

Math-456-HW5

I.

The result follows from the fact that orthogonal matrices are length preserving.

$$k_2(QA) = \frac{\max_{\|x\|=1} \|QAx\|}{\min_{\|x\|=1} \|QAx\|} = \frac{\max_{\|x\|=1} \|Ax\|}{\min_{\|x\|=1} \|Ax\|} = k_2(A)$$

II.

Suppose that $Qx=y$, where $x, y \in \mathbb{R}^n$ are distinct vectors of the same length and $Q = I - \gamma uu^T$ for some non-zero vector u .

Then,

$$\begin{aligned} Qx=y &\Rightarrow (I - \gamma uu^T)x = y \\ &\Rightarrow x - \gamma uu^T x = y \\ &\Rightarrow x - y = \gamma uu^T x \\ &\Rightarrow \frac{1}{\gamma u^T x} (x - y) = u \end{aligned}$$

Hence, u is a constant multiple of $x - y$.

Let Q_c denote the reflector created by $c u$, i.e., a constant multiple of u . Then,

$$Q_c = I - \frac{2}{\|cu\|_2^2} (cu)(cu)^T$$

$$= I - \frac{2}{c^2 \|u\|_2^2} c^2 uu^T$$

$$= I - \frac{2}{\|u\|_2^2} uu^T = Q$$

Therefore, the reflector created by any constant multiple of $(x-y)$ results in the same reflector.

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III, QA is computed by taking Q times each column of A . Note that

$$\begin{aligned} Qx &= (I - \delta uu^T)x \\ &= x - \delta uu^T x \end{aligned}$$

$u^T x$ costs n multiplications and $(n-1)$ additions

$\delta(u^T x)$ costs 1 multiplication

$\delta(u^T x)u$ costs n multiplications

$x - \delta(u^T x)u$ costs n subtractions.

Here, Qx costs $4n$ flops.

Since A has n columns it follows that

QA costs $4nm$ flops.

IV.

$$\begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} [x] = \begin{bmatrix} 9 \\ 5 \\ 3 \\ 1 \end{bmatrix}$$

a. "Guess" is the average of the values m]
i.e., $\frac{9+5+3+1}{4} = \frac{18}{4} = \frac{9}{2}$.

Also, since $\begin{bmatrix} 9 \\ 5 \\ 3 \\ 1 \end{bmatrix}$ is orthogonal to $\begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \end{bmatrix}$

it follows that $Q \begin{bmatrix} 9 \\ 5 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 9 \\ 5 \\ 3 \\ 1 \end{bmatrix}$.

∴ Therefore, the given linear system can be transformed to

$$\begin{bmatrix} 2 \\ 0 \\ 0 \\ 0 \end{bmatrix} [x] = \begin{bmatrix} 9 \\ 5 \\ 3 \\ 1 \end{bmatrix}$$

which has solution $x = 9/2$.