

**EX H.1.1:** Let vector  $\mathbf{u} := (3, -1)^T \in \mathbb{R}^2$ .

- (a) Find the same-semiaxis Householder reflector  $\hat{\mathbf{h}}_+$  for vector  $\mathbf{u}$ .

$$\|\mathbf{u}\|_2 = \sqrt{3^2 + (-1)^2} = \sqrt{10}$$

$$\Rightarrow \mathbf{h}_+ = \mathbf{u} - \overline{\text{sign}(u_1)} \cdot \|\mathbf{u}\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} 3 \\ -1 \end{bmatrix} - \overline{\text{sign}(3)} \cdot \sqrt{10} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} - \sqrt{10} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 - \sqrt{10} \\ -1 \end{bmatrix}$$

$$\Rightarrow \|\mathbf{h}_+\|_2 = \sqrt{(3 - \sqrt{10})^2 + (-1)^2} = \sqrt{20 - 6\sqrt{10}}$$

$$\Rightarrow \hat{\mathbf{h}}_+ = \frac{\mathbf{h}_+}{\|\mathbf{h}_+\|_2} = \frac{1}{\sqrt{20 - 6\sqrt{10}}} \begin{bmatrix} 3 - \sqrt{10} \\ -1 \end{bmatrix}$$

- (b) Find the same-semiaxis Householder reflector hyperplane  $\ell_+$  for vector  $\mathbf{u}$ .

$$\ell_+ = \{\mathbf{x} \in \mathbb{R}^2 : \mathbf{h}_+ \cdot \mathbf{x} = 0\} = \left\{ (x_1, x_2) \in \mathbb{R}^2 : (3 - \sqrt{10})x_1 - x_2 = 0 \right\}$$

- (c) Reflect  $\mathbf{u}$  about the same-semiaxis Householder reflector  $\hat{\mathbf{h}}_+$  to produce snapped vector  $\mathbf{u}_+$ .

$$\begin{aligned} \mathbf{u}_+ &= \mathbf{u} - 2 \cdot \text{proj}_{\hat{\mathbf{h}}_+} \mathbf{u} = \mathbf{u} - 2(\mathbf{u} \cdot \hat{\mathbf{h}}_+) \hat{\mathbf{h}}_+ = \begin{bmatrix} 3 \\ -1 \end{bmatrix} - 2 \cdot \left( \frac{(3)(3 - \sqrt{10}) + (-1)(-1)}{\sqrt{20 - 6\sqrt{10}}} \right) \cdot \frac{1}{\sqrt{20 - 6\sqrt{10}}} \begin{bmatrix} 3 - \sqrt{10} \\ -1 \end{bmatrix} \\ &= \begin{bmatrix} 3 \\ -1 \end{bmatrix} - 2 \cdot \frac{10 - 3\sqrt{10}}{20 - 6\sqrt{10}} \begin{bmatrix} 3 - \sqrt{10} \\ -1 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} - \begin{bmatrix} 3 - \sqrt{10} \\ -1 \end{bmatrix} = \begin{bmatrix} \sqrt{10} \\ 0 \end{bmatrix} \end{aligned}$$

- (d) Find the same-semiaxis Householder reflector matrix  $H_+$  corresponding to  $\hat{\mathbf{h}}_+$ .

$$\begin{aligned} \bar{P}_+ &= \hat{\mathbf{h}}_+ \hat{\mathbf{h}}_+^T = \frac{1}{\sqrt{20 - 6\sqrt{10}}} \begin{bmatrix} 3 - \sqrt{10} \\ -1 \end{bmatrix} \cdot \frac{1}{\sqrt{20 - 6\sqrt{10}}} [(3 - \sqrt{10}) \quad -1] \\ &= \frac{1}{20 - 6\sqrt{10}} \begin{bmatrix} (3 - \sqrt{10})(3 - \sqrt{10}) & (3 - \sqrt{10})(-1) \\ (-1)(3 - \sqrt{10}) & (-1)(-1) \end{bmatrix} = \frac{1}{20 - 6\sqrt{10}} \begin{bmatrix} 19 - 6\sqrt{10} & -3 + \sqrt{10} \\ -3 + \sqrt{10} & 1 \end{bmatrix} \\ H_+ &= I - 2\bar{P}_+ = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{20 - 6\sqrt{10}} \begin{bmatrix} 19 - 6\sqrt{10} & -3 + \sqrt{10} \\ -3 + \sqrt{10} & 1 \end{bmatrix} = \frac{1}{20 - 6\sqrt{10}} \begin{bmatrix} -18 + 6\sqrt{10} & 6 - 2\sqrt{10} \\ 6 - 2\sqrt{10} & 18 - 6\sqrt{10} \end{bmatrix} \end{aligned}$$

