Homework 8

July 18, 2016

Problem 1.

Find the Singualr Value Decomposition of the matrices problem 2 on page 399

Problem 2.

Problem 2 page 295 (not the true false question)

Problem 3.

Problem 10 page 297

Problem 4.

Problem 6 page 310

Problem 5.

Let $\mathbf{A} \in \mathbb{C}^{n \times n}$ be diagonalizable with eigenvalues $0 \le \lambda_1 \le \lambda_2 \le \cdots \le \lambda_n$. Express in the terms of the spectral decomposition of \mathbf{A} the set of vectors \mathbf{x} , and \mathbf{y} for which

$$\lambda_1 \le \frac{\mathbf{x}^\top \cdot \mathbf{A} \cdot \mathbf{y}}{\mathbf{x}^\top \cdot \mathbf{y}} \le \lambda_n \tag{1}$$