

2. (a) The linear system can be rewritten as

$$\begin{pmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 2 & 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

Let $D = \begin{pmatrix} 1 & & \\ & 1 & \\ & & 1 \end{pmatrix}$, $L = \begin{pmatrix} 0 & & \\ 1 & 0 & \\ 2 & 2 & 0 \end{pmatrix}$, $U = \begin{pmatrix} 0 & 2 & -2 \\ & 0 & 1 \\ & & 0 \end{pmatrix}$

Jacobi: $x^{k+1} = D^{-1}(-U-L)x^k + D^{-1}b$

Let $B_J = D^{-1}(-U-L) = \begin{pmatrix} 0 & -2 & 2 \\ -1 & 0 & -1 \\ -2 & -2 & 0 \end{pmatrix}$

$C_J = D^{-1}b = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

$x^1 = B_J x^0 + C_J = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ $x^2 = B_J x^1 + C_J = \begin{pmatrix} -1 \\ 3 \\ -3 \end{pmatrix}$

Gauss-Seidel: $x^{k+1} = (D+L)^{-1}(-U)x^k + (D+L)^{-1}b$

Let $B_{GS} = (D+L)^{-1}(-U) = \begin{pmatrix} 0 & 2 & -2 \\ 0 & 2 & -3 \\ 0 & 0 & 2 \end{pmatrix}$

$C_{GS} = (D+L)^{-1}b = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$

$x^1 = B_{GS} x^0 + C_{GS} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$ $x^2 = B_{GS} x^1 + C_{GS} = \begin{pmatrix} -1 \\ 3 \\ -3 \end{pmatrix}$

(b) Jacobi: $\det(B_J - \lambda I) = -\lambda^3$

~~if~~ $\Rightarrow \rho(B_J) = 0 \Rightarrow$ Jacobi method converges

Gauss-Seidel: $\det(B_{GS} - \lambda I) = -\lambda(\lambda-2)^2$

$\Rightarrow \rho(B_{GS}) = 2 \Rightarrow$ G.S. diverges

$$3. (a) B_{GS} = -(D+L)^{-1}U = -\begin{pmatrix} 1 & & & \\ -2 & 1 & & \\ -3 & -2 & 1 & \\ & & & 1 \end{pmatrix}^{-1} \begin{pmatrix} 0 & 0 & 0 & a \\ 0 & 0 & 0 & b \\ 0 & 0 & 0 & c \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$= -\begin{pmatrix} 0 & 0 & 0 & a \\ 0 & 0 & 0 & a+b \\ 0 & 0 & 0 & 3a+b+c \\ 0 & 0 & 0 & 8a+3b+c \end{pmatrix}$$

$$\det(B_{GS} - \lambda I) = \lambda^3(8a+3b+c+\lambda)$$

$$\text{Hence } \rho(B_{GS}) = |8a+3b+c|$$

$$GS \text{ converges} \Leftrightarrow |8a+3b+c| < 1$$

$$(b) \quad a=b=-c/11 \Rightarrow 8a+3b+c=0$$

$$\Rightarrow \rho(B_{GS}) = 0$$

Hence G-S converges in finitely many steps.

$$4 \quad \text{Counter example: } A = \begin{pmatrix} 3 & 2 & 1 \\ 2 & 2 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$

$$A \text{ is SPD and } \rho(B_J) \approx 1.4051$$

5. Householder-John Theorem: symmetric

If A and (N^T+N-A) are positive definite real matrices then the iterative scheme

$$N x^{k+1} = p x^k + b \text{ converges.}$$

By Gerschgorin Theorem, any eigenvalue of A , $\lambda \in [2, 6]$

Hence all eigenvalues of A are +ve , and A is SPD.

Jacobi: $N^T + N - A = \begin{pmatrix} 4 & -1 & 0 & 0 \\ -1 & 4 & -1 & 0 \\ 0 & -1 & 4 & -1 \\ 0 & 0 & -1 & 4 \end{pmatrix}$

is SPD (By Gershgorin Thm, all eigenvalues in $[2, 6]$)

Gauss-Seidel: $N^T + N - A = \begin{pmatrix} 4 & & & \\ & 4 & & \\ & & 4 & \\ & & & 4 \end{pmatrix}$ is SPD
(all eigenvalues are 4, +ve).

