

# A5 Enyh Halicki

1. a)  $Q: \mathbb{R}^n \rightarrow \mathbb{R}$

$$Q(x) = x^T A x \quad \leftarrow$$

$$Q(cx) = (c x^T) A (c x)$$

$$Q(cx) = c^2 (x^T A x)$$

$$= c^2 Q(x) \blacksquare$$

b)  $Q(x) = 2x_1^2 - 6x_2^2 + 6x_1 x_2$

i)  $x = Py$ . P comes from  $P \mathcal{D} P^{-1}$

$$Q(x) = x^T A x$$

$$A = \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix} \quad \det(A - \lambda I) = \det \begin{pmatrix} 2-\lambda & 3 \\ 3 & -6-\lambda \end{pmatrix}$$

$$= (2-\lambda)(-6-\lambda) - 9$$

$$= -12 - 2\lambda + 6\lambda + \lambda^2 - 9$$

$$= \lambda^2 + 4\lambda - 21$$

$$= (\lambda - 3)(\lambda + 7)$$

$$\begin{cases} -x_1 + 3x_2 = 0 \\ 3x_1 - 9x_2 = 0 \end{cases} \quad x_1 = 3x_2$$

$$x = \begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 3/\sqrt{10} \\ 1/\sqrt{10} \end{bmatrix}$$

$$(A + 7I)x = 0$$

$$\begin{bmatrix} 9 & 3 \\ 3 & 1 \end{bmatrix} x = 0$$

$$x_2 = -3x_1$$

$$v_2 = \begin{bmatrix} 1 \\ -3 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{10} \\ -3/\sqrt{10} \end{bmatrix}$$

$$P = \begin{bmatrix} 3/\sqrt{10} & 1/\sqrt{10} \\ 1/\sqrt{10} & -3/\sqrt{10} \end{bmatrix}$$

$$D = \begin{bmatrix} 3 & 0 \\ 0 & 7 \end{bmatrix} \quad QDy = y^T Dy$$

$$= 3y_1^2 + 7y_2^2$$

ii)  $x = \begin{bmatrix} 4 \\ -1 \end{bmatrix}$   $P^{-1} = P^T$  since  $P$  is orthogonal

$$P^T = \begin{bmatrix} 3/\sqrt{10} & 1/\sqrt{10} \\ 1/\sqrt{10} & -3/\sqrt{10} \end{bmatrix} = P^{-1}$$

$$A = \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix}$$

$$y = P^{-1}x$$

$$= \begin{bmatrix} 3.4785 \\ 2.2135 \end{bmatrix}$$

$$Q(x) = x^T A x = 2x_1^2 - 6x_2^2 + 6x_1x_2$$

$$= [4-1] \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix} \begin{pmatrix} 4 \\ -1 \end{pmatrix}$$

$$= 2$$

$$Q(y) = y^T D y$$

$$= 3y_1^2 - 7y_2^2$$

$$= 2$$

c) i) **False** quadratic function  
 $x^2 + x$  is quadratic,  
but not  $q$  form, since  $x$   
 $(x^2 + x)$  is not  $\text{do}$  of degree 2

ii) **True** in  $x^T A x$ ,  $A$  is always  
symmetric, and as such always orthogonally  
diagonalizable. So, there always exists  
an orthogonal matrix, which by definition

has orthonormal columns, which are also the principal axes of the quadratic form.

iii) False  $P$  can't be any orthogonal matrix. Eg.  $P=I$  will result in  $x=y$ ,  $b$  and  $Q(x)$  remains unchanged, possibly retaining any cross product terms it had before.

iv) False eg.  $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$   $Q(x) = 2$

$\geq 0$ ,  $\therefore$  cannot be negative definite.

i)  $A = \begin{bmatrix} a & b \\ b & d \end{bmatrix}$   $Q(x) = x^T A x$  Proof by contradiction

$A$  is symmetric since  $A^T = A$ , so we know it has all real eigenvalues.

If  $\det(A) > 0$ ,  $\lambda_1, \lambda_2 > 0$ , so either  $\lambda_1$  and  $\lambda_2$  are both positive or both negative.

