Assignment 8

Vishal Ashok

Abstract—This document uses Gram-Schmidt process to perform QR decomposition of a matrix.

Download Python code from

https://github.com/vishalashok98/AI5106/tree/main/ Assignment_1

Download the latex-tikz codes from

https://github.com/vishalashok98/AI5106/tree/main/ Assignment 1

1 Problem

Trace the curve

$$35x^2 + 30y^2 + 32x - 108y - 12xy + 59 = 0$$
 (1.0.1)

Express this conic section in the from

$$\mathbf{x}^T \mathbf{V} \mathbf{x} + 2\mathbf{u}^T \mathbf{x} + f = 0 \tag{1.0.2}$$

and perform QR decomposition for the matrix V.

2 Explanation

The general equation of second degree is given by

$$ax^2 + 2bxy + cy^2 + 2dx + 2ey + f = 0$$
 (2.0.1)

and can be expressed as

$$\mathbf{x}^T \mathbf{V} \mathbf{x} + 2\mathbf{u}^T \mathbf{x} + f = 0 \tag{2.0.2}$$

where

$$\mathbf{V} = \mathbf{V}^T = \begin{pmatrix} a & b \\ b & c \end{pmatrix} \tag{2.0.3}$$

The QR decomposition of a matrix is a factorization of the matrix into an orthogonal matrix and a triangular matrix. A QR decomposition of a real square matrix **V** is given by

$$\mathbf{V} = \mathbf{Q}\mathbf{R} \tag{2.0.4}$$

where **Q** is an orthogonal matrix $(\mathbf{Q}^T\mathbf{Q} = \mathbf{I})$ and **R** is an upper triangular matrix.

3 Solution

Comparing (1.0.1) with (2.0.1), we get

$$\mathbf{V} = \begin{pmatrix} 35 & -6 \\ -6 & 30 \end{pmatrix} \tag{3.0.1}$$

If,
$$\mathbf{V} = \begin{pmatrix} a_1 & b_1 \\ a_2 & b_2 \end{pmatrix}$$
 Consider, $\mathbf{V} = \begin{pmatrix} \mathbf{a} & \mathbf{b} \end{pmatrix}$

Where,
$$\mathbf{a} = \begin{pmatrix} a1 \\ a2 \end{pmatrix}$$
 and $\mathbf{b} = \begin{pmatrix} b1 \\ b2 \end{pmatrix}$ (3.0.2)

Then,
$$\mathbf{u}_1 = \mathbf{a}$$
, $\mathbf{e}_1 = \frac{\mathbf{u}_1}{\|\mathbf{u}_1\|}$
 $\mathbf{u}_2 = \mathbf{b} - (\mathbf{b} \cdot \mathbf{e}_1) \mathbf{e}_1$, $\mathbf{e}_2 = \frac{\mathbf{u}_2}{\|\mathbf{u}_2\|}$ (3.0.3)

and,
$$\mathbf{V} = \begin{pmatrix} \mathbf{e}_1 & \mathbf{e}_2 \end{pmatrix} \begin{pmatrix} \mathbf{a} \cdot \mathbf{e}_1 & \mathbf{b} \cdot \mathbf{e}_1 \\ 0 & \mathbf{b} \cdot \mathbf{e}_2 \end{pmatrix} = \mathbf{Q}\mathbf{R}$$
 (3.0.4)

Performing QR decomposition on V we get,

$$\mathbf{e_1} = \frac{1}{\sqrt{1261}} \begin{pmatrix} 35 \\ -6 \end{pmatrix} \tag{3.0.5}$$

$$\mathbf{e_2} = \frac{1}{380} \begin{pmatrix} \frac{37839}{100} \\ -\frac{35895}{1000} \end{pmatrix} \tag{3.0.6}$$

$$\mathbf{Q} = \begin{pmatrix} \mathbf{e}_1 & \mathbf{e}_2 \end{pmatrix} \tag{3.0.7}$$

$$\mathbf{R} = \begin{pmatrix} \sqrt{1261} & \frac{30\sqrt{13}}{\sqrt{97}} \\ 0 & \frac{-8805}{1000} \end{pmatrix}$$
 (3.0.8)

It is easy to verify that $\mathbf{Q}\mathbf{R} = \mathbf{V}$ and $\mathbf{Q}^T\mathbf{Q} = \mathbf{I}$. Thus, \mathbf{V} is decomposed into an orthogonal matrix and an upper triangular matrix.