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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 $\|u\|_2^2 = u^T u$. It Follows That $u^T A u = \sum_{i=1}^n \lambda_i |u_i|^2 + \sum_{i=1}^n |u_i|^2 = \sum_{i=1}^n (\lambda_i + 1) |u_i|^2$. By The Courant-Fischer Minimax Theorem, We Have $\lambda_j = \min_{\substack{U \subseteq \mathbb{R}^n \\ \dim U = j}} \max_{u \in U} \frac{u^T A u}{u^T u}$. Feb 1th, 2024

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