

HOMEWORK – 3
Due Monday 10 October, 2011

1) Let x, y be nonzero vectors in R^n such that $\|x\|_2 = \|y\|_2$. Show that there is a Householder reflector $U = I_n - 2vv^T / v^Tv$, $v \neq 0$ such that $Ux=y$.

2) For $A \in R^{n \times n}$ develop an algorithm that produces Householder reflectors U_1, \dots, U_{n-1} such that $U_{n-1} \dots U_1 A = L$ is lower triangle.

3) Factor $A = \begin{bmatrix} 2 & 4 \\ 3 & 5 \\ 1 & 6 \end{bmatrix}$

into a product QR where Q is an orthogonal and R is an upper triangle.

- (a) by using Householder.
 - (b) by using Gram– Schmidt.
 - (c) by using given transformation.
 - (d) by using qr Matlab command.
 - (e) discuss your result in (a), (b), (c) and (d).
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