

10.1 Determine the (a) eigenvalues and (c) singular values of a Householder reflector. For the eigenvalues, give a geometric argument as well as algebraic proof.

Solution. (a) $\exists x \in \mathbb{C}^{m-k+1}$, $v = \|x\|e_1 - x$. Householder reflector F is reflection across H in \mathbb{C}^{m-k+1} , where H is a hyperplane orthogonal to v ($H = \text{null}(v)$). We can write F as

$$F = I - 2 \frac{vv^*}{v^*v}.$$

Then,

$$\begin{aligned} Fx &= x \quad \forall x \in H = \text{span}\{q_1, q_2, \dots, q_{m-k}\}, \\ Fv &= -v, \end{aligned}$$

where q_i 's and $\frac{v}{\|v\|}$ are orthonormal basis of \mathbb{C}^{m-k+1} .

Therefore, eigenvalues are 1 and -1.

Geometrically, F is reflection across H , so if

$x \in H$, $Fx = x$. Also, $Fv = -v$ for $v \in H^\perp$.

(c) $F^*F = FF^* = I$. Therefore, singular value is 1.