

① The important fact is that if  $Q$  has orthonormal columns, then  $Q^T Q = I$  even when  $Q$  is not square

(a)  $A = \hat{U} \hat{\Sigma} V^T \Rightarrow A^+ = (A^T A)^{-1} A^T$

$= (V \hat{\Sigma}^T \hat{U}^T \hat{U} \hat{\Sigma} V^T)^{-1} V \hat{\Sigma}^T \hat{U}^T$

$= (V \hat{\Sigma}^2 V^T)^{-1} V \hat{\Sigma}^T \hat{U}^T$

$= V \hat{\Sigma}^{-2} V^T V \hat{\Sigma}^T \hat{U}^T$

$= V \hat{\Sigma}^{-2} \hat{\Sigma}^T \hat{U}^T = V \hat{\Sigma}^{-1} \hat{U}^T$

using the fact that  $\hat{\Sigma}$  is diagonal with all non zero entries on the diag and  $V^T = V^{-1}$  since  $V$  is orthogonal

(b)  $A = \hat{Q} \hat{R}, A^+ = (A^T A)^{-1} A^T$

$= (\hat{R}^T \hat{Q}^T \hat{Q} \hat{R})^{-1} \hat{R}^T \hat{Q}^T$

$= (\hat{R}^T \hat{R})^{-1} \hat{R}^T \hat{Q}^T = \hat{R}^{-1} \hat{R}^{-T} \hat{R}^T \hat{Q}^T$

$= \hat{R}^{-1} \hat{Q}^T$  using the fact that  $\hat{R}$  is invertible since all its diagonal elements are not zero.

$$(2) \vec{q}_1 = \begin{bmatrix} 3 \\ 4 \end{bmatrix} / \sqrt{25} = \begin{bmatrix} 3/5 \\ 4/5 \end{bmatrix}$$

$$\begin{aligned} \vec{v}_2 &= \begin{bmatrix} 5 \\ -5 \end{bmatrix} - \left( \begin{bmatrix} 5 \\ -5 \end{bmatrix} \cdot \begin{bmatrix} 3/5 \\ 4/5 \end{bmatrix} \right) \cdot \begin{bmatrix} 3/5 \\ 4/5 \end{bmatrix} \\ &= \begin{bmatrix} 28/5 \\ -24/5 \end{bmatrix}, \quad \|\vec{v}_2\| = 7 \text{ so } \vec{q}_2 = \begin{bmatrix} 4/5 \\ -3/5 \end{bmatrix} \end{aligned}$$

So  $Q = \begin{bmatrix} 3/5 & 4/5 \\ 4/5 & -3/5 \end{bmatrix}$  and  $A = QR$

$$\begin{aligned} \text{So } R = Q^T A &= \begin{bmatrix} 3/5 & 4/5 \\ 4/5 & -3/5 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 4 & -5 \end{bmatrix} \\ &= \begin{bmatrix} 5 & -1 \\ 0 & 7 \end{bmatrix} \end{aligned}$$

(3) Both methods should yield the same result

$$\approx \frac{2}{2} \begin{bmatrix} 0.93 \\ 1.72 \\ 0.138 \\ 1.596 \\ 2.458 \end{bmatrix}$$