

1 From the lecture, let  $K_n = \langle f_1, \dots, f_n \rangle$ . Form  $Q_n = [f_1, \dots, f_n]$ .  $\Rightarrow$  full rank.

Let  $\theta_j$  be any Ritz values (the eigenvalue of  $T_n$ , where  $T_n = Q_n^T A Q_n$ )

Since for  $\forall x \in K_n$ ,  $\exists y$  s.t.  $x = Q_n y$ , the Rayleigh quotient  $r(x)$  when  $x$  is restricted to  $K_n$  is  $r(x) = \frac{y^T Q_n^T A Q_n y}{y^T y} = \frac{y^T T_n y}{y^T y}$  where  $x = Q_n y$ .

Now, for convenience, let  $r_{T_n}(y) = \frac{y^T T_n y}{y^T y}$

The  $k^{\text{th}}$  component of  $\nabla r_{T_n}(y)$  i.e.,  $\frac{\partial r_{T_n}(y)}{\partial y_k} = \frac{\partial}{\partial y_k} \left( \frac{y^T T_n y}{y^T y} \right) = \frac{1}{y^T y} ((T_n y)_k + (T_n^T y)_k - 2 \cdot \frac{y^T T_n y}{y^T y} \cdot y_k)$

$$\therefore \nabla r_{T_n}(y) = \frac{1}{y^T y} ((\underbrace{T_n + T_n^T}_{2T_n}) y - 2 r_{T_n}(y) \cdot y) = \frac{1}{y^T y} ((T_n + T_n^T) y - 2 r_{T_n}(y) \cdot y)_k$$

$$= \frac{2}{y^T y} (T_n y - r_{T_n}(y) \cdot y).$$

$2T_n$  as  $T_n = T_n^T$  ( $\because A$  symmetric  $\leadsto$  so does similar  $T_n$ )

Again,  $\nabla r_{T_n}(y) = 0 \Leftrightarrow y$  is eigenvector of  $T_n \Leftrightarrow \underbrace{r_{T_n}(y)}_{r(x)}$  is an eigenvalue of  $T_n$  (Ritz value).

$\leadsto$  Ritz values are stationary pts of the Rayleigh quotient  $r(x)$  if  $x$  is restricted to  $K_n$  ( $x \in K_n$ ).