

# AS Engk Halicki

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

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

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

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

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

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

i)  $x = Py$ .  $P$  comes from 'POP'

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

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

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

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

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

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

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

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

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

$$-x_1 + 3x_2 = 0 \quad x_1 = 3x_2$$

$$3x_1 - 9x_2 = 0$$

$$x_1 = \begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 3/\sqrt{10} \\ 1/\sqrt{10} \end{bmatrix}$$

$$\lambda = 3, -7$$

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

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

$$x_2 = -3x_1$$

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

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

$$D = \begin{bmatrix} 3 & 0 \\ 0 & -7 \end{bmatrix}$$

$$Q(y) = y^T D y = 3y_1^2 - 7y_2^2$$



$$ii) \quad x = \begin{bmatrix} 4 \\ -1 \end{bmatrix}$$

$P^{-1} = P^T$  since  $P$  is orthogonal

$$P^T = \begin{bmatrix} 3/\sqrt{5} & 1/\sqrt{5} \\ 1/\sqrt{5} & -3/\sqrt{5} \end{bmatrix} = P^{-1} \quad A = \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix}$$

$$y = P^{-1}x = \begin{bmatrix} 3.4785 \\ 2.2135 \end{bmatrix}$$

$$Q(x) = x^T A x = 2x_1^2 - 6x_2^2 + 6x_1x_2 = \begin{bmatrix} 4 & -1 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix} \begin{bmatrix} 4 \\ -1 \end{bmatrix} = 2$$

$$Q(y) = y^T D y = 3y_1^2 - 7y_2^2 = 2$$

c) i) False quadratic function  
 $x^2 + x$  is a function,  
 but not a q. form, since  $x$   
 $(x^2 + x)$  is not 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  $P$  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  $x=y$ , and  $Q(x)$  remains unchanged, ~~possibly~~ retaining any cross product terms it had before.

iv) False eg.  $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$   $Q(x) = 2$   
 $2 \geq 0$ ,  $\therefore$  cannot be negative definite.

d)  $A = \begin{bmatrix} a & b \\ b & d \end{bmatrix}$   $Q(x) = x^T A x$  [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  $\lambda_1 + d_2 = a + d$ , so  $ad < 0$  as well.

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

$a > 0$ ,  $-a < 0$ , so,  $d < -a < 0$ .

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

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

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:

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

$$\text{but, } ad < 0.$$

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.



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

Furthermore,  $Av_i = \lambda_i v_i$  for eigenvector/value 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  $\lambda_i > 0, \lambda_i^2 > 0$ , for all  $\lambda_i$  in  $A$ .

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

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

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

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

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

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



ii) from 2.a.i, we know for  $\lambda_i$  and  $v_i$  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) if  $Q(x) = x^T A^T A x$  is positive semi-definite,  $A^T A$  is positive definite.

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

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)

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

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

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

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

$$\det(A_3) = aei + bfg + cdh - gec - hfa - idb \\ = 1, 1 > 0 \therefore \det(A_3) > 0 \checkmark$$

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

$A$  is positive definite



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

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

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

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

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

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



3. a)

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

$$b = \begin{bmatrix} 1 \\ 1 \\ 8 \end{bmatrix}$$

$$R_2 - 4R_1 \rightarrow R_2$$

$$R_3 - R_1 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 4 & 1 \\ 0 & 9 & 3 \\ 0 & 3 & 5 \end{bmatrix}$$

$$R_3 - \frac{1}{3}R_2 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 4 & 1 \\ 0 & 9 & 3 \\ 0 & 0 & 4 \end{bmatrix} = U$$

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

$$U^T U x = b$$

$$U x = y$$

$$U^T y = b$$

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

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

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

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



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

$$A = U^T U$$

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

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

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

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 (it's not really a LS problem).