∴ Both Jacobi and G-S converges.

6. (a) Let $D = \begin{pmatrix} 2 & & \\ & 3 & \\ & & 2 \end{pmatrix}$, $L = \begin{pmatrix} 0 & & \\ 2 & 0 & \\ 1 & 0 & 0 \end{pmatrix}$, $U = \begin{pmatrix} 0 & 1 & -1 \\ & 0 & 1 \\ & & 0 \end{pmatrix}$

The SOR method is given by

$$x^{k+1} = (L + \frac{1}{\omega} D)^{-1} (\frac{1}{\omega} D - (D + U)) (x^k + b)$$

$$= \begin{pmatrix} 1-\omega & -\omega/2 & \omega/2 \\ \frac{2\omega(\omega-1)}{3} & \frac{\omega^2}{3} - \omega + 1 & -\omega(\omega+1)/3 \\ \frac{-\omega(2\omega^2 - 5\omega + 3)}{6} & \frac{-\omega(2\omega^2 - 9\omega + 6)}{12} & \frac{\omega^3}{6} - \frac{\omega^2}{12} + 1 \end{pmatrix} x^k + \begin{pmatrix} 8/\omega - 11 \\ 24/\omega - 29 \\ 10/\omega - 10 \end{pmatrix}$$

(b) Let λ be an eigenvalue of

$$B = (L + \frac{1}{\omega} D)^{-1} (\frac{1}{\omega} D - (D + U))$$

We have

$$\det((L + \frac{1}{\omega} D)^{-1} (\frac{1}{\omega} D - (D + U)) - \lambda I) = 0$$

$$\det(\frac{1}{\omega} D - (D + U) - \lambda(L + \frac{1}{\omega} D)) = 0$$

Let $\tilde{B}_\lambda = \frac{1}{\omega} D - (D + U) - \lambda(L + \frac{1}{\omega} D)$

$$\tilde{B}_\lambda = \left(\frac{1}{\omega} (1-\lambda) - 1 \right) D - U - \lambda L$$

Note that \tilde{B}_λ has a zero eigenvalue. — (*)

Let η be an eigenvalue of \tilde{B}_λ . By Gershgorin Thm,

Case 1: $\lambda \leq -1$

$$\eta \geq \left| \frac{1}{\omega} (1-\lambda) - 1 \right| |a_{ii}| - \sum_{j < i} |a_{ij}| - |\lambda| \sum_{j > i} |a_{ij}|$$

$$= \left(\frac{1}{\omega} - 1 \right) |a_{ii}| - \sum_{j < i} |a_{ij}| - \frac{1}{\omega} \left(|a_{ii}| - \omega \sum_{j > i} |a_{ij}| \right)$$

$$\geq |a_{ii}| - \sum_{j < i} |a_{ij}| + \left(|a_{ii}| - \sum_{j > i} |a_{ij}| \right)$$

$$> 0 \quad (A \text{ is SDD})$$

Case 2: $\lambda \geq 1$

$$\eta \leq \left| \frac{1}{\omega} (1-\lambda) - 1 \right| |a_{ii}| + \sum_{j < i} |a_{ij}| + |\lambda| \sum_{j < i} |a_{ij}|$$

$$= \left(\frac{1}{\omega} (1-\lambda) - 1 \right) |a_{ii}| + \sum_{j < i} |a_{ij}| + \lambda \sum_{j < i} |a_{ij}|$$

$$\leq \left(\frac{1}{\omega} (1-\lambda) - 1 \right) |a_{ii}| + \lambda \sum_{j < i} |a_{ij}| + \lambda \sum_{j < i} |a_{ij}|$$

$$< \left(\frac{1}{\omega} (1-\lambda) - 1 \right) |a_{ii}| + \lambda |a_{ii}|$$

($\because A$ is SDD)

$$= (1-\lambda) \left(1 - \frac{1}{\omega} \right) |a_{ii}|$$

$$< 0$$

Hence both cases contradict (*) ; i.e. $-1 < \eta < 1$,

or $\rho(B) < 1$.

