homework 1

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1 1

1.1 1

Lemma 1.1. Suppose **A** with eigenvalues λ_i is symmetric, then

$$eig(\mathbf{I} - c\mathbf{A}) = 1 + c\lambda_i$$

 $eig(\mathbf{A} - c\mathbf{I}) = \lambda_i - c$

Note

$$\mathbf{A} = \mathbf{I} - \rho(-\mathbf{I} + \mathbf{e}\mathbf{e'})$$

Where **e** is p one vector. Note **ee'** has one eigenvalue of p and p-1 eigenvalues of 0, then **A** has p-1 eigenvalues of $1-\rho$ and one $1+(p-1)\rho$ and thus

$$|A| = (1 - \rho)^{p-1} [1 + (p-1)\rho]$$

1.2 2

Let |A|=0, we have $(1-\rho)=0$ or $1+(p-1)\rho=0$ and thus

$$\rho = \begin{cases} 1 \\ -\frac{1}{p-1} \end{cases}$$

1.3 3

This statement is false and can't be proved.