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

$$R_2 + R_1 \rightarrow R_2$$

$$R_3 - 2R_1 \rightarrow R_3$$

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

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 4 & -2 \\ 0 & -2 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & 2 \\ 0 & 4 & -2 \\ 0 & 0 & 1 \end{bmatrix} = U_1$$

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

$$U =$$

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



$$U^T U x = b$$

$$U x = y$$

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

$$U^T y = b$$

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

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

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

c) False

$$A = U^T U$$

makes sense

$$A^T = (U^T U)^T$$

since  $A$  is symmetric

$$A^T = U^T U^{TT}$$

$$A = A^T$$

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



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

$$\|x\| = 1$$

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

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

$$\leq 9$$

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

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

$$Q(x) = 9$$

$\therefore 9$  is max

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

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

$$\geq -5$$

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

$$Q(x) = -5$$

$\therefore -5$  is min

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$$b) i) Q(x) = x_2^2 + 2x_1x_2 + 4x_1x_3 + 2x_2x_3$$

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

need to

find  $d_1$  and  $d_3$

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



$$\det(A) = aei + bfg + cdh - ceg - bdi - afh$$

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

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

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

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

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

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

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

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

$$\begin{bmatrix} 2 & 1 & 2 \\ 1 & 3 & 1 \\ 2 & 1 & 2 \end{bmatrix}$$

$\rightarrow$

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

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

$$R_3 - R_1 \rightarrow R_3$$



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

$$\frac{5}{2}x_2 = 0$$

$$x_2 = 0$$

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

$$x_1 = -x_3$$

$$u'_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$u_3 = \frac{\begin{bmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix}}{\|u'_3\|} = \frac{u'_3}{\|u'_3\|}$$

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

$$\begin{bmatrix} -3 & 1 & 2 \\ 1 & -2 & 1 \\ 2 & 1 & -3 \end{bmatrix}$$

$$\begin{aligned} R_2 + \frac{1}{3}R_1 &\rightarrow R_2 \\ R_3 + \frac{2}{3}R_1 &\rightarrow R_3 \end{aligned}$$

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

$$\begin{bmatrix} -3 & 1 & 2 \\ 0 & -5/3 & 5/3 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_3 + R_2 \rightarrow R_3} x = 0$$

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

$$x_2 = x_3$$

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

$$x_1 = x_3$$

$$u'_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$u_1 = \frac{u'_1}{\|u'_1\|} = \frac{1}{\sqrt{3}} \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}$$