7 (a) $x^{k+1} = (\frac{1}{\omega}D+L)^{-1} (\frac{1}{\omega}D - (D+U)) x^k + (\frac{1}{\omega}D+L)^{-1}b.$

(b). By Gershgorin Thm, any eigenvalue of A ,

$$\lambda \in \bigcup_{i=1}^3 \bar{B}_{a_{ii}} \left(\sum_{i \neq j} |a_{ij}| \right) = [1, 7] \cup [0, 8] \cup [3, 5] \\ = [0, 8].$$

but $\det A \neq 0$. Hence $\lambda \in (0, 8]$.

Hence A is SPD. SOR converges $\Leftrightarrow \omega < 2$.

(c). We compute $\rho(M_J) = 10/16$

$$\text{Hence } \omega_{\text{opt}} = \frac{2}{1 + \sqrt{1 - 10/16}} = \frac{2}{4 + \sqrt{6}}$$

8 (a). Let D, L, U be the diagonal, lower triangular and upper triangular part of the ~~matrix~~ A .

Note that $M_J = M_{GS} = -D^{-1}U$,

diagonal of $-D^{-1}U$ is all zero.

Hence eigenvalue of M_J and M_{GS} are all zero.

Therefore $\rho(M_J) = \rho(M_{GS}) = 0 < 1$, and

both methods converge.

(b) $\omega_{\text{opt}} = \frac{2}{1 + \sqrt{1 - \rho(M_J)^2}} = 1$

(c) Let $\tilde{D}, \tilde{L}, \tilde{U}$ be the diagonal, lower triangular, upper triangular part of A^T .

Note that $M_J = -\tilde{D}^{-1}(\tilde{L} + \tilde{U}) = -\tilde{D}^{-1}(\tilde{L})$

diagonal of $-\tilde{D}^{-1}\tilde{L}$ is all zero.

$$M_{GS} = -(\tilde{D} + \tilde{L})^{-1}\tilde{U} = -(\tilde{D} + \tilde{L})^{-1} \cdot 0 = 0$$

Hence $\rho(M_J) = \rho(M_{GS}) = 0$.

Both Jacobi and G-S. method converge.

9. $\det(A - \lambda I) = -(\lambda + a - 1)(\lambda^2 - (a+2)\lambda - a^2 + 1)$

$$\det(A - \lambda I) = 0 \Rightarrow \lambda = 1 - a \text{ or } \frac{-(a+2) \pm \sqrt{(a+2)^2 - 4(a^2+1)}}{2}$$

A is positive definite \Leftrightarrow all eigenvalue > 0

$$\Leftrightarrow 1 - a > 0 \text{ and } \frac{-(a+2) \pm \sqrt{(a+2)^2 - 4(a^2+1)}}{2} > 0$$

$$\Leftrightarrow -1 < a \leq -\frac{4}{5} \text{ or } 0 \leq a < 1$$

~~M_J~~ $\det(M_J - \tilde{\lambda} I) = -(\tilde{\lambda} + a)(\tilde{\lambda}^2 - a\tilde{\lambda} - (a^2 + a))$

$$\det(M_J - \tilde{\lambda} I) = 0 \Rightarrow \tilde{\lambda} = -a \text{ or } \frac{a \pm \sqrt{a(5a+4)}}{2}$$

Jacobi converges $\Leftrightarrow |\tilde{\lambda}| < 1$ for all possible $\tilde{\lambda}$

$$\Leftrightarrow -1 < a < 1 \text{ and } (0 \leq a \leq \sqrt{2} - 1 \text{ or } a \leq -\frac{4}{5}) \text{ and } (a \geq 0 \text{ or } -1 - \sqrt{2} < a \leq -\frac{4}{5})$$

$$\Leftrightarrow -1 < a \leq -\frac{4}{5} \text{ or } 0 \leq a < \sqrt{2} - 1$$

10 (a) if $\alpha w < \frac{2}{\beta}$, for any $1 \leq k \leq n$

$$-1 < 1 - w\beta < 1 - w\lambda_k < 1 - w\alpha < 1$$

$$\text{Hence } \rho(1 - wA) = \max_{1 \leq k \leq n} |1 - w\lambda_k| < 1$$

$$(b) \quad \rho(1 - wA) = \max_{1 \leq k \leq n} |1 - w\lambda_k| = |1 - w\lambda_1|$$

$$= |1 - \lambda_1/\lambda_1| = 0$$

Hence the iterative method converges
in n iterations.