2 cases;

both +:  $\lambda_1 + \lambda_2 > 0$

both -:  $\lambda_1 + \lambda_2 < 0$

Take the case where  $d_1$  and  $d_2$  are both negative.  
we know  $d_1 + d_2 = a + d$ , so  $a + d < 0$  as well.

It then follows that  $d < -a$ , and since

$$a > 0, -a < 0, \text{ so, } d < -a < 0.$$

Combined with the fact  $ad - bc = \det(A)$

for a  $2 \times 2$  matrix, and  $b = c$  in

$$\text{this case, we know } ad - b^2 > 0.$$

This can be rearranged to  $ad > b^2$ .

since  $d < 0$  and  $a > 0$ ,  $ad$  is negative.

But,  $b^2 \geq 0$  for any real  $b$ ,

so we get a contradiction:

$$ad > b^2 \geq 0$$

but,  $ad < 0$ .

As such, it is impossible that both eigenvalues of  $A$  are negative, imply they are both positive. This means  $A$  is positive definite, since all its eigenvalues are positive.

Q. 2. a) i) if  $A$  is positive definite, all its eigenvalues are positive.

Furthermore,  $Av_i = \lambda_i v_i$  for eigenvector/eigenvalue pair  $v_i, \lambda_i$ . When taking powers of  $A$ , we get:

$$A^2 v_i = A(Av_i) = A(\lambda_i v_i) = \lambda_i (Av_i) = \lambda_i^2 v_i$$

so for  $\lambda_i$  in  $A$ , there is a corresponding  $\lambda_i^2$  in  $A^2$ .

Since all eigenvalues of  $A$  are real and positive, (symmetric and positive definite), all eigenvalues of  $A^2$  are also real and positive, since

$$\lambda_i > 0, \lambda_i^2 > 0, \text{ for all } \lambda_i \text{ in } A.$$

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ii) Matrix  $A$  is positive def iff its quadratic form  $Q_A(x) = x^T A x$  is also positive definite.

So,  $A+B$  is positive def iff its quadratic form  $Q_{A+B}(x) = x^T (A+B)x$  is positive definite.

$$x^T (A+B)x = x^T (Ax + Bx) = \underline{x^T Ax + x^T Bx}$$

$$\text{so } Q_A(x) + Q_B(x) = Q_{A+B}(x)$$

and since we know both  $Q_A(x)$  and  $Q_B(x)$  are positive definite,  $Q_{A+B}(x)$  is also positive definite, since,

$$Q_A(x) > 0 \text{ for all } x$$

$$Q_B(x) > 0 \text{ for all } x$$

$$\text{so } Q_A(x) + Q_B(x) > 0 \text{ for all } x$$

$$\text{and } Q_{A+B}(x) = Q_A(x) + Q_B(x).$$

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b) i) all eigenvalues of  $A$  satisfy

$$Av_i = \lambda_i v_i \text{ and if } A^{-1} \text{ exists,}$$

$$A^{-1}A v_i = A^{-1} \lambda_i v_i$$

$$v_i = \lambda_i^{-1} A^{-1} v_i$$

$$\lambda_i^{-1} v_i = A^{-1} v_i$$

So for eigenvector  $v_i$  corresponding to  $\lambda_i$  of  $A$ , there is an eigenvalue  $\lambda_i^{-1}$  for  $v_i$  in  $A^{-1}$ .

Since all eigenvalues of  $A > 0$  (since  $A$  is positive definite) it follows that all eigenvalues of  $A^{-1}$ ,  $\frac{1}{\lambda_i} > 0$ , so

$A^{-1}$  is also positive definite. True

iii) from Q. a.i, we know for  $A$ ; and  $v$ , in  $A$ .  
There is corresponding  $\lambda_i^2$  for  $v_i$  in  $A^2$ .  
if  $A^2$  is positive definite, all  $\lambda_i^2$  are  $> 0$ ,  
however, it is possible for  $\lambda_i$  to be  $< 0$   
and  $\lambda_i^2$  to be  $> 0$ , so  $A$  may contain  
negative  $\lambda_i$ , breaking the positive eigenvalue  
assumption required for it to be positive  
definite.

