

proposition for any real symmetric matrix  $A \in \mathbf{R}^{n \times n}$  there exists an orthonormal basis of  $\mathbf{R}^n$  diagonalizing  $A$ .

proof by induction. first, we find an eigenvector for  $A$ , as follows. let  $v$  be a minimizer of the function  $f(x) = x^t A x$  on the unit sphere  $\{x \in \mathbf{R}^n \mid g(x) = x^t x = 1\}$ . by the method of Lagrange multipliers, there exists some real  $\lambda$  for which  $\nabla f|_v = \lambda \nabla g|_v$ , which reads  $Av = \lambda v$ . to finish, we note the following.

exercise let  $A$  be a real symmetric matrix,  $v$  a unit norm eigenvector. then  $v^\perp$  is  $A$ -stable. furthermore,  $A' = A|_{v^\perp} : v^\perp \rightarrow v^\perp$  is self adjoint.