

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 $n \times n$ matrix A, an integer k.

Output: The first column of A^1, A^2, \dots, A^k .

```
1  T = A
2  for i = 1 to k
3      B[:, i] = T[:, 1]
4      T = A * T[:, 1]
5  return B
```

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 $O((r + 2) * n^2 + 2^r)$. \square

Problem Page 13, P1.1.3.

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

Problem Page 13, P1.1.4.

Proof. \square