False

III) iff  $Q(x) = x^T A^T A x$  is positive semi-definite,  $A^T A$  is positive definite.

Furthermore,  $x^T A^T A x = (Ax)^T A x = \|Ax\|^2$

so  $A^T A$  is only positive definite if  $\|Ax\|^2$   
is always  $> 0$ .

But,  $\|Ax\|^2$  can equal 0 when  $Ax=0$   
has a non-trivial solution, which occurs  
when  $A$  does not have full rank.

False

c)

i)  $\begin{bmatrix} 1 & -2 & 2 \\ -2 & 5 & -5 \\ 2 & -5 & 6 \end{bmatrix}$

$$A_1 = [1] \quad \det(A_1) = 1 > 0 \checkmark$$

$$A_2 = \begin{bmatrix} 1 & -2 \\ -2 & 5 \end{bmatrix} \quad \begin{aligned} \det(A_2) &= 1 \cdot 5 - (-2) \cdot (-2) \\ &= 5 - 4 \\ &= 1 \\ &\quad 1 > 0 : \det(A_2) > 0 \checkmark \end{aligned}$$

$$A_3 = \begin{bmatrix} 1 & -2 & 2 \\ -2 & 5 & -5 \\ 2 & -5 & 6 \end{bmatrix} \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

$$\begin{aligned} \det(A_3) &= aei + bfg + cdh - gec - hfa - idb \\ &= 1, \quad 1 > 0 : \det(A_3) > 0 \checkmark \end{aligned}$$

since  $A_1, A_2$ , and  $A_3$  all have  $\det > 0$ ,

$A$  is positive definite

$$\text{iii) } A = \begin{bmatrix} 1 & 1 & -1 \\ 1 & 10 & -4 \\ -1 & 4 & 11 \end{bmatrix}$$

$$A_1 = [1] \quad \det(A_1) = 1 > 0 \quad \checkmark$$

$$A_2 = \begin{bmatrix} 1 & 1 \\ 1 & 10 \end{bmatrix} \quad \det(A_2) = ad - bc \\ = 10 - 1 \\ = 9 > 0 \quad \checkmark$$

$$A_3 = \begin{bmatrix} 1 & 1 & -1 \\ 1 & 10 & -4 \\ -1 & 4 & 11 \end{bmatrix} = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

$$\det(A_3) = aei + bfg + cdh - gec - hfa - idb \\ = 81 > 0 \quad \checkmark$$

Since all determinants are  $>$ ,  $A$  has an LU factorization.

3. a)

$$A = \begin{bmatrix} 1 & 4 & 1 \\ 4 & 25 & 7 \\ 1 & 7 & 6 \end{bmatrix} \quad b = \begin{bmatrix} 1 \\ 1 \\ 8 \end{bmatrix}$$

$$R_2 - 4R_1 \rightarrow R_2$$

$$R_3 - R_1 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 4 & 1 \\ 0 & 9 & 3 \\ 0 & 3 & 5 \end{bmatrix} \xrightarrow{R_3 - \frac{1}{3}R_2} \begin{bmatrix} 1 & 4 & 1 \\ 0 & 9 & 3 \\ 0 & 0 & 4 \end{bmatrix} = U_1$$

$$U = \begin{bmatrix} 1 & 4 & 1 \\ 0 & 3 & 1 \\ 0 & 0 & 2 \end{bmatrix}$$

$$U^T U \mathbf{x} = b \rightarrow \quad Ux = y$$

$$U^T y = b$$

$$\begin{bmatrix} 1 & 4 & 1 \\ 0 & 3 & 1 \\ 0 & 0 & 2 \end{bmatrix} x = \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 4 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix} y = \begin{bmatrix} 1 \\ 8 \end{bmatrix}$$

$$y = \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}$$

$$x = \begin{bmatrix} 3 \\ -1 \\ 2 \end{bmatrix}$$

$$b) i) A^T A \hat{x} = A^T b$$

$$A = U \Sigma V^T$$

$$A^T (U \Sigma V^T) \hat{x} = A^T b$$

$$\cancel{A^T} \cancel{A} \hat{x} (\cancel{U^T} \cancel{U}) \hat{x} = \cancel{(A^T)} \cancel{A^T} b$$

$$U^T U \hat{x} = b$$

to be positive definite,  $A$  must have all positive  $\lambda_i$ , so  $\det(A) > 0$  by thm 0.1  
since  $\det(A) \neq 0$ ,  $A$  is invertible.

