

$$1. \quad H - \lambda I = \begin{pmatrix} -\lambda & 2 & -1 \\ 2 & 5-\lambda & -6 \\ -1 & -6 & 8-\lambda \end{pmatrix}$$

$$\begin{aligned} \det(H - \lambda I) &= -\lambda(5-\lambda)(8-\lambda) - 2 \times [2 \times (8-\lambda) - 6] - [2 \times (-6) + (5-\lambda)] + 36\lambda \\ &= -\lambda(5-\lambda)(8-\lambda) + 41\lambda - 13 \\ &= -\lambda^3 + 13\lambda^2 + \lambda - 13 \\ &= -(\lambda - 13)(\lambda - 1)(\lambda + 1) = 0 \end{aligned}$$

$$\Rightarrow \lambda_1 = 1, \lambda_2 = -1, \lambda_3 = 13$$

$$\textcircled{1} \lambda_1 = 1, \quad \begin{pmatrix} -1 & 2 & -1 \\ 2 & 4 & -6 \\ -1 & -6 & 7 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0 \Rightarrow \text{eigenvector } v_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\textcircled{2} \lambda_2 = -1, \quad \begin{pmatrix} 1 & 2 & -1 \\ 2 & 6 & -6 \\ -1 & -6 & 9 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0 \Rightarrow \text{eigenvector } v_2 = \begin{pmatrix} -3 \\ 2 \\ 1 \end{pmatrix}$$

$$\textcircled{3} \lambda_3 = 13, \quad \begin{pmatrix} -13 & 2 & -1 \\ 2 & -8 & 6 \\ -1 & -6 & -5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0 \Rightarrow \text{eigenvector } v_3 = \begin{pmatrix} -\frac{1}{5} \\ \frac{4}{5} \\ 1 \end{pmatrix}$$

$$\text{Thus, } Q = \begin{bmatrix} 1 & -3 & -\frac{1}{5} \\ 1 & 2 & \frac{4}{5} \\ 1 & 1 & 1 \end{bmatrix} \text{ and } D = Q^{-1} H Q = \text{diag}(1, -1, 13)$$

D is a diagonal form for H .

2. We have Hermitian matrix H positive definite,
so there are orthogonal matrix O and diagonal matrix D
that satisfying $H = O^{-1} D O^{-1}$

$$D = \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \ddots \\ & & & \lambda_n \end{pmatrix}$$

Since H is positive definite,
eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_n > 0$.

Let $D_1 = \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \sqrt{\lambda_2} & \\ & & \ddots \\ & & & \sqrt{\lambda_n} \end{pmatrix}$ then $D = D_1 \cdot D_1$

Let $P = O^{-1} D_1 O$ and P is positive definite

$$P^2 = O^{-1} D_1 O O^{-1} D_1 O = O^{-1} D_1^2 O = O^{-1} D O = H$$

Therefore, $H = P^2$.