$$11. (a) \quad x^1 = Ax^0 = \begin{pmatrix} 3 \\ 5 \\ 5 \end{pmatrix} \quad \tilde{x}^2 = \frac{Ax^1}{\|x^1\|_\infty} = \begin{pmatrix} 9/5 \\ 9/5 \\ 9/5 \end{pmatrix}$$

$$\text{So } x^2 = \frac{\tilde{x}^2}{\|\tilde{x}^2\|_\infty} = (1, 1, 1)^T = x^0.$$

This method does not converge.

Since $\lambda_1 = 3$ and $\lambda_2 = -3$

$$|\lambda_1| = |\lambda_2|.$$

So the power method does not converge.

$$(b) \quad A^2 x^0 = (9, 9, 9)^T = 9x^0.$$

The power method works in this case.

Let $B = (v_1, v_2, v_3)$

$$12 \quad w_1 = u_1 = (2, -1, 0)^T / \|(2, -1, 0)^T\| = \frac{1}{\sqrt{5}} (2, -1, 0)^T$$

$$w_2 = v_2 - \langle v_2, u_1 \rangle u_1 = \left(\frac{1}{5}, \frac{2}{5}, -1\right)^T$$

$$u_2 = \frac{w_2}{\|w_2\|} = \frac{\sqrt{5}}{\sqrt{6}} \left(\frac{1}{5}, \frac{2}{5}, -1\right)^T$$

$$w_3 = v_3 - \langle v_3, u_1 \rangle u_1 - \langle v_3, u_2 \rangle u_2 = \left(\frac{8}{3}, \frac{16}{3}, \frac{8}{3}\right)^T$$

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$$u_3 = \frac{w_3}{\|w_3\|} = \frac{\sqrt{3}}{\sqrt{28}} (8/3, 16/3, 8/3)^T$$

$$= \frac{1}{\sqrt{6}} (1, 2, 1)^T$$

Hence

$$B = \begin{pmatrix} \frac{2\sqrt{5}}{\sqrt{6}} & \frac{\sqrt{5}}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{5}} & \frac{2\sqrt{5}}{\sqrt{6}} & \frac{2}{\sqrt{6}} \\ 0 & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \end{pmatrix} \begin{pmatrix} \sqrt{5} & \sqrt{\frac{4}{5}} & \frac{1}{\sqrt{5}} \\ 0 & \sqrt{\frac{6}{5}} & \sqrt{\frac{242}{15}} \\ 0 & 0 & 16/\sqrt{6} \end{pmatrix}$$

13.

$$R(v, A) := \frac{v^* A v}{v^* v}$$

If A is S.P.D., then $\lambda_n \leq R(v, A) \leq \lambda_1$.

$\lambda_1 \geq \dots \geq \lambda_n > 0$ are eigenvalues of A .

Let v_k be the eigenvector of A corresponding to λ_k .

For any $v \in \mathbb{R}^n$, write $v = \sum_{i=1}^n c_i v_i$

$$R(v, A) = \frac{v^* A v}{v^* v} = \frac{\sum_{i=1}^n \lambda_i c_i^* c_i v_i^* v_i}{\sum_{i=1}^n c_i^* c_i v_i^* v_i}$$

Since $\lambda_1 \leq \lambda_i \leq \lambda_n$,

$$\lambda_n \frac{\sum_{i=1}^n c_i^* c_i v_i^* v_i}{\sum_{i=1}^n c_i^* c_i v_i^* v_i} \leq R(v, A) \leq \lambda_1 \frac{\sum_{i=1}^n c_i^* c_i v_i^* v_i}{\sum_{i=1}^n c_i^* c_i v_i^* v_i}$$

i.e. $\lambda_n \leq R(v, A) \leq \lambda_1$.