This also implies  $A$  has full rank,  
so the system  $A\hat{x} = b$  has only one unique solution (its not really a LS problem)

$$ii) A = \begin{bmatrix} 1 & -1 & 2 \\ -1 & 5 & -9 \\ 2 & -4 & 6 \end{bmatrix} \quad b = \begin{bmatrix} -1 \\ 3 \\ -5 \end{bmatrix}$$

$$R_2 + R_1 \rightarrow R_2$$

$$R_3 - 2R_1 \rightarrow R_3$$

$$R_3 + \frac{1}{2}R_2 \rightarrow R_3$$

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 4 & -2 \\ 0 & -2 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 4 & -2 \\ 0 & 0 & 1 \end{bmatrix} = U$$

$$U =$$

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$U^T U x = b \quad Ux = y$$

$$U^T y = b$$

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ -1 & 2 & 0 \\ 2 & -1 & 1 \end{bmatrix} y = \begin{bmatrix} -1 \\ 3 \\ -5 \end{bmatrix} \quad y = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{bmatrix} x = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}$$

$$x = \begin{bmatrix} 5/2 \\ -1/2 \\ -2 \end{bmatrix}$$

c) False  $A = U^T U$  makes sense.

$A^T = (U^T U)^T$  since  $A$  is symmetric

$A^T = U^T U^T$   $A = A^T$

$A^T = U^T U$

$$4. \text{ a) } Q(x) = 6x_1^2 - 5x_2^2 + 9x_3^2$$

$$\|x\|=1$$

$$Q(x) \leq 9x_1^2 + 9x_2^2 + 9x_3^2$$

$$\leq 9(x_1^2 + x_2^2 + x_3^2)$$

$$\leq 9$$

$$\leftarrow \|x\|=1$$

$$x = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$Q(x) = 9$$

9 is max

$$Q(x) \geq -5x_1^2 - 5x_2^2 + 5x_3^2$$

$$\geq -5(\dots)$$

$$\geq -5$$

$$x = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$Q(x) = -5 \because -5 \text{ is min}$$

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$$\text{b) i) } Q(x) = x_2^2 + 2x_1x_2 + 6x_1x_3 + 2x_2x_3$$

$$Q(x) = x^T Ax \quad A = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 1 & 1 \\ 2 & 1 & 0 \end{bmatrix}$$

need to

find  $d_1$  and  $d_3$

$$\det(A - dI) = \det \begin{pmatrix} -d & 1 & 2 \\ 1 & -d & 1 \\ 2 & 1 & -d \end{pmatrix}$$

$$\det(Q) = ace + bfg + cdh - ceq - bdi - afh$$

$$\begin{aligned} \det \begin{pmatrix} -\lambda & 1 & 2 \\ 1 & 1-\lambda & 1 \\ 2 & 1 & -\lambda \end{pmatrix} &= (-\lambda)(1-\lambda)(-\lambda) - \lambda^3 + \lambda^2 \\ &\quad + 1 \cdot 1 \cdot 2 \\ &\quad + 2 \cdot 1 \cdot 1 \quad \} + \\ &\quad - (2)(1-\lambda)(2) \{ (\lambda - 4)\lambda \} - 4 + 4\lambda \\ &\quad - (1)(1)(-\lambda) \{ (-\lambda) \} + 2\lambda \\ &\quad - (-\lambda)(1)(1) \{ (-\lambda) \} \end{aligned}$$

$$= -\lambda^3 + \lambda^2 + 6\lambda$$

$$= -\lambda(\lambda^2 - \lambda - 6)$$

$$= \lambda(\lambda+3)(\lambda-2)$$

$$\max(Q(x)) = 3$$

$$\min(Q(x)) = -2$$

$$(A+2I)x=0$$

$$\begin{bmatrix} 2 & 1 & 2 \\ 1 & 3 & 1 \\ 2 & 1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 1 & 2 \\ 0 & 5/2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$R_2 - R_1 \frac{1}{2} \rightarrow R_2$$

