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Problem 5.5

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Solution: First of all, for any non-zero vector  $u \in \mathbb{R}^n$ , we have  $u^T H u$

$u^T u = 1$ : It follows that  $u^T A u = u^T u + n u^T (A + H) u = u^T A u + n$  for any non-zero vector  $u \in \mathbb{R}^n$ . By the Courant-Fischer minimax theorem, we have  $\lambda_j = \min_{S_j} \max_{u \in S_j} u^T A u$

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$\min_{\mathbf{u}} \mathbf{u}^T (\mathbf{A} + \mathbf{H}) \mathbf{u}$

$\max_{\mathbf{u}} \mathbf{u}^T \mathbf{A} \mathbf{u}$

$\mathbf{u}^T \mathbf{A} \mathbf{u} = \lambda_j$

$\mathbf{u}^T \mathbf{u} = 1$

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consider a matrix  $\tilde{G}$  of size  $(n + 1) \times (n + 1)$

partitioned into a leading matrix  $G$

$11$  of size  $n \times n$ .  $G = \begin{bmatrix} G & 11 \\ 0 & hT \end{bmatrix}$

$n+1, n+1$ . Now by expanding the determinant of  $G$

along its last

column we see that

$$|G| = g_{n+1, n+1} |G$$

$$11| = g_{n+1, n+1} Y_n$$

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$i=1$   $g_{ii} = n$   $Y+1$   $i=1$

$g_{ii}$ , proving by induction that the determinant of a triangular matrix is equal to the product of its diagonal elements.

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engineer doing large-scale simulations, an understanding of the topic is essential.

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Author Bios. DAVID  
S. WATKINS, PhD,

is Professor of  
Mathematics at  
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Since  $u$  and  $v$  are vectors the expression  $v^T A^{-1} u$  is a scalar and the  $I$  is also a scalar namely. the number 1.

Multiplying the above by  $A$  on the left the linear system that  $x$  must satisfy.  $Ax = b + u (1 + v^T A^{-1} u)$   $v^T A^{-1} b$ . In this

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expression, both  $v^T A^{-1} u$  and  $v^T A^{-1} b$  are scalars, thus by factoring out the only vector.

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based iterative algorithms will be studied as much as time permits. (See the course syllabus for issues such as grading, a crude course calendar and the formats of the exams.)

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fundamentals, orthogonality, norms, and SVD (2.5 weeks). QR factorization, projectors, Gram-Schmidt algorithm, Householder triangulation, least squares problems (2 weeks). Conditioning and stability (2.5 weeks). Solution of

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(the determinant of  
a...

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From MATLAB's command line type `A = randn (3, 4)` to generate a 3 x 4 matrix with random entries. To learn more about the `randn` command, type `help randn`. Now type `x = randn (4,1)` to get a vector (a 4 x 1

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matrix) of random numbers. To multiply  $A$  by  $x$  and store the result in a new vector  $b$ , type  $b = A*x$ .

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Now type `x =`

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randn(4,1) to get a vector (a 4 x 1 matrix) of random numbers. To

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