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Math221: Matrix Computations Homework #9 SolutionsMath221: 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 $\|U\|_2^2 = U^T U$ 1: It Follows That $U^T A U = U^T (A + H) U = U^T A U + U^T H U = 1$ For Any Non-zero Vector $U \in \mathbb{R}^n$. By The Courant-Fischer Minimax Theorem, We Have $\lambda_j = \min_{U \perp U_1, \dots, U_{j-1}} U^T A U$ Jan 14th, 2024

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