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Math221: Matrix Computations, Homework #9 Solutions 2 Problem 5.5 Solution:
First Of All, For Any Non-zero Vector $U \in \mathbb{R}^n$, We Have $N \cdot U^T H U \cdot U^T U = 1$: It Follows That $U^T A U \cdot U^T U + N \cdot U^T (A + H) U \cdot U^T U = U^T A U \cdot U^T U + 1$ For Any Non-zero Vector $U \in \mathbb{R}^n$. By The

Courant-Fischer Minimax Theorem, We Have $\lambda_j = \min_{\mathbf{v} \perp \mathbf{v}_1, \dots, \mathbf{v}_{j-1}} \mathbf{v}^T \mathbf{A} \mathbf{v}$ 3th, 2024

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