(SANITY CHECK)  $H_+$  is symmetric:  $H_+^T = H_+ \checkmark$

(SANITY CHECK)  $H_+$  is orthogonal:  $H_+^T H_+ = \frac{1}{760 - 240\sqrt{10}} \begin{bmatrix} 760 - 240\sqrt{10} & 0 \\ 0 & 760 - 240\sqrt{10} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I \checkmark$

(CHECK)  $H_+$  reflects  $\mathbf{u}$ :  $H_+ \mathbf{u} = \frac{1}{20 - 6\sqrt{10}} \begin{bmatrix} -18 + 6\sqrt{10} & 6 - 2\sqrt{10} \\ 6 - 2\sqrt{10} & 18 - 6\sqrt{10} \end{bmatrix} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \frac{1}{20 - 6\sqrt{10}} \begin{bmatrix} -60 + 20\sqrt{10} \\ 0 \end{bmatrix} = \begin{bmatrix} \sqrt{10} \\ 0 \end{bmatrix} = \mathbf{u}_+ \checkmark$

**EX H.1.2:** Let vector  $\mathbf{u} := (3, -1)^T \in \mathbb{R}^2$ .

- (a) Find the other-semiaxis Householder reflector  $\hat{\mathbf{h}}_-$  for vector  $\mathbf{u}$ .

$$\|\mathbf{u}\|_2 = \sqrt{3^2 + (-1)^2} = \sqrt{10}$$

$$\Rightarrow \mathbf{h}_- = \mathbf{u} + \overline{\text{sign}}(u_1) \cdot \|\mathbf{u}\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} 3 \\ -1 \end{bmatrix} + \overline{\text{sign}}(3) \cdot \sqrt{10} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} + \sqrt{10} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 + \sqrt{10} \\ -1 \end{bmatrix}$$

$$\Rightarrow \|\mathbf{h}_-\|_2 = \sqrt{(3 + \sqrt{10})^2 + (-1)^2} = \sqrt{20 + 6\sqrt{10}}$$

$$\Rightarrow \hat{\mathbf{h}}_- = \frac{\mathbf{h}_-}{\|\mathbf{h}_-\|_2} = \frac{1}{\sqrt{20 + 6\sqrt{10}}} \begin{bmatrix} 3 + \sqrt{10} \\ -1 \end{bmatrix}$$

- (b) Find the other-semiaxis Householder reflector hyperplane  $\ell_-$  for vector  $\mathbf{u}$ .

$$\ell_- = \{\mathbf{x} \in \mathbb{R}^2 : \mathbf{h}_- \cdot \mathbf{x} = 0\} = \left\{ (x_1, x_2) \in \mathbb{R}^2 : (3 + \sqrt{10})x_1 - x_2 = 0 \right\}$$

- (c) Reflect  $\mathbf{u}$  about the other-semiaxis Householder reflector  $\hat{\mathbf{h}}_-$  to produce snapped vector  $\mathbf{u}_-$ .

$$\begin{aligned} \mathbf{u}_- &= \mathbf{u} - 2 \cdot \text{proj}_{\hat{\mathbf{h}}_-} \mathbf{u} = \mathbf{u} - 2(\mathbf{u} \cdot \hat{\mathbf{h}}_-)\hat{\mathbf{h}}_- = \begin{bmatrix} 3 \\ -1 \end{bmatrix} - 2 \cdot \left( \frac{(3)(3 + \sqrt{10}) + (-1)(-1)}{\sqrt{20 + 6\sqrt{10}}} \right) \cdot \frac{1}{\sqrt{20 + 6\sqrt{10}}} \begin{bmatrix} 3 + \sqrt{10} \\ -1 \end{bmatrix} \\ &= \begin{bmatrix} 3 \\ -1 \end{bmatrix} - 2 \cdot \frac{10 + 3\sqrt{10}}{20 + 6\sqrt{10}} \begin{bmatrix} 3 + \sqrt{10} \\ -1 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} - \begin{bmatrix} 3 + \sqrt{10} \\ -1 \end{bmatrix} = \begin{bmatrix} -\sqrt{10} \\ 0 \end{bmatrix} \end{aligned}$$

- (d) Find the other-semiaxis Householder reflector matrix  $H_-$  corresponding to  $\hat{\mathbf{h}}_-$ .

$$\begin{aligned} \bar{P}_- &= \hat{\mathbf{h}}_- \hat{\mathbf{h}}_-^T = \frac{1}{\sqrt{20 + 6\sqrt{10}}} \begin{bmatrix} 3 + \sqrt{10} \\ -1 \end{bmatrix} \cdot \frac{1}{\sqrt{20 + 6\sqrt{10}}} \begin{bmatrix} 3 + \sqrt{10} & -1 \end{bmatrix} \\ &= \frac{1}{20 + 6\sqrt{10}} \begin{bmatrix} (3 + \sqrt{10})(3 + \sqrt{10}) & (3 + \sqrt{10})(-1) \\ (-1)(3 + \sqrt{10}) & (-1)(-1) \end{bmatrix} = \frac{1}{20 + 6\sqrt{10}} \begin{bmatrix} 19 + 6\sqrt{10} & -3 - \sqrt{10} \\ -3 - \sqrt{10} & 1 \end{bmatrix} \\ H_- &= I - 2\bar{P}_- = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{20 + 6\sqrt{10}} \begin{bmatrix} 19 + 6\sqrt{10} & -3 - \sqrt{10} \\ -3 - \sqrt{10} & 1 \end{bmatrix} = \frac{1}{20 + 6\sqrt{10}} \begin{bmatrix} -18 - 6\sqrt{10} & 6 + 2\sqrt{10} \\ 6 + 2\sqrt{10} & 18 + 6\sqrt{10} \end{bmatrix} \end{aligned}$$