$$R_3 - R_1 \rightarrow R_3$$

$$2x_1 + x_2 + 2x_3 = 0$$

$$\cancel{\sqrt{2}x_2 = 0}$$

$$\boxed{x_2 = 0}$$

$$2x_1 + 0 + 2x_3 = 0$$

$$\boxed{x_1 = -x_3}$$

$$u_3' = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$u_3 = \begin{bmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix} = \frac{u_3'}{\|u_3'\|}$$

$$(A - 3I)x = 0$$

$$\left[ \begin{array}{ccc} -3 & 1 & 2 \\ 1 & -2 & 1 \\ 2 & 1 & -3 \end{array} \right] \xrightarrow{R_2 + \frac{1}{3}R_1 \rightarrow R_2} \left[ \begin{array}{ccc} -3 & 1 & 2 \\ 0 & -\frac{5}{3} & \frac{5}{3} \\ 0 & \frac{5}{3} & -\frac{5}{3} \end{array} \right]$$

$R_3 + \frac{2}{3}R_1 \rightarrow R_3$

$$\left[ \begin{array}{ccc} -3 & 1 & 2 \\ 0 & -5/3 & 5/3 \\ 0 & 0 & 0 \end{array} \right] x = 0$$

$$-3x_1 + x_2 + 2x_3 = 0$$

$$\boxed{x_2 = x_3}$$

$$-3x_1 + 5x_3 = 0 \quad \boxed{x_1 = x_3}$$

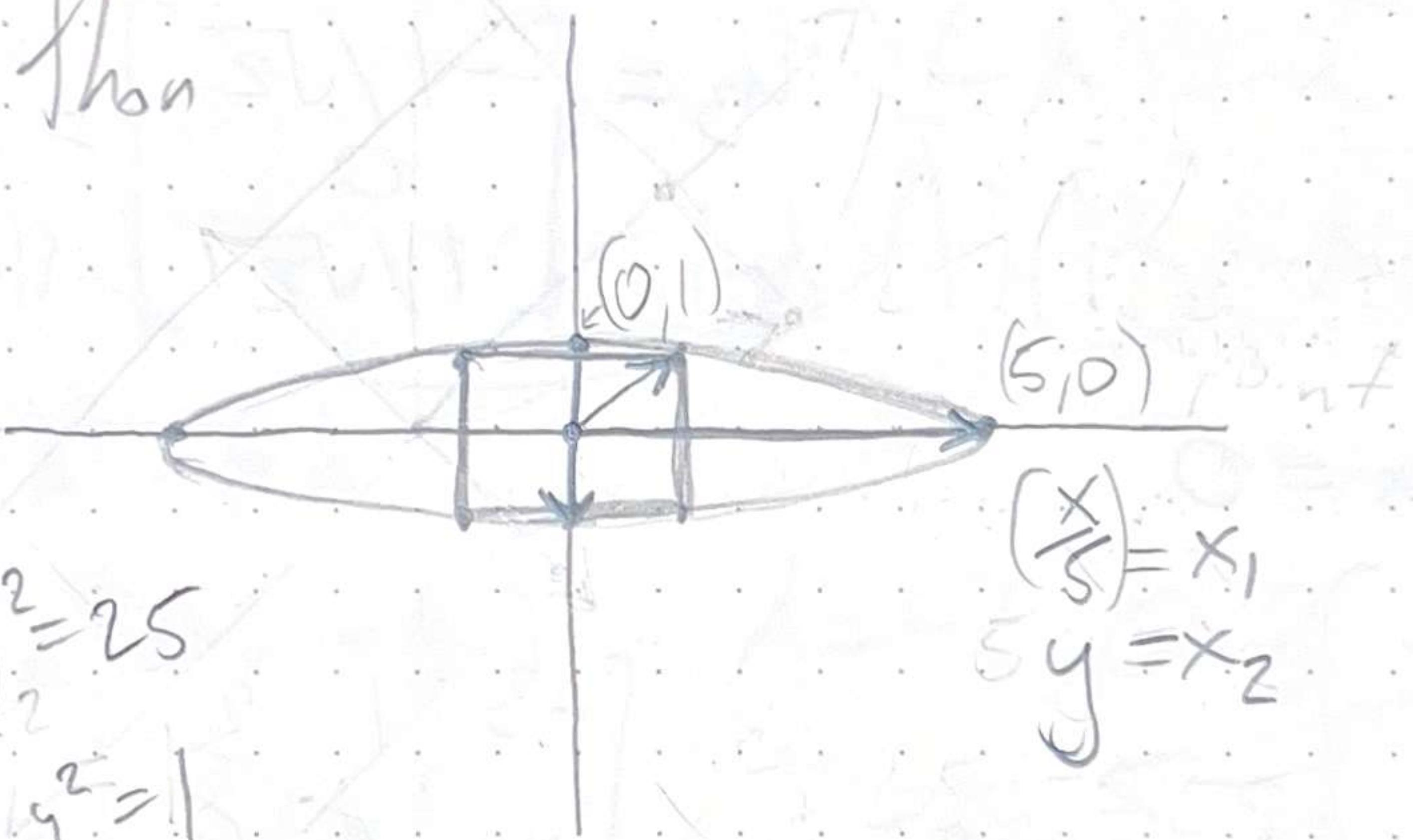
$$u_1' = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \quad u_1 = \frac{u_1'}{\|u_1'\|} = \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}$$

