CS357 HW7Q1 Lanxiao Bai

1. Let

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

Then

$$AS = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & & & 0 \\ & 0 & \ddots & & \\ & & \ddots & 1 \\ 1 & & & & 0 \end{bmatrix} = \begin{bmatrix} a_{1n} & a_{11} & \cdots & a_{1(n-1)} \\ a_{2n} & a_{21} & \cdots & a_{2(n-1)} \\ \vdots & \vdots & \ddots & \vdots \\ a_{nn} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

As shown, S is a shift matrix since it can shift each column 1 step to right. And

$$Sx = [x_{n-1}, x_0, \cdots, x_{n-2}]$$

For the same reason,

$$S^k \mathbf{x} = [x_{n-k}, x_{n-k+1}, \cdots, x_1, x_2, \cdots, x_{n-k-1}]$$

- 2. No, since all eigenvalues of S,  $|\lambda_i|=1$ , power method may not converge.
- 3. Proof:

$$Sx = \lambda x$$

$$(S - \lambda I)x = 0$$

$$\begin{bmatrix} -\lambda & 1 & 0 \\ -\lambda & \ddots & \\ & \ddots & 1 \\ 1 & & -\lambda \end{bmatrix} = 0$$

$$det(\begin{bmatrix} -\lambda & 1 & 0 \\ -\lambda & \ddots & \\ & \ddots & 1 \\ 1 & & -\lambda \end{bmatrix}) = 0$$

So that

$$\begin{bmatrix} 1 & 0 \\ -\lambda & \ddots \\ & \ddots & 1 \end{bmatrix} - \lambda \begin{bmatrix} -\lambda & 0 \\ & \ddots \\ & \ddots & -\lambda \end{bmatrix} = 0$$

$$\Rightarrow 1 \pm \lambda = 0 \Rightarrow |\lambda| = 1$$

4. Since  $Sx = \lambda x$ ,  $S^2x = \lambda_1\lambda_2x$  that  $\lambda_1, \lambda_2$  is eigenvalues of S.

Since  $\lambda_k = e^{i(2\pi k/n)} = \cos(2\pi k/n) + i\sin(2\pi k/n)$  and  $\cos(2\pi \frac{n+k}{n}) = \cos(2\pi \frac{k}{n})$  and  $\sin(2\pi \frac{n+k}{n}) = \sin(2\pi \frac{k}{n})$  when k < n.

Thus, there are always n unique eigenvalues. For the same reason,  $S^4, S^{2^k}$  and  $S^n$  all have n unique eigenvalues.