Answers to Chapter 1

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Problem Page 13, P1.1.1.

Proof. $M = \prod_{i=1}^r (A - x_i I) = A^r - \sum_{i=1}^r x_i A^{r-1} + \sum_{1 < x_i < x_j < r} x_i x_j A^{r-2} + \dots + (-1)^r \prod_{i=1}^r x_i I$. So the first column of M should be the linear combination of each components in the formula above. Now we give an algorithm to compute the first column of A^k .

Algorithm 1.1.1

Input: A n*n matrix A, an integer k.

Output: The first column of $A^1, A^2, ..., A^k$. T = Afor i = 1 to k B[:, i] = T[:, 1] T = A * T[:, 1]

5 return B

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The time complexity of this algorithm is $O(k*n^2)$, and time complexity of calculating the coefficients is $\sum_{i=0}^r C_r^i = 2^r$. So the total time cost should be $O((r+2)*n^2+2^r)$.

Problem Page 13, P1.1.3.

Proof. $(xy^T)^k = x((x^Ty)^T)^{k-1}y^T = ((x^Ty)^T)^{k-1}xy^T$. To calculate $((x^Ty)^T)^{k-1}$, time cost is $O(n^2)$; for xy^T time cost is $O(n^2)$. So total time cost is $O(n^2)$.