

25.1

a)

$$A = \begin{pmatrix} a_1 & b_1 & & \\ b_1 & a_2 & & \\ & & \ddots & \\ & & & a_{m-1} & b_{m-1} \\ & & & b_{m-1} & a_m \end{pmatrix}$$

suppose $\lambda \in \mathbb{C} \setminus \mathbb{R}$. A is singular.

$$A - \lambda I = \begin{pmatrix} a_1 - \lambda & b_1 & & \\ b_1 & a_2 - \lambda & & \\ & & \ddots & \\ & & & a_{m-1} - \lambda & b_{m-1} \\ & & & b_{m-1} & a_m - \lambda \end{pmatrix} = \begin{pmatrix} c_1 & b_1 & & \\ b_1 & c_2 & & \\ & & \ddots & \\ & & & c_{m-1} & b_{m-1} \\ & & & b_{m-1} & c_m \end{pmatrix}$$

V : diagonal with entries on diagonal $\neq 0$.

$$\Rightarrow \det(V) \neq 0$$

$$\Rightarrow V \text{ non singular}$$

$$\Rightarrow \text{Rank}(V) = m-1.$$

$$\Rightarrow \text{Rank}(A - \lambda I) \geq m-1.$$

\hookrightarrow if $\text{Rank}(A - \lambda I) = m \Rightarrow$ non singular $\Rightarrow \lambda$ Eigenvalue.

if $\text{Rank}(A - \lambda I) = m-1 \Rightarrow \dim(\ker(A - \lambda I)) = m - (m-1) = 1$

\Rightarrow only have 1 eigenvector.

$\Rightarrow \dim(E_\lambda) = 1$.

\Rightarrow Geometric Multiplicity 1.

Hermitian \Rightarrow Theorem 7.7. Diagonalizable.

\Leftrightarrow Non defective.

\Leftrightarrow Geo Multi = Algebraic Multi

Thus, for each λ . Algebraic Multi = 1. \Rightarrow Simple

\Rightarrow All λ are distinct & Simple

b). A : upper-Hessenberg.

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix} \quad \det(\lambda I - A) = (\lambda - 1)^3 \quad \text{Not distinct}$$

25.2 let $A = \begin{pmatrix} x & x & x \\ x & x & x \\ x & x & x \end{pmatrix}$

a) $B = \begin{bmatrix} x & x & 0 \\ 0 & x & x \\ 0 & 0 & x \end{bmatrix}$

(i). if $B = QA$.

then $[b_1 \ b_2 \ b_3] = [Qa_1 \ Qa_2 \ Qa_3]$

$$b_1^T b_3 = 0 \Leftrightarrow (Qa_1)^T (Qa_3) = 0$$

$$\Leftrightarrow a_1^T a_3 = 0. \quad \text{Not necessary holds}$$

\Rightarrow (i) X

(ii). $A = \begin{pmatrix} x & x & x \\ x & x & x \\ x & x & x \end{pmatrix} \xrightarrow[Q_1]{\text{Householder}} B_1 = QA = \begin{pmatrix} x & x & x \\ 0 & x & x \\ 0 & x & x \end{pmatrix}$

rk: $\begin{pmatrix} x \\ x \\ x \end{pmatrix} \xrightarrow[\text{Householder}]{H = \begin{pmatrix} 1 & 0 \\ 0 & F \end{pmatrix}} \begin{pmatrix} x \\ x \\ 0 \end{pmatrix}$

$$B_1^* = A^* Q_1^* = \begin{pmatrix} x & 0 & 0 \\ x & x & x \\ x & x & x \end{pmatrix}$$

Q_2^* \downarrow House hold

$$B_2^* = Q_2^* B_1^* = \begin{pmatrix} x & 0 & 0 \\ x & x & 0 \\ 0 & x & x \end{pmatrix}$$

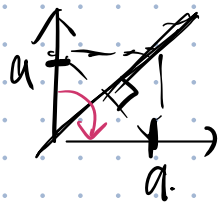
$$B = Q_3 B_2 = \begin{pmatrix} x & x & 0 \\ 0 & x & x \\ 0 & 0 & x \end{pmatrix} \xleftarrow[Q_3]{\text{Household}} B_2 = B_1 Q_2 = \begin{pmatrix} x & x & 0 \\ 0 & x & x \\ 0 & x & x \end{pmatrix}$$

$$B = Q_3 B_1 Q_2 = Q_3 Q_1 A Q_2. \quad \Rightarrow \text{(ii) Applicable}$$

$$b). B = \begin{pmatrix} x & x & 0 \\ x & 0 & x \\ 0 & x & x \end{pmatrix}$$

Housader. Q_1, Q_2 . s.t. $\begin{pmatrix} x & x & 0 \\ x & x & x \\ 0 & 0 & x \end{pmatrix} = Q_1 A Q_2$.

$$\begin{pmatrix} x & x \\ 0 & x \end{pmatrix} \xrightarrow{\text{Hous}} \begin{pmatrix} 0 & x \\ x & x \end{pmatrix} \quad \text{eg: } \begin{pmatrix} a & x \\ 0 & x \end{pmatrix} \rightarrow \begin{pmatrix} 0 & x \\ a & x \end{pmatrix}$$



$$Q_3 = I - 2 \frac{v v^*}{v^* v}, \quad v = \begin{pmatrix} a \\ 0 \end{pmatrix} - \begin{pmatrix} 0 \\ a \end{pmatrix} = \begin{pmatrix} a \\ -a \end{pmatrix}$$

(ii) ✓

(i) X. let $A = [a \ a \ a]$.

$$B = \begin{pmatrix} x & x & 0 \\ x & 0 & x \\ 0 & x & x \end{pmatrix} = [Qa \ Qa \ Qa] = QA$$

$$\Rightarrow Qa = 0$$

$$\Rightarrow QA = 0 \text{ contradiction.}$$

c). $B = \begin{pmatrix} x & x & 0 \\ 0 & 0 & x \\ 0 & 0 & x \end{pmatrix}$ $\det(B) = 0 \Rightarrow B$ singular.
 $\Rightarrow \exists x \neq 0$ s.t. $Bx = 0$.

(i) X. since $B = QA$

$$QAX = 0$$

$$AX = 0. \quad A \text{ is singular.}$$

(ii) X since $B = Q_1 A Q_2$

$$Q_1 A Q_2 x = 0$$

Not Necessary

$$\Rightarrow A \mathbb{Q}_2 X = 0. \Rightarrow A (\mathbb{Q}_2 X) = 0 \quad A \text{ singular.}$$
$$\mathbb{Q}_2 X \neq 0.$$

Thus (ii) \checkmark .