max of  $Q(x) = 3$ , achieved when  $x = \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}$

min of  $Q(x) = -2$ , achieved when  $x = \begin{bmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix}$

ii) Python

iii)



$$x^2 + 25y^2 = 25$$

$$\frac{x^2}{25} + \frac{25y^2}{25} = 1$$

$$\left(\frac{x}{5}\right)^2 + y^2 = 1$$

$$@ x = 0$$

$$25y^2 = 25$$

$$y^2 = 1$$

$$y = \pm 1$$

$\left  \begin{array}{l} @ y=0 \\ x^2 = 25 \\ x = \pm 5 \end{array} \right.$	$\left  \begin{array}{l} @ y=0 \\ x^2 = 25 \\ x = \pm 5 \end{array} \right.$
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area:

$$\text{Area} = 2x_1 \cdot 2x_2 = 4x_1 x_2$$

$$Q(x) = 4x_1 x_2$$

so we want

$\max(Q(x) | \|x\|=1)$  since

where  $x = \begin{bmatrix} x_1 \\ x_2 \\ y \end{bmatrix}$   $\|x\| = \sqrt{x_1^2 + x_2^2}$

$$\begin{aligned} &= \sqrt{\left(\frac{x}{5}\right)^2 + y^2} \\ &= \sqrt{1} = 1 \end{aligned}$$

$$Q(x) = x^T A x \quad A = \begin{bmatrix} 0 & 2 \\ 2 & 0 \end{bmatrix}$$

$= 4x_1 x_2$

$$\det(A - \lambda I) = \begin{vmatrix} -\lambda & 2 \\ 2 & -\lambda \end{vmatrix} = 0$$

$$\lambda^2 - 4 = 0$$

$$\lambda^2 = 4$$

$$\lambda = \pm 2$$

$$\det(A - 2I) = 0$$

$$\begin{bmatrix} -2 & 2 \\ 2 & -2 \end{bmatrix} x = 0 \quad -2x_1 + 2x_2 = 0$$

$$\begin{aligned} 2x_2 &= 2x_1 \\ x_2 &= x_1 \end{aligned}$$

$$(A + 2I)x = 0$$

$$\begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix} x = 0$$

$$x_1 = -x_2$$

$$\lambda_1 = 2 \quad v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad u_1 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$\lambda_2 = -2 \quad v_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