(SANITY CHECK)  $H_-$  is symmetric:  $H_-^T = H_- \checkmark$

(SANITY CHECK)  $H_-$  is orthogonal:  $H_-^T H_- = \frac{1}{760 + 240\sqrt{10}} \begin{bmatrix} 760 + 240\sqrt{10} & 0 \\ 0 & 760 + 240\sqrt{10} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I \checkmark$

(CHECK)  $H_-$  reflects  $\mathbf{u}$ :  $H_- \mathbf{u} = \frac{1}{20 + 6\sqrt{10}} \begin{bmatrix} -18 - 6\sqrt{10} & 6 + 2\sqrt{10} \\ 6 + 2\sqrt{10} & 18 + 6\sqrt{10} \end{bmatrix} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \frac{1}{20 + 6\sqrt{10}} \begin{bmatrix} -60 - 20\sqrt{10} \\ 0 \end{bmatrix} = \begin{bmatrix} -\sqrt{10} \\ 0 \end{bmatrix} = \mathbf{u}_- \checkmark$

**EX H.1.3:** Let vector  $\mathbf{v} := (-4, 4, 7)^T \in \mathbb{R}^3$ .

- (a) Find the same-semiaxis Householder reflector  $\hat{\mathbf{h}}_+$  for vector  $\mathbf{v}$ .

$$\|\mathbf{v}\|_2 = \sqrt{(-4)^2 + 4^2 + 7^2} = \sqrt{81} = 9$$

$$\Rightarrow \mathbf{h}_+ = \mathbf{v} - \overline{\text{sign}(v_1)} \cdot \|\mathbf{v}\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - \overline{\text{sign}(-4)} \cdot 9 \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} + 9 \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 5 \\ 4 \\ 7 \end{bmatrix}$$

$$\Rightarrow \|\mathbf{h}_+\|_2 = \sqrt{5^2 + 4^2 + 7^2} = \sqrt{90}$$

$$\Rightarrow \hat{\mathbf{h}}_+ = \frac{\mathbf{h}_+}{\|\mathbf{h}_+\|_2} = \frac{1}{\sqrt{90}} \begin{bmatrix} 5 \\ 4 \\ 7 \end{bmatrix}$$

- (b) Find the same-semiaxis Householder reflector hyperplane  $\ell_+$  for vector  $\mathbf{v}$ .

$$\ell_+ = \{\mathbf{x} \in \mathbb{R}^3 : \mathbf{h}_+ \cdot \mathbf{x} = 0\} = \{(x_1, x_2, x_3) \in \mathbb{R}^3 : 5x_1 + 4x_2 + 7x_3 = 0\}$$

- (c) Reflect  $\mathbf{v}$  about the same-semiaxis Householder reflector  $\hat{\mathbf{h}}_+$  to produce snapped vector  $\mathbf{v}_+$ .

$$\begin{aligned} \mathbf{v}_+ &= \mathbf{v} - 2 \cdot \text{proj}_{\hat{\mathbf{h}}_+} \mathbf{v} = \mathbf{v} - 2(\mathbf{v} \cdot \hat{\mathbf{h}}_+) \hat{\mathbf{h}}_+ = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - 2 \cdot \left( \frac{(-4)(5) + (4)(4) + (7)(7)}{\sqrt{90}} \right) \cdot \frac{1}{\sqrt{90}} \begin{bmatrix} 5 \\ 4 \\ 7 \end{bmatrix} \\ &= \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - 2 \cdot \frac{45}{90} \begin{bmatrix} 5 \\ 4 \\ 7 \end{bmatrix} = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - \begin{bmatrix} 5 \\ 4 \\ 7 \end{bmatrix} = \begin{bmatrix} -9 \\ 0 \\ 0 \end{bmatrix} \end{aligned}$$

- (d) Find the same-semiaxis Householder reflector matrix  $H_+$  corresponding to  $\hat{\mathbf{h}}_+$ .

