation takes the form

$$G_{32} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & c & -s \\ 0 & s & c \end{pmatrix}_{3\times3} \quad \text{where} \quad \begin{cases} r_2 = \sqrt{a^2+b^2} = \sqrt{B_{11}^2 + B_{31}^2} = \sqrt{26}, \\ c_2 = a_2/r_2 = 5/\sqrt{26}, \\ s_2 = -b_2/r_2 = -1/\sqrt{26}, \end{cases} \tag{9}$$

Next, applying G_{32} onto $B = G_{31}A$ leads to

$$G_{32}B = \begin{pmatrix} 1 & 0 & 0 \\ 0 & c & -s \\ 0 & s & c \end{pmatrix} \begin{pmatrix} \sqrt{26} & 5/\sqrt{26} & 16/\sqrt{26} \\ 0 & -1 & 0 \\ 0 & -1/\sqrt{26} & 28/\sqrt{26} \end{pmatrix} = \begin{pmatrix} \sqrt{26} & 5/\sqrt{26} & 16/\sqrt{26} \\ 0 & -1 & 0 \\ 0 & -1/\sqrt{26} & 28/\sqrt{26} \end{pmatrix} \tag{10}$$

which, equally, leads to

$$G_{31}A = R \Leftrightarrow G_{31}^{-1}G_{31}A = G_{31}^{-1}R \Leftrightarrow A = G_{31}^{-1}R \Leftrightarrow A = G_{31}^{\top}R. \tag{11}$$

Note in passing that $G_{31}^{-1} = G_{31}^{\top}$ in the previous step is due to the fact that the matrix G_{31} itself is orthogonal. By assigning $Q := G_{31}^{\top}$ we arrive at QR-decomposition

$$\therefore \quad \boxed{A = G_{31}^{\top}R = QR.}$$

2 Numerics: QR-algorithm

Observation 1 (**QR-algorithm** vs. **QR-decomposition**). *QR-algorithm (as seen in Maths III) is not QR-decomposition (as seen in Maths II). QR-algorithm (Maths III) is an algorithm used to find* ***all*** *eigenvalues of a matrix A* ***numerically****. Meanwhile, QR-decomposition is a technique in linear algebra used to decompose a matrix A into an orthogonal matrix Q and a right upper triangular matrix R. Nevertheless, we will still need QR-decomposition for QR-algorithm.*

3 Analysis: Application of Hölder's inequality

Observation 2. *Sometimes we would like to estimate whether an integral, from complicated to very complicated, is bounded or not, without actually compute it. The Hölder's inequality is an ideally mathematical tool for such situation.*

Example 3. *Examine the following integral*

$$\int_\Omega (x+2)^{-3/5} \exp\left(-2x/3\right) dx$$

Approach: