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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 $N \sum_{i=1}^n U_i^2 = U^T U$. It Follows That
 $U^T A U = \sum_{i=1}^n U_i (A+ H)_i U_i = U^T (A+ H) U = U^T A U + U^T H U$. For Any Non-zero Vector $U \in \mathbb{R}^n$. By The
Courant-Fischer Minimax Theorem, We Have $\lambda_j = \min_{U \perp U_1, \dots, U_{j-1}} \frac{U^T A U}{U^T U}$ Jun 14th, 2024

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