$$\bar{P}_+ = \hat{\mathbf{h}}_+ \hat{\mathbf{h}}_+^T = \frac{1}{\sqrt{90}} \begin{bmatrix} 5 \\ 4 \\ 7 \end{bmatrix} \cdot \frac{1}{\sqrt{90}} [5 \ 4 \ 7] = \frac{1}{90} \begin{bmatrix} (5)(5) & (5)(4) & (5)(7) \\ (4)(5) & (4)(4) & (4)(7) \\ (7)(5) & (7)(4) & (7)(7) \end{bmatrix} = \frac{1}{90} \begin{bmatrix} 25 & 20 & 35 \\ 20 & 16 & 28 \\ 35 & 28 & 49 \end{bmatrix}$$

$$H_+ = I - 2\bar{P}_+ = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \frac{2}{90} \begin{bmatrix} 25 & 20 & 35 \\ 20 & 16 & 28 \\ 35 & 28 & 49 \end{bmatrix} = \frac{1}{45} \begin{bmatrix} 20 & -20 & -35 \\ -20 & 29 & -28 \\ -35 & -28 & -4 \end{bmatrix}$$

(SANITY CHECK)  $H_+$  is symmetric:  $H_+^T = H_+ \checkmark$

(SANITY CHECK)  $H_+$  is orthogonal:  $H_+^T H_+ = \frac{1}{2025} \begin{bmatrix} 2025 & 0 & 0 \\ 0 & 2025 & 0 \\ 0 & 0 & 2025 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I \checkmark$

(CHECK)  $H_+$  reflects  $\mathbf{v}$ :  $H_+ \mathbf{v} = \frac{1}{45} \begin{bmatrix} 20 & -20 & -35 \\ -20 & 29 & -28 \\ -35 & -28 & -4 \end{bmatrix} \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} = \frac{1}{45} \begin{bmatrix} -405 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -9 \\ 0 \\ 0 \end{bmatrix} = \mathbf{v}_+ \checkmark$

**EX H.1.4:** Let vector  $\mathbf{v} := (-4, 4, 7)^T \in \mathbb{R}^3$ .

- (a) Find the other-semiaxis Householder reflector  $\hat{\mathbf{h}}_-$  for vector  $\mathbf{v}$ .

$$\|\mathbf{v}\|_2 = \sqrt{(-4)^2 + 4^2 + 7^2} = \sqrt{81} = 9$$

$$\Rightarrow \mathbf{h}_- = \mathbf{v} + \overline{\text{sign}(v_1)} \cdot \|\mathbf{v}\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} + \overline{\text{sign}(-4)} \cdot 9 \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - 9 \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -13 \\ 4 \\ 7 \end{bmatrix}$$

$$\Rightarrow \|\mathbf{h}_-\|_2 = \sqrt{(-13)^2 + 4^2 + 7^2} = \sqrt{234}$$

$$\Rightarrow \hat{\mathbf{h}}_- = \frac{\mathbf{h}_-}{\|\mathbf{h}_-\|_2} = \frac{1}{\sqrt{234}} \begin{bmatrix} -13 \\ 4 \\ 7 \end{bmatrix}$$

- (b) Find the other-semiaxis Householder reflector hyperplane  $\ell_-$  for vector  $\mathbf{v}$ .

$$\ell_- = \{\mathbf{x} \in \mathbb{R}^3 : \mathbf{h}_- \cdot \mathbf{x} = 0\} = \{(x_1, x_2, x_3) \in \mathbb{R}^3 : -13x_1 + 4x_2 + 7x_3 = 0\}$$

- (c) Reflect  $\mathbf{v}$  about the other-semiaxis Householder reflector  $\hat{\mathbf{h}}_-$  to produce snapped vector  $\mathbf{v}_-$ .

$$\begin{aligned} \mathbf{v}_- &= \mathbf{v} - 2 \cdot \text{proj}_{\hat{\mathbf{h}}_-} \mathbf{v} = \mathbf{v} - 2(\mathbf{v} \cdot \hat{\mathbf{h}}_-) \hat{\mathbf{h}}_- = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - 2 \cdot \left( \frac{(-4)(-13) + (4)(4) + (7)(7)}{\sqrt{234}} \right) \cdot \frac{1}{\sqrt{234}} \begin{bmatrix} -13 \\ 4 \\ 7 \end{bmatrix} \\ &= \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - 2 \cdot \frac{117}{234} \begin{bmatrix} -13 \\ 4 \\ 7 \end{bmatrix} = \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} - \begin{bmatrix} -13 \\ 4 \\ 7 \end{bmatrix} = \begin{bmatrix} 9 \\ 0 \\ 0 \end{bmatrix} \end{aligned}$$

- (d) Find the other-semiaxis Householder reflector matrix  $H_-$  corresponding to  $\hat{\mathbf{h}}_-$ .

$$\bar{P}_- = \hat{\mathbf{h}}_- \hat{\mathbf{h}}_-^T = \frac{1}{\sqrt{234}} \begin{bmatrix} -13 \\ 4 \\ 7 \end{bmatrix} \cdot \frac{1}{\sqrt{234}} [-13 \ 4 \ 7] = \frac{1}{234} \begin{bmatrix} (-13)(-13) & (-13)(4) & (-13)(7) \\ (4)(-13) & (4)(4) & (4)(7) \\ (7)(-13) & (7)(4) & (7)(7) \end{bmatrix} = \frac{1}{234} \begin{bmatrix} 169 & -52 & -91 \\ -52 & 16 & 28 \\ -91 & 28 & 49 \end{bmatrix}$$

$$H_- = I - 2\bar{P}_- = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \frac{2}{234} \begin{bmatrix} 169 & -52 & -91 \\ -52 & 16 & 28 \\ -91 & 28 & 49 \end{bmatrix} = \frac{1}{117} \begin{bmatrix} -52 & 52 & 91 \\ 52 & 101 & -28 \\ 91 & -28 & 68 \end{bmatrix}$$

(SANITY CHECK)  $H_-$  is symmetric:  $H_-^T = H_- \checkmark$

(SANITY CHECK)  $H_-$  is orthogonal:  $H_-^T H_- = \frac{1}{13689} \begin{bmatrix} 13689 & 0 & 0 \\ 0 & 13689 & 0 \\ 0 & 0 & 13689 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I \checkmark$

(CHECK)  $H_-$  reflects  $\mathbf{v}$ :  $H_- \mathbf{v} = \frac{1}{117} \begin{bmatrix} -52 & 52 & 91 \\ 52 & 101 & -28 \\ 91 & -28 & 68 \end{bmatrix} \begin{bmatrix} -4 \\ 4 \\ 7 \end{bmatrix} = \frac{1}{117} \begin{bmatrix} 1053 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 9 \\ 0 \\ 0 \end{bmatrix} = \mathbf{v}_- \checkmark$

**EX H.1.5:** Given the matrix  $A = \begin{bmatrix} 8 & -2 \\ 6 & -1 \end{bmatrix} \equiv \begin{bmatrix} | & | \\ \mathbf{a}_1 & \mathbf{a}_2 \\ | & | \end{bmatrix}$ .

Perform the Full QR Factorization of  $A$  by constructing and applying appropriate Householder reflectors.

1<sup>st</sup>, produce other-semiaxis Householder reflector,  $H_1$ , for 1<sup>st</sup> column of  $A$  :

$$\|\mathbf{a}_1\|_2 = \sqrt{8^2 + 6^2} = \sqrt{100} = 10 \implies \mathbf{h}_1 = \mathbf{a}_1 + \overline{\text{sign}}(a_{11}) \cdot \|\mathbf{a}_1\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} 8 \\ 6 \end{bmatrix} + \overline{\text{sign}}(8) \cdot 10 \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 18 \\ 6 \end{bmatrix}$$

$$\implies \|\mathbf{h}_1\|_2 = \sqrt{18^2 + 6^2} = \sqrt{360} \implies \hat{\mathbf{h}}_1 = \frac{\mathbf{h}_1}{\|\mathbf{h}_1\|_2} = \frac{1}{\sqrt{360}} \cdot \begin{bmatrix} 18 \\ 6 \end{bmatrix}$$

$$\bar{P}'_1 = \hat{\mathbf{h}}_1 \hat{\mathbf{h}}_1^T = \frac{1}{360} \cdot \begin{bmatrix} (18)(18) & (18)(6) \\ (6)(18) & (6)(6) \end{bmatrix} = \frac{1}{360} \cdot \begin{bmatrix} 324 & 108 \\ 108 & 36 \end{bmatrix}$$

$$H'_1 = I - 2\bar{P}'_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{360} \cdot \begin{bmatrix} 324 & 108 \\ 108 & 36 \end{bmatrix} = \frac{1}{180} \cdot \begin{bmatrix} -144 & -108 \\ -108 & 144 \end{bmatrix}$$

$$H_1 = \begin{bmatrix} I_{0 \times 0} & \\ & H'_1 \end{bmatrix} = \begin{bmatrix} H'_1 \end{bmatrix} = \frac{1}{180} \cdot \begin{bmatrix} -144 & -108 \\ -108 & 144 \end{bmatrix} = \begin{bmatrix} -4/5 & -3/5 \\ -3/5 & 4/5 \end{bmatrix}$$

2<sup>nd</sup>, apply this Householder reflector,  $H_1$ , to  $A$  :

$$H_1 A = \frac{1}{180} \cdot \begin{bmatrix} -144 & -108 \\ -108 & 144 \end{bmatrix} \begin{bmatrix} 8 & -2 \\ 6 & -1 \end{bmatrix} = \frac{1}{180} \cdot \begin{bmatrix} -1800 & 396 \\ 0 & 72 \end{bmatrix} = \begin{bmatrix} -10 & 11/5 \\ 0 & 2/5 \end{bmatrix} = R$$

$$\therefore A = QR \text{ where } Q = (H_1)^{-1} = H_1^{-1} \stackrel{ORTH}{=} H_1^T \stackrel{SYM}{=} H_1 \implies Q = \begin{bmatrix} -4/5 & -3/5 \\ -3/5 & 4/5 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} 8 & -2 \\ 6 & -1 \end{bmatrix} = \begin{bmatrix} -4/5 & -3/5 \\ -3/5 & 4/5 \end{bmatrix} \begin{bmatrix} -10 & 11/5 \\ 0 & 2/5 \end{bmatrix} = QR$$

#### ALTERNATIVE SOLUTION

1<sup>st</sup>, produce same-semiaxis Householder reflector,  $H_1$ , for 1<sup>st</sup> column of  $A$  :

$$\|\mathbf{a}_1\|_2 = \sqrt{8^2 + 6^2} = \sqrt{100} = 10 \implies \mathbf{h}_1 = \mathbf{a}_1 - \overline{\text{sign}}(a_{11}) \cdot \|\mathbf{a}_1\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} 8 \\ 6 \end{bmatrix} - \overline{\text{sign}}(8) \cdot 10 \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -2 \\ 6 \end{bmatrix}$$

$$\implies \|\mathbf{h}_1\|_2 = \sqrt{(-2)^2 + 6^2} = \sqrt{40} \implies \hat{\mathbf{h}}_1 = \frac{\mathbf{h}_1}{\|\mathbf{h}_1\|_2} = \frac{1}{\sqrt{40}} \cdot \begin{bmatrix} -2 \\ 6 \end{bmatrix}$$

$$\bar{P}'_1 = \hat{\mathbf{h}}_1 \hat{\mathbf{h}}_1^T = \frac{1}{40} \cdot \begin{bmatrix} (-2)(-2) & (-2)(6) \\ (6)(-2) & (6)(6) \end{bmatrix} = \frac{1}{40} \cdot \begin{bmatrix} 4 & -12 \\ -12 & 36 \end{bmatrix}$$

$$H'_1 = I - 2\bar{P}'_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{40} \cdot \begin{bmatrix} 4 & -12 \\ -12 & 36 \end{bmatrix} = \frac{1}{20} \cdot \begin{bmatrix} 16 & 12 \\ 12 & -16 \end{bmatrix}$$

$$H_1 = \begin{bmatrix} I_{0 \times 0} & \\ & H'_1 \end{bmatrix} = \begin{bmatrix} H'_1 \end{bmatrix} = \frac{1}{20} \cdot \begin{bmatrix} 16 & 12 \\ 12 & -16 \end{bmatrix} = \begin{bmatrix} 4/5 & 3/5 \\ 3/5 & -4/5 \end{bmatrix}$$

2<sup>nd</sup>, apply this Householder reflector,  $H_1$ , to  $A$  :

$$H_1 A = \frac{1}{20} \cdot \begin{bmatrix} 16 & 12 \\ 12 & -16 \end{bmatrix} \begin{bmatrix} 8 & -2 \\ 6 & -1 \end{bmatrix} = \frac{1}{20} \cdot \begin{bmatrix} 200 & -44 \\ 0 & -8 \end{bmatrix} = \begin{bmatrix} 10 & -11/5 \\ 0 & -2/5 \end{bmatrix} = R$$

$$\therefore A = QR \text{ where } Q = (H_1)^{-1} = H_1^{-1} \stackrel{ORTH}{=} H_1^T \stackrel{SYM}{=} H_1 \implies Q = \begin{bmatrix} 4/5 & 3/5 \\ 3/5 & -4/5 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} 8 & -2 \\ 6 & -1 \end{bmatrix} = \begin{bmatrix} 4/5 & 3/5 \\ 3/5 & -4/5 \end{bmatrix} \begin{bmatrix} 10 & -11/5 \\ 0 & -2/5 \end{bmatrix} = QR$$

**EX H.1.6:**

$$\text{Given the matrix } A = \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 1 \end{bmatrix} \equiv \begin{bmatrix} | & | \\ \mathbf{a}_1 & \mathbf{a}_2 \\ | & | \end{bmatrix}.$$

Perform the Full QR Factorization of  $A$  by constructing and applying appropriate Householder reflectors.

1<sup>st</sup>, produce Householder reflector,  $H_1$ , for 1<sup>st</sup> column of  $A$ :

$$\|\mathbf{a}_1\|_2 = \sqrt{1^2 + 1^2 + 1^2} = \sqrt{3} \implies \mathbf{h}_1 = \mathbf{a}_1 + \overline{\text{sign}(a_{11})} \cdot \|\mathbf{a}_1\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \overline{\text{sign}(1)} \cdot \sqrt{3} \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 + \sqrt{3} \\ 1 \\ 1 \end{bmatrix}$$

$$\implies \|\mathbf{h}_1\|_2 = \sqrt{(1 + \sqrt{3})^2 + 1^2 + 1^2} = \sqrt{6 + 2\sqrt{3}} \implies \hat{\mathbf{h}}_1 = \frac{\mathbf{h}_1}{\|\mathbf{h}_1\|_2} = \frac{1}{\sqrt{6 + 2\sqrt{3}}} \cdot \begin{bmatrix} 1 + \sqrt{3} \\ 1 \\ 1 \end{bmatrix}$$

$$\bar{P}'_1 = \hat{\mathbf{h}}_1 \hat{\mathbf{h}}_1^T = \frac{1}{6 + 2\sqrt{3}} \cdot \begin{bmatrix} (1 + \sqrt{3})(1 + \sqrt{3}) & (1 + \sqrt{3})(1) & (1 + \sqrt{3})(1) \\ (1)(1 + \sqrt{3}) & (1)(1) & (1)(1) \\ (1)(1 + \sqrt{3}) & (1)(1) & (1)(1) \end{bmatrix} = \frac{1}{6 + 2\sqrt{3}} \cdot \begin{bmatrix} (4 + 2\sqrt{3}) & (1 + \sqrt{3}) & (1 + \sqrt{3}) \\ (1 + \sqrt{3}) & 1 & 1 \\ (1 + \sqrt{3}) & 1 & 1 \end{bmatrix}$$

$$H'_1 = I - 2\bar{P}'_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \frac{2}{6 + 2\sqrt{3}} \cdot \begin{bmatrix} (4 + 2\sqrt{3}) & (1 + \sqrt{3}) & (1 + \sqrt{3}) \\ (1 + \sqrt{3}) & 1 & 1 \\ (1 + \sqrt{3}) & 1 & 1 \end{bmatrix} = \frac{1}{3 + \sqrt{3}} \cdot \begin{bmatrix} (-1 - \sqrt{3}) & (-1 - \sqrt{3}) & (-1 - \sqrt{3}) \\ (-1 - \sqrt{3}) & (2 + \sqrt{3}) & -1 \\ (-1 - \sqrt{3}) & -1 & (2 + \sqrt{3}) \end{bmatrix}$$

$$H_1 = \begin{bmatrix} I_{0 \times 0} & \\ & H'_1 \end{bmatrix} = \begin{bmatrix} & \\ & H'_1 \end{bmatrix} = \frac{1}{3 + \sqrt{3}} \cdot \begin{bmatrix} (-1 - \sqrt{3}) & (-1 - \sqrt{3}) & (-1 - \sqrt{3}) \\ (-1 - \sqrt{3}) & (2 + \sqrt{3}) & -1 \\ (-1 - \sqrt{3}) & -1 & (2 + \sqrt{3}) \end{bmatrix}$$

2<sup>nd</sup>, apply this Householder reflector,  $H_1$ , to  $A$ :

$$H_1 A = \frac{1}{3 + \sqrt{3}} \cdot \begin{bmatrix} (-1 - \sqrt{3}) & (-1 - \sqrt{3}) & (-1 - \sqrt{3}) \\ (-1 - \sqrt{3}) & (2 + \sqrt{3}) & -1 \\ (-1 - \sqrt{3}) & -1 & (2 + \sqrt{3}) \end{bmatrix} \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 1 \end{bmatrix} = \frac{1}{3 + \sqrt{3}} \cdot \begin{bmatrix} (-3 - 3\sqrt{3}) & (2 + 2\sqrt{3}) \\ 0 & (-1 + \sqrt{3}) \\ 0 & (5 + 3\sqrt{3}) \end{bmatrix} = \begin{bmatrix} -\sqrt{3} & (2/\sqrt{3}) \\ 0 & (-1 + 2/\sqrt{3}) \\ 0 & (1 + 2/\sqrt{3}) \end{bmatrix}$$

3<sup>rd</sup>, produce Householder reflector,  $H_2$ , for 1<sup>st</sup> column of  $2 \times 1$  lower-right submatrix of  $H_1 A$ , denoted  $A' := \begin{bmatrix} (-1 + 2/\sqrt{3}) \\ (1 + 2/\sqrt{3}) \end{bmatrix} \equiv \begin{bmatrix} | \\ \mathbf{a}'_1 \\ | \end{bmatrix}$

$$\|\mathbf{a}'_1\|_2 = \sqrt{\left(-1 + \frac{2}{\sqrt{3}}\right)^2 + \left(1 + \frac{2}{\sqrt{3}}\right)^2} = \sqrt{\left(1 - \frac{4}{\sqrt{3}} + \frac{4}{3}\right) + \left(1 + \frac{4}{\sqrt{3}} + \frac{4}{3}\right)} = \sqrt{\frac{14}{3}} = \frac{\sqrt{42}}{3}$$

