

1. Show that the Householder matrix  $H_v = I - 2\frac{vv^T}{v^T v}$  for  $0 \neq v \in \mathbb{R}^n$  is *involutary*, meaning  $H_v^2 = I$ . What is the inverse of  $H_v$ ?
2. Use the Householder transformation to compute the QR factorization of the matrix in Example 5.2. Do you obtain the same QR factorization as the Gram-Schmidt method?
3. Let  $x, y \in \mathbb{R}^n$  with  $x \neq y$  and  $\|x\|_2 = \|y\|_2$ , find a Householder transformation  $H_v$  such that  $H_v x = y$ . (*Hint: see pages 100-101.*)
4. Suppose we consider  $a \in \mathbb{R}^n$  as an  $n \times 1$  matrix. Write out its reduced QR factorization explicitly.
5. (a) Take  $A \in \mathbb{R}^{m \times n}$  and suppose we apply the Cholesky factorization to obtain  $A^T A = LL^T$ . Define  $Q = A(L^T)^{-1}$ . Show that the columns of  $Q$  are orthonormal.  
 (b) Based on (a), suggest a relationship between the Cholesky factorization of  $A^T A$  and the QR factorization of  $A$ .
6. Ranking sport teams. Suppose we have four college teams, call T1, T2, T3 and T4. These four teams play each other with the following outcomes:
  - T1 beats T2 by 4 points: 21 to 17.
  - T3 beats T1 by 9 points: 27 to 18.
  - T1 beats T4 by 6 points: 16 to 10.
  - T3 beats T4 by 3 points: 10 to 7.
  - T2 beats T4 by 7 points: 17 to 10.

To determine ranking points  $r_1, r_2, r_3, r_4$  for each team, we do a least squares fit to the overdetermined system:

$$\begin{aligned}
 r_1 - r_2 &= 4, \\
 r_3 - r_1 &= 9, \\
 r_1 - r_4 &= 6, \\
 r_3 - r_4 &= 3, \\
 r_2 - r_4 &= 7.
 \end{aligned}$$

In addition, we fix the total number of ranking points, i.e.,  $r_1 + r_2 + r_3 + r_4 = 100$ . Find the values of  $r_1, r_2, r_3, r_4$  that most closely satisfy these equations, and based on your results rank the four teams.<sup>1</sup>

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<sup>1</sup>This method of ranking sport teams is a simplification of one introduced by Ke Massey in 1997. It has evolved into a part of the famous BCS (Bowl Championship Series) model for ranking college football teams and is one factor in determining which teams play in bowl games.