

(with the maximum attained for $x = u_{n-k}$), where $1 \leq k \leq n-1$. Equivalently, if V_k is the subspace spanned by (u_1, \dots, u_k) , then

$$\lambda_k = \max_{x \neq 0, x \in V_k} \frac{x^\top A x}{x^\top x}, \quad k = 1, \dots, n.$$

Proof. First observe that

$$\max_{x \neq 0} \frac{x^\top A x}{x^\top x} = \max_x \{x^\top A x \mid x^\top x = 1\},$$

and similarly,

$$\max_{x \neq 0, x \in \{u_{n-k+1}, \dots, u_n\}^\perp} \frac{x^\top A x}{x^\top x} = \max_x \{x^\top A x \mid (x \in \{u_{n-k+1}, \dots, u_n\}^\perp) \wedge (x^\top x = 1)\}.$$

Since A is a symmetric matrix, its eigenvalues are real and it can be diagonalized with respect to an orthonormal basis of eigenvectors, so let (u_1, \dots, u_n) be such a basis. If we write

$$x = \sum_{i=1}^n x_i u_i,$$

a simple computation shows that

$$x^\top A x = \sum_{i=1}^n \lambda_i x_i^2.$$

If $x^\top x = 1$, then $\sum_{i=1}^n x_i^2 = 1$, and since we assumed that $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$, we get

$$x^\top A x = \sum_{i=1}^n \lambda_i x_i^2 \leq \lambda_n \left(\sum_{i=1}^n x_i^2 \right) = \lambda_n.$$

Thus,

$$\max_x \{x^\top A x \mid x^\top x = 1\} \leq \lambda_n,$$

and since this maximum is achieved for $e_n = (0, 0, \dots, 1)$, we conclude that

$$\max_x \{x^\top A x \mid x^\top x = 1\} = \lambda_n.$$

Next observe that $x \in \{u_{n-k+1}, \dots, u_n\}^\perp$ and $x^\top x = 1$ iff $x_{n-k+1} = \dots = x_n = 0$ and $\sum_{i=1}^{n-k} x_i^2 = 1$. Consequently, for such an x , we have

$$x^\top A x = \sum_{i=1}^{n-k} \lambda_i x_i^2 \leq \lambda_{n-k} \left(\sum_{i=1}^{n-k} x_i^2 \right) = \lambda_{n-k}.$$