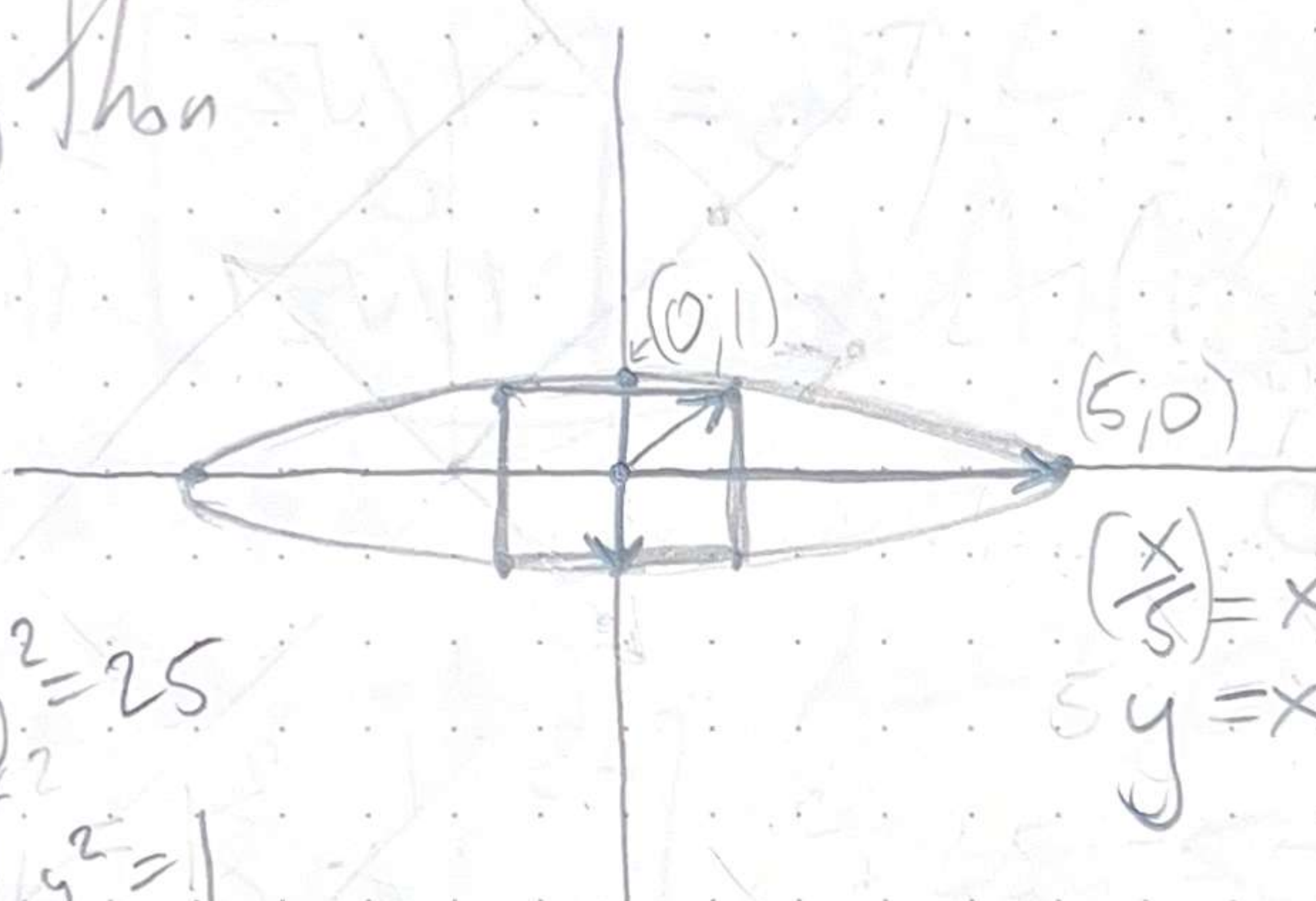


max of  $Q(x) = 3$ , achieved when  $x = \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}$

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

ii) By then

iii)



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

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

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

$$\begin{aligned} @ x=0 \\ 25y^2 &= 25 \\ y^2 &= 1 \\ y &= \pm 1 \end{aligned}$$

$$\begin{aligned} @ y=0 \\ x^2 &= 25 \\ x &= \pm 5 \end{aligned}$$

area:

$$\begin{aligned} l \times w &= 2x_1 \cdot 2x_2 \\ &= 4x_1x_2 \end{aligned}$$

$$Q(x) = 4x_1x_2$$

so we want

$$\max(Q(x) | \|x\| = 1) \quad \text{since}$$

$$\text{where } \vec{x} = \begin{bmatrix} \frac{x}{5} \\ y \end{bmatrix}$$

$$\begin{aligned} \|x\| &= \sqrt{x_1^2 + x_2^2} \\ &= \sqrt{\left(\frac{x}{5}\right)^2 + y^2} \\ &= \sqrt{1} = 1 \end{aligned}$$



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

$$= 4x_1 x_2$$

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

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

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

$$\lambda^2 = 4$$

$$\lambda = \pm 2$$

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

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

$$2x_2 = 2x_1$$

$$x_2 = x_1$$

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

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

$$x_1 = -x_2$$

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

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

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

max achieved at  $u_1$

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

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

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

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



c) 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  $\mathbb{R}^n$ ,  $x = \sum_{i=1}^n c_i u_i$

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

$$x^T A x = \sum_{i=1}^n \lambda_i (c_1 u_1 + c_2 u_2 \dots c_n u_n)^T u_i \dots$$

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

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

$u_i \cdot u_j = 1$ , 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  $Q(x) \|x\|=1$

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  $(Q(x) \|x\|=1, x \cdot u_1 = 0)$

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





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

from question 4, b, i)

$$A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 0 \end{pmatrix}$$

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

$$\begin{pmatrix} 2 & 1 & 0 \end{pmatrix}$$

$$\text{and } \min(Q(x) \mid \|x\|=1, x \cdot u_1 = 0) = -2$$

Using thm 0.6, we know

$$\max(Q(x) \mid \|x\|=1, x \cdot u_1 = 0) \neq 0,$$

since  $\max(Q(x) \mid \|x\|=1) = 3$  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
10 A = np.array(A)
11
12 eigvalues,eigvectors=np.linalg.eig(A)
13
14 print(f"max(Q(x) | ||x|| = 1) = {np.max(eigvalues)}")
15 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 %

```