max achieved at  $u_1$

$$x/\sqrt{5} = x_1 = 1/\sqrt{2}$$

$$x = 5/\sqrt{2}$$

$$y = x_2 = 1/\sqrt{2}$$

$$y = 1/\sqrt{2}$$

(1) By spectral decomp, we know

$$A = \lambda_1 u_1 u_1^T + \lambda_2 u_2 u_2^T + \dots + \lambda_n u_n u_n^T$$

so,

$$x^T A x = \sum_{i=1}^n \lambda_i x^T u_i u_i^T x$$

and since the <sup>normalized</sup> eigenvectors of  $A$  form an

orthonormal basis for  $\mathbb{R}^n$ ,  $x = \sum_{i=1}^n c_i u_i$

then,  $x$  is a linear combination of the eigenvectors of  $A$ . So,

$$x^T A x = \sum_{i=1}^n \lambda_i (c u_i + c_2 u_2 + \dots + c_n u_n)^T u_i$$

$$= \sum_{i=1}^n \lambda_i \left( \sum_{j=1}^n c_j u_j \cdot u_i \right)^2 \text{ where } c_j \text{ is } x \cdot u_j$$

but for every  $i \neq j$   $u_i \cdot u_j = 0$ , and when  $i=j$ ,

$u_i \cdot u_i = 1$ , so

$$x^T A x = \sum_{i=1}^n \lambda_i (x \cdot u_i)^2$$

Since  $\|x\|=1$ ,  $\|x\|^2=1$ , so

$$\sum_{i=1}^n (\cancel{x} \cdot u_i)^2 = \|x\|^2 = 1$$

and since  $\lambda_1 \geq \lambda_2 \geq \lambda_3 \dots \geq \lambda_n$

we know we obtain the max of  $Q(x) \mid \|x\|=1$

when  $x \cdot u_1 = 1$ , so when  $x = u_1$ .

However, we also have the constraint

$x \cdot u_1 = 0$ , so  $x$  must be in the subspace spanned by  $[u_2, u_3, \dots, u_n]$ .

This changes the starting index of our sum to 2,

so  $x^T A x = \sum_{i=2}^n \lambda_i (x \cdot u_i)^2$ , and similarly,

we obtain max when  $x \cdot u_2 = 1$ , since

$$\lambda_2 \geq \lambda_3 \dots \geq \lambda_n$$

and min when  $x \cdot u_n = 1$ .

$\therefore$  we obtain the  $\max(Q(x) \mid \|x\|=1, x \cdot u_1=0)$

when  $x = u_2$  and min when  $x = u_n$ .

$$\text{ii) } Q(x) = x_2^2 + 2x_1x_2 + x_3^2 + 2x_2x_3$$

from question 4(b)i)  $A = \begin{pmatrix} 0 & 1 & 2 \\ 1 & 1 & 0 \\ 2 & 1 & 0 \end{pmatrix}$

we found  $\lambda = -2, 0, 3$

and  $\min(Q(x)) \mid \|x\|=1, x \cdot u_i = 0 \rangle = -2$

Using Thm 0.6, we know

$\max(Q(x)) \mid \|x\|=1, x \cdot u_i = 0 \rangle \neq 0,$

since  $\max(Q(x)) \mid \|x\|=1 \rangle = 3$  when  $x = u_1$ ,

so we take  $\max = \lambda_2$ .

```
1 import numpy as np
2
3 #Q(x) = -6x1^2 - 10x2^2 - 13x3^2 - 13x4^2 - 4x1x2 - 4x1x3 - 4x1x4 + 6
4
5 A = [[-6,-2,-2,-2],
6     [-2,-10,0,0],
7     [-2,0,-13,3],
8     [-2,0,3,13]]
9
0 A = np.array(A)
1
2 eigvalues,eigvectors=np.linalg.eig(A)
3
4 print(f"max(Q(x) | ||x|| = 1) = {np.max(eigvalues)}")
5 print(f"min(Q(x) | ||x|| = 1) = {np.min(eigvalues)}")
```

.py

```
1 erykhalicki@mac-2 A5 % python Q4.py
2 max(Q(x) | ||x|| = 1) = 13.59537962670595
3 min(Q(x) | ||x|| = 1) = -13.812653224440764
4 erykhalicki@mac-2 A5 %
```