

$$1. \|x\|_{\infty} = \max_i |x_i|$$

$$\textcircled{1} \|x\|_2 = \sqrt{|x_1|^2 + \dots + |x_n|^2}$$

$$\|x\|_1 = \sum_i |x_i| = |x_1| + \dots + |x_n| \quad \therefore \|x\|_{\infty} \leq \|x\|_1$$

$$\|x\| = \|x\|_2 = \sqrt{|x_1|^2 + \dots + |x_n|^2}$$

$$(\|x\|_{\infty})^2 = \max_i |x_i|^2 \leq x_1^2 + \dots + x_n^2 = (\|x\|)^2$$

$$\|x\|_2^2 = x_1^2 + \dots + x_n^2 = \sum_{i=1}^n x_i^2 \leq \sum_{i=1}^n x_i^2 + \sum_{i \neq j} |x_i x_j| = \|x\|_1^2$$

$$\therefore \|x\|_{\infty} \leq \|x\| \leq \|x\|_1$$

$$\textcircled{2} \frac{\|x\|}{\|x\|_{\infty}} = \frac{\sqrt{|x_1|^2 + \dots + |x_n|^2}}{\max_i |x_i|}$$

$$|x_1|^2 + \dots + |x_n|^2 \leq n \cdot \max_i |x_i|^2$$

$$\therefore \frac{\|x\|}{\|x\|_{\infty}} \leq \sqrt{n}$$

$$\textcircled{3} \frac{\|x\|_1}{\|x\|} = \frac{|x_1| + \dots + |x_n|}{\sqrt{|x_1|^2 + \dots + |x_n|^2}}$$

According to Cauchy-Schwarz inequality:

$$|u_1 v_1 + \dots + u_n v_n|^2 \leq (u_1^2 + \dots + u_n^2)(v_1^2 + \dots + v_n^2)$$

We can take  $u_i = |x_i|$   $v_i = 1$  into this inequality:

$$\text{we can obtain: } (|x_1| + \dots + |x_n|)^2 \leq n \cdot (x_1^2 + \dots + x_n^2)$$

$$\Leftrightarrow \frac{\|x\|_1}{\|x\|} \leq \sqrt{n}$$

$$\textcircled{4} |x_1| = |x_2| = \dots = |x_{n-1}| = |x_n|$$

$$2. \|x+y\|_{\infty} = \max_i |x_i + y_i| \leq \max_i |x_i| + |y_i| \leq \max_i |x_i|$$

$\textcircled{1}$

$$\leq \max_i |x_i| + \max_j |y_j| = \|x\|_{\infty} + \|y\|_{\infty}$$

$$\textcircled{2} \|x+y\|_1 = \sum_{i=1}^n |x_i + y_i| \leq \sum_{i=1}^n |x_i| + |y_i| = \sum_{i=1}^n |x_i| + \sum_{i=1}^n |y_i| \\ = \|x\|_1 + \|y\|_1$$



$$3. A = \begin{pmatrix} 0.9 & 0.5 \\ 0.1 & 0.7 \end{pmatrix} \quad \lambda = 1, 0.6.$$

$$\therefore u_k = A^k u_0 \text{ converges to } \begin{pmatrix} 0.75 \\ 0.25 \end{pmatrix}$$

so  $\begin{pmatrix} 0.75 \\ 0.25 \end{pmatrix}$  is the eigenvector of the eigenvalue  $\lambda_1 = 1$ .

for  $\lambda_2 = 0.6$ , the eigenvector is  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ .

$$\therefore A X = \lambda X.$$

$$\Rightarrow A^T \cdot A X = A^T \lambda X \Leftrightarrow A^T X = \frac{1}{\lambda} X$$

so the eigenvectors of  $A^T$  are  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$   $\begin{pmatrix} 0.75 \\ 0.25 \end{pmatrix}$

$u_k = A^k u_0$  after multiplying by  $0.6^k$ .

will converge to a multiple of  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ ,

because  $\frac{1}{0.6} \times 0.6 = 1$  so it will converge to the eigenvector of  $\lambda_2 = \frac{1}{0.6}$  ( $(\frac{1}{0.6} \times 0.6)^k = 0.6^k \rightarrow 0$ ).

$$4. A q_j = b_{j-1} q_{j-1} + a_j q_j + b_j q_{j+1}$$

$$q_j^T A q_j = a_j. \quad (\because q_j \text{'s are orthonormal})$$

$$\text{So we can obtain: } A q_1 = b_0 q_0 + a_1 q_1 + b_1 q_2 = a_1 q_1 + b_1 q_2$$

$$A q_2 = b_1 q_1 + a_2 q_2 + b_2 q_3$$

$$A q_3 = b_2 q_2 + a_3 q_3 + b_3 q_4$$

$$A Q = [A q_1 \quad A q_2 \quad \dots \quad A q_n] = (q_1 \quad \dots \quad q_n) \begin{pmatrix} a_1 & b_1 & 0 \\ b_1 & a_2 & b_2 \\ 0 & b_2 & a_3 & \dots \end{pmatrix}$$

$$= Q T \text{ where } T \text{ is tridiagonal}$$

