

```

julia> A=[1 2 3; 4 5 6; 7 8 9]
3×3 Matrix{Int64}:
 1  2  3
 4  5  6
 7  8  9

julia> using LinearAlgebra

julia> det(A)
0.0

```

Complains if A is not invertible...

```

julia> lu(A)
ERROR: SingularException(3)
Stacktrace:
 [1] checknonsingular
      @ /buildworker/worker/package_linux64/lib/julia/stdlib/v1.6/LinearAlgebra/src/factorization.jl:136
 [2] checknonsingular
      @ /buildworker/worker/package_linux64/lib/julia/stdlib/v1.6/LinearAlgebra/src/factorization.jl:140
 [3] #lu!#136
      @ /buildworker/worker/package_linux64/lib/julia/stdlib/v1.6/LinearAlgebra/src/lu.jl:136
 [4] #lu#140
      @ /buildworker/worker/package_linux64/lib/julia/stdlib/v1.6/LinearAlgebra/src/lu.jl:140
 [5] lu (repeats 2 times)
      @ /buildworker/worker/package_linux64/lib/julia/stdlib/v1.6/LinearAlgebra/src/lu.jl:140
 [6] top-level scope
      @ REPL[4]:1

```

encourage Julia to factor a non-invertible matrix

```

julia> lu(A, check=false)
Failed factorization of type LU{Float64, Matrix{Float64}}

julia> L,U,P=lu(A, check=false)
Failed factorization of type LU{Float64, Matrix{Float64}}

julia> L
3×3 Matrix{Float64}:
 1.0  0.0  0.0
 0.142857  1.0  0.0
 0.571429  0.5  1.0

julia> U
3×3 Matrix{Float64}:
 7.0  8.0  9.0
 0.0  0.857143  1.71429
 0.0  0.0  0.0

```

```

julia> L*U
3×3 Matrix{Float64}:
 7.0  8.0  9.0
 1.0  2.0  3.0
 4.0  5.0  6.0

```

some pivoting happened to reduce rounding error...

Chose largest pivot

P tells the row swaps...

```

julia> P
3-element Vector{Int64}:
 3
 1
 2

```

Householder reflectors from last time:  $H = I - 2vv^T$  where  $\|v\|=1$

$$\|a_1\|^2 = c^2$$

$$(I - 2vv^T)a_1 = ce_1$$

Now solve for  $v$ ;

$$a_1 - 2v(v^T a_1) = ce_1$$

$$v = \frac{a_1 - ce_1}{2v^T a_1} = \frac{a_1 - ce_1}{\|a_1 - ce_1\|}$$

← since it's a unit vector...

Let's find a reflector so that  $H \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = \begin{bmatrix} c & ? & ? \\ 0 & ? & ? \\ 0 & ? & ? \end{bmatrix}$

$$c = \pm \|a_1\| = \pm \left\| \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \right\|$$

$$= \pm \sqrt{1+16+49} \approx 8.1240\dots$$

$a_1$  is the first column of  $A$ .

$$v = \frac{a_1 - ce_1}{\|a_1 - ce_1\|} \approx \begin{bmatrix} 0.749\dots \\ 0.328\dots \\ 0.575\dots \end{bmatrix}$$

↑ choose  $\pm$  to make denominator big...

```
julia> A
3x3 Matrix{Int64}:
 1  2  3
 4  5  6
 7  8  9

julia> norm(A[:,1])
8.12403840463596
```

```
julia> e1=[1,0,0]
3-element Vector{Int64}:
 1
 0
 0
```

```
julia> v1=(A[:,1]+c*e1)/norm(A[:,1]+c*e1)
3-element Vector{Float64}:
 0.7493635602894408
 0.32852275584841295
 0.5749148227347227
```

```
julia> c=norm(A[:,1])
8.12403840463596
```

```
julia> norm(A[:,1]-c*e1)
10.758806773556634
```

```
julia> norm(A[:,1]+c*e1)
12.175716685652304 ← The bigger one
```

$$H_1 = I - 2vv^T$$

The Householder reflector

```
julia> H1=I-2*v1*v1'
3x3 Matrix{Float64}:
-0.123091 -0.492366 -0.86164
-0.492366  0.784146 -0.377745
-0.86164  -0.377745  0.338946
```

```

julia> H1*A
3x3 Matrix{Float64}:
-8.12404 -9.60114 -11.0782
8.88178e-16 -0.0859656 -0.171931
8.88178e-16 -0.90044 -1.80088

```

essentially 0 up to rounding...

focus on this submatrix to finish the QR factorization...

```

julia> A2=(H1*A)[2:3,2:3]
2x2 Matrix{Float64}:
-0.0859656 -0.171931
-0.90044 -1.80088

```

now find another reflector to make this in the form

$$\begin{bmatrix} c_2 & ? \\ 0 & ? \end{bmatrix}$$

$$c_2 = \left\| \begin{bmatrix} -0.0859656 \\ -0.90044 \end{bmatrix} \right\| = 0.945534\dots$$

```

julia> norm(A2[:,1])
0.9045340337332901

```

but for the submatrix

$$v_2 = \frac{a_1 - c_2 e_1}{\|a_1 - c_2 e_1\|} = \begin{bmatrix} -0.7399\dots \\ -0.6726\dots \end{bmatrix}$$

```

julia> c2=norm(A2[:,1])
0.9045340337332901

julia> e1=[1,0]
2-element Vector{Int64}:
 1
 0

julia> norm(A2[:,1]-c2*e1)
1.3386116703491497

julia> norm(A2[:,1]+c2*e1)
1.216900188483972

```

```

julia> v2=(A2[:,1]-c2*e1)/norm(A2[:,1]-c2*e1)
2-element Vector{Float64}:
-0.7399454417565073
-0.6726668887523506

```

Now to go back to the original size matrix

$$\tilde{v}_2 = \begin{bmatrix} 0 \\ -0.7399\dots \\ -0.6726\dots \end{bmatrix}$$

```

julia> v2o=[0; v2]
3-element Vector{Float64}:
 0.0
-0.7399454417565073
-0.6726668887523506

```

```

julia> H2=I-2*v2o*v2o'
3x3 Matrix{Float64}:
 1.0  0.0  0.0
 0.0 -0.0950385 -0.995474
 0.0 -0.995474  0.0950385

```

good since the first column is already okay..

```

julia> H2*H1*A
3x3 Matrix{Float64}:
-8.12404 -9.60114 -11.0782
-8.88178e-16  0.904534  1.80907
-8.88178e-16 -4.44089e-16  8.88178e-16

```

↑  
zero up to rounding

↑  
this zero because the A was singular...

$$H_2 H_1 A = R$$

$$A = H_1^{-1} H_2^{-1} R = H_1^T H_2^T R = H_1 H_2 R = QR$$

where  $Q = H_1 H_2$ .