$$\implies \mathbf{h}_2 = \mathbf{a}'_1 + \overline{\text{sign}(a'_{11})} \cdot \|\mathbf{a}'_1\|_2 \cdot \hat{\mathbf{e}}_1 = \begin{bmatrix} \left(-1 + \frac{2}{\sqrt{3}}\right) \\ \left(1 + \frac{2}{\sqrt{3}}\right) \end{bmatrix} + \overline{\text{sign}\left(-1 + \frac{2}{\sqrt{3}}\right)} \cdot \sqrt{\frac{14}{3}} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} \stackrel{(*)}{=} \begin{bmatrix} \left(-1 + \frac{2}{\sqrt{3}} + \frac{\sqrt{14}}{\sqrt{3}}\right) \\ \left(1 + \frac{2}{\sqrt{3}}\right) \end{bmatrix}$$

$$(*) \quad -1 + \frac{2}{\sqrt{3}} = -\frac{\sqrt{3}}{\sqrt{3}} + \frac{2}{\sqrt{3}} = \frac{-\sqrt{3} + 2}{\sqrt{3}} = \frac{-\sqrt{3} + \sqrt{4}}{\sqrt{3}} > 0 \implies \overline{\text{sign}\left(-1 + \frac{2}{\sqrt{3}}\right)} = +1$$

$$\implies \|\mathbf{h}_2\|_2 = \sqrt{\left(-1 + \frac{2}{\sqrt{3}} + \frac{\sqrt{14}}{\sqrt{3}}\right)^2 + \left(1 + \frac{2}{\sqrt{3}}\right)^2} = \frac{\sqrt{28 + 4\sqrt{14} - 2\sqrt{42}}}{\sqrt{3}} \implies \hat{\mathbf{h}}_2 = \frac{\mathbf{h}_2}{\|\mathbf{h}_2\|_2} = \frac{1}{\sqrt{28 + 4\sqrt{14} - 2\sqrt{42}}} \cdot \begin{bmatrix} 2 - \sqrt{3} + \sqrt{14} \\ 2 + \sqrt{3} \end{bmatrix}$$

$$\bar{P}'_2 = \hat{\mathbf{h}}_2 \hat{\mathbf{h}}_2^T = \frac{1}{28 + 4\sqrt{14} - 2\sqrt{42}} \cdot \begin{bmatrix} (21 - 4\sqrt{3} + 4\sqrt{14} - 2\sqrt{42}) & (1 + 2\sqrt{14} + \sqrt{42}) \\ (1 + 2\sqrt{14} + \sqrt{42}) & (7 + 4\sqrt{3}) \end{bmatrix}$$

$$H'_2 = I - 2\bar{P}'_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{28 + 4\sqrt{14} - 2\sqrt{42}} \cdot \begin{bmatrix} (21 - 4\sqrt{3} + 4\sqrt{14} - 2\sqrt{42}) & (1 + 2\sqrt{14} + \sqrt{42}) \\ (1 + 2\sqrt{14} + \sqrt{42}) & (7 + 4\sqrt{3}) \end{bmatrix}$$

$$\implies H'_2 = \frac{1}{28 + 4\sqrt{14} - 2\sqrt{42}} \cdot \begin{bmatrix} -14 + 8\sqrt{3} - 4\sqrt{14} + 2\sqrt{42} & -2 - 4\sqrt{14} - 2\sqrt{42} \\ -2 - 4\sqrt{14} - 2\sqrt{42} & 14 - 8\sqrt{3} + 4\sqrt{14} - 2\sqrt{42} \end{bmatrix}$$

$$H_2 = \begin{bmatrix} I_{1 \times 1} & \\ & H'_2 \end{bmatrix} = \begin{bmatrix} 1 & \\ & H'_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{-14 + 8\sqrt{3} - 4\sqrt{14} + 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} & \frac{-2 - 4\sqrt{14} - 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} \\ 0 & \frac{-2 - 4\sqrt{14} - 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} & \frac{14 - 8\sqrt{3} + 4\sqrt{14} - 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} \end{bmatrix}$$

4<sup>th</sup>, apply this Householder reflector,  $H_2$ , to  $H_1 A$ :

$$H_2 H_1 A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{-14 + 8\sqrt{3} - 4\sqrt{14} + 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} & \frac{-2 - 4\sqrt{14} - 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} \\ 0 & \frac{-2 - 4\sqrt{14} - 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} & \frac{14 - 8\sqrt{3} + 4\sqrt{14} - 2\sqrt{42}}{28 + 4\sqrt{14} - 2\sqrt{42}} \end{bmatrix} \begin{bmatrix} -\sqrt{3} & (2/\sqrt{3}) \\ 0 & (-1 + 2/\sqrt{3}) \\ 0 & (1 + 2/\sqrt{3}) \end{bmatrix} = \boxed{\begin{bmatrix} -\sqrt{3} & 2/\sqrt{3} \\ 0 & -\sqrt{42}/3 \\ 0 & 0 \end{bmatrix}} = R$$

$$\therefore A = QR \quad \text{where } Q = (H_2 H_1)^{-1} = H_1^{-1} H_2^{-1} \stackrel{ORTH}{=} H_1^T H_2^T \stackrel{SYM}{=} H_1 H_2$$