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Math221: Matrix Computations Homework #9 Solutions

Math221: Matrix Computations, Homework #9

Solutions 2 Problem 5.5 Solution: First Of All, For Any Non-zero Vector $U \in \mathbb{R}^n$, We Have $N \leq \frac{U^T H U}{U^T U} \leq 1$: It Follows That $U^T A U \leq U^T U + N U^T (A + H) U \leq U^T U + U^T A U + U^T U$ For Any Non-zero Vector $U \in \mathbb{R}^n$. By The Courant-Fischer Minimax Theorem, We Have $\lambda_j = \min_{U \perp U_1, \dots, U_{j-1}} \frac{U^T A U}{U^T U}$ $j=1, \dots, n$
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