RQI: Let $A \in M_{n \times n}(\mathbb{R})$,

Input x_0 s.t. $x_0^* x_0 = 1$, $\mu_0 = R(x_0, A)$

For $j=0, 1, \dots$

Solve $(A - \mu_j I) z_{j+1} = x_j$

let $x_{j+1} = z_{j+1} / \|z_{j+1}\|_2$

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$$\mu_{j+1} = R(x_{j+1}, A)$$

End

Output x_{j+1}, μ_{j+1} .14. Inverse power method:Input $x_0, \|x_0\|_\infty = 1$ For $j = 0, 1, \dots$ Solve $Az_{j+1} = x_j$ Let $x_{j+1} = z_{j+1} / \|z_{j+1}\|_\infty$

End

Output $x_{j+1}, \|Ax_{j+1}\|_\infty$

$$x_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \|x_0\|_\infty = 1.$$

$$\text{Solve } Az_1 = x_0 \Rightarrow z_1 = \begin{pmatrix} -2.5 \\ 2 \end{pmatrix}$$

$$\text{Let } x_1 = z_1 / \|z_1\|_\infty = (1, -0.8)^T$$

$$\text{Solve } Az_2 = x_1 \Rightarrow z_2 = \begin{pmatrix} 3.7 \\ -2.8 \end{pmatrix}$$

$$\text{Let } x_2 = z_2 / \|z_2\|_\infty = (1, -0.7568)^T$$

$$|\lambda| \approx \|Ax_2\|_\infty = 0.2703$$

15. Inverse power method with shift:Input: x_0 s.t. $\|x_0\|_\infty = 1$ For $j = 0, 1, \dots$ Solve $(A - \mu I)z_{j+1} = x_j$.Let $x_{j+1} = z_{j+1} / \|z_{j+1}\|_\infty$

End

Output: $x_{j+1}, \|(A - \mu I)x_{j+1}\|_\infty$

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$$\text{Let } x_0 = (1, 0, 0)^T, \quad \mu = 1.3$$

$$\text{Solve } (A - \mu I) z_1 = x_0 \Rightarrow z_1 = (-19.20, 14.44, -5.34)^T$$

$$\text{Let } x_1 = z_1 / \|z_1\|_\infty = (-1, 0.7521, -0.2786)^T$$

$$\text{Solve } (A - \mu I) z_2 = x_1 \Rightarrow z_2 = (31.55, -23.08, 8.45)^T$$

$$\text{Let } x_2 = z_2 / \|z_2\|_\infty = (1, -0.7317, 0.2677)^T$$

$$(A - \mu I) x_2 = (-0.0317, 0.0238, -0.0088)^T$$

$$\lambda \approx -0.0317 + \mu = 1.2683$$

16. Apply power method to A^{-1} .

17. (a), (b) : skipped.

(c) Iteration in (a) converges but for (b) does not converges.

For A , $|\lambda_1| > |\lambda_2|$.

B , $|\lambda_1| = |\lambda_2|$.

$$18. (a). \|A^k(a_1 v_1 + a_2 v_2)\|_\infty = \|a_1 \lambda_1^k (v_1 + (-1)^k v_2)\|_\infty$$

A does not converges in general
the power method

(b). Suppose $\lambda_1 = \lambda_2 = -\lambda_3$. From (a), the power method does not converge.

Suppose $\lambda_1 = \lambda_2$, $|\lambda_2| > |\lambda_3|$.

$$\text{Let } x = a_1 v_1 + a_2 v_2 + a_n v_n$$

$$A^k x = A^k (a_1 v_1 + a_2 v_2 + a_n v_n) = \lambda_1^k \left(a_1 v_1 + a_2 v_2 + \sum_{j=3}^n \frac{\lambda_j^k}{\lambda_1^k} a_j v_j \right)$$

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$\rightarrow \lambda_1$.

19. Let v_1, \dots, v_n be normalized eigenvectors

w.r.t. $\lambda_1, \dots, \lambda_n$.

$$\text{let } X^{(0)} = \sum_{i=1}^n c_i \cdot v_i, \quad c_i \neq 0.$$

$$X^{(k)} = A X^{(k-1)} = \dots = A^{(k)} X^{(0)}$$

$$= \sum_{i=1}^n c_i A^k v_i = \sum_{i=1}^n c_i \lambda_i^k v_i.$$

$$A X^{(k)} = \sum_{i=1}^n c_i \lambda_i^{k+1} v_i$$

$$A X^{(k)} \cdot X^{(k)} = \sum_{i=1}^n c_i^2 \lambda_i^{2k+1}$$

$$X^{(k)} \cdot X^{(k)} = \sum_{i=1}^n c_i^2 \lambda_i^{2k}$$

$$\frac{A X^{(k)} \cdot X^{(k)}}{X^{(k)} \cdot X^{(k)}} = \frac{\sum_{i=1}^n c_i^2 \lambda_i^{2k+1}}{\sum_{i=1}^n c_i^2 \lambda_i^{2k}} \leq \frac{\sum_{i=1}^n c_i^2 \lambda_i^{2k+1}}{c_1^2 \lambda_1^{2k}}$$

$$= \lambda_1 \left(1 + \sum_{i=2}^n \left(\frac{c_i}{c_1} \right)^2 \cdot \left(\frac{\lambda_i}{\lambda_1} \right)^{2k+1} \right)$$

$$\leq \lambda_1 \left(1 + \sum_{i=2}^n \left(\frac{c_i}{c_1} \right)^2 \left| \frac{\lambda_2}{\lambda_1} \right|^{2k+1} \right)$$

$$= \lambda_1 + \sum_{i=2}^n \left(\frac{c_i}{c_1} \right)^2 |\lambda_2| \left| \frac{\lambda_2}{\lambda_1} \right|^{2k+1}$$

$$= \lambda_1 + O\left(\left| \frac{\lambda_2}{\lambda_1} \right|^{2k}\right).$$

20 (a)

$$Q = \frac{1}{2} \begin{pmatrix} 1 & 1 & -1 & 1 \\ 1 & -1 & 1 & 1 \\ 1 & 1 & 1 & -1 \\ 1 & -1 & -1 & -1 \end{pmatrix}, \quad R = \begin{pmatrix} 2 & 4 & 6 & 0 \\ 0 & 2 & 0 & 2 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 2 \end{pmatrix}$$

$$Ax = b$$

$$(b). \Rightarrow QRX = b \Rightarrow Rx = Q^T b = \begin{pmatrix} 5 \\ 0 \\ 0 \\ 2 \end{pmatrix}$$

$$\Rightarrow X = \begin{pmatrix} -3/2 \\ 1/2 \\ 1 \\ 1 \end{pmatrix}$$

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$$(c) \quad A^T = RQ = \begin{pmatrix} 6 & -2 & 4 & 0 \\ -2 & -2 & 0 & 0 \\ 2 & 0 & 0 & -2 \\ 1 & -1 & -1 & -1 \end{pmatrix}$$

$$21. (a). \quad A = QR = \begin{pmatrix} 3/5 & -16/25 \\ 0 & 3/25 \\ 4/5 & 12/25 \end{pmatrix} \begin{pmatrix} 5 & 2 \\ 0 & 5 \end{pmatrix}$$

$$\text{Solve } R\vec{x} = Q^T\vec{b}$$

$$\vec{x} = \begin{pmatrix} 397 \\ 625 \\ 89 \\ 125 \end{pmatrix}$$

(b). Note: $(12, 20, -9)^T \perp (-2, 3, 4)^T$ and $(3, 0, 4)^T$

$$\text{Let } v_1 = (3, 0, 4)^T, \quad v_2 = (-2, 3, 4)^T$$

$$u_1 = \frac{v_1}{\|v_1\|} = \left(\frac{3}{5}, 0, \frac{4}{5}\right)^T$$

$$w_2 = v_2 - \langle v_2, u_1 \rangle u_1 \\ = \left(-16/5, 3, 12/5\right)^T$$

$$u_2 = \frac{w_2}{\|w_2\|} = \left(-16/25, 3/5, 12/25\right)^T$$

$$w_3 = (12, 20, -9)^T$$

$$u_3 = \frac{w_3}{\|w_3\|} = \left(12/25, 4/5, 9/25\right)^T$$

$$B = QR = \begin{pmatrix} 3/5 & -16/25 & 12/25 \\ 0 & 3/5 & 4/5 \\ 4/5 & 12/25 & 9/25 \end{pmatrix} \begin{pmatrix} 5 & 2 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 25 \end{pmatrix}$$

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