

Symmetric Eigenvalue Problems

- The symmetric eigenvalue problem: basic facts
- Min-Max theorem -
- Inertia of matrices
- Bisection algorithm

The symmetric eigenvalue problem: Basic facts

- Consider the Schur form of a real symmetric matrix A :

$$A = QRQ^H$$

Since $A^H = A$ then $R = R^H$ ►

Eigenvalues of A are real

and

There is an orthonormal basis of eigenvectors of A

In addition, Q can be taken to be real when A is real.

$$(A - \lambda I)(u + iv) = 0 \rightarrow (A - \lambda I)u = 0 \text{ \& } (A - \lambda I)v = 0$$

- Can select eigenvector to be either u or v , whichever is $\neq 0$.

13-2

GvL 8.1-8.2.3 – EigenPart2

The min-max theorem (Courant-Fischer)

Label eigenvalues decreasingly: $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$

The eigenvalues of a Hermitian matrix A are characterized by the relation

$$\lambda_k = \max_{S, \dim(S)=k} \min_{x \in S, x \neq 0} \frac{(Ax, x)}{(x, x)}$$

Proof: Preparation: Since A is symmetric real (or Hermitian complex) there is an orthonormal basis of eigenvectors $u_1, u_2, \dots, u_n$. Express any vector x in this basis as $x = \sum_{i=1}^n \alpha_i u_i$. Then : $(Ax, x)/(x, x) = [\sum \lambda_i |\alpha_i|^2] / [\sum |\alpha_i|^2]$.

(a) Let S be any subspace of dimension k and let $\mathcal{W} = \text{span}\{u_k, u_{k+1}, \dots, u_n\}$. A dimension argument (used before) shows that $S \cap \mathcal{W} \neq \{0\}$. So there is a non-zero x_w in $S \cap \mathcal{W}$.

13-3

GvL 8.1-8.2.3 – EigenPart2

- Express this x_w in the eigenbasis as $x_w = \sum_{i=k}^n \alpha_i u_i$. Then since $\lambda_i \leq \lambda_k$ for $i \geq k$ we have:

$$\frac{(Ax_w, x_w)}{(x_w, x_w)} = \frac{\sum_{i=k}^n \lambda_i |\alpha_i|^2}{\sum_{i=k}^n |\alpha_i|^2} \leq \lambda_k$$

Thus, for any subspace S of dim. k we have $\min_{x \in S, x \neq 0} (Ax, x)/(x, x) \leq \lambda_k$.

(b) We now take $S_* = \text{span}\{u_1, u_2, \dots, u_k\}$. Since $\lambda_i \geq \lambda_k$ for $i \leq k$, for this particular subspace we have:

$$\min_{x \in S_*, x \neq 0} \frac{(Ax, x)}{(x, x)} = \min_{x \in S_*, x \neq 0} \frac{\sum_{i=1}^k \lambda_i |\alpha_i|^2}{\sum_{i=1}^k |\alpha_i|^2} = \lambda_k.$$

(c) The results of (a) and (b) imply that the max over all subspaces S of dim. k of $\min_{x \in S, x \neq 0} (Ax, x)/(x, x)$ is equal to λ_k □

13-4

GvL 8.1-8.2.3 – EigenPart2

► Consequences:

$$\lambda_1 = \max_{x \neq 0} \frac{(Ax, x)}{(x, x)} \quad \lambda_n = \min_{x \neq 0} \frac{(Ax, x)}{(x, x)}$$

► Actually 4 versions of the same theorem. 2nd version:

$$\lambda_k = \min_{S, \dim(S)=n-k+1} \max_{x \in S, x \neq 0} \frac{(Ax, x)}{(x, x)}$$

► Other 2 versions come from ordering eigenvalues increasingly instead of decreasingly.

◻1 Write down all 4 versions of the theorem

◻2 Use the min-max theorem to show that $\|A\|_2 = \sigma_1(A)$ - the largest singular value of A .

13-5 GvL 8.1-8.2.3 – EigenPart2

The Law of inertia (real symmetric matrices)

► Inertia of a matrix = $[m, z, p]$ with m = number of < 0 eigenvalues, z = number of zero eigenvalues, and p = number of > 0 eigenvalues.

Sylvester's Law of inertia:

If $X \in \mathbb{R}^{n \times n}$ is nonsingular, then A and $X^T A X$ have the same inertia.

► Terminology: $X^T A X$ is congruent to A

◻3 Suppose that $A = LDL^T$ where L is unit lower triangular, and D diagonal. How many negative eigenvalues does A have?

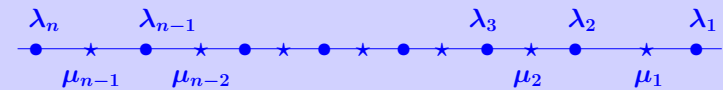
◻4 Assume that A is tridiagonal. How many operations are required to determine the number of negative eigenvalues of A ?

13-7 GvL 8.1-8.2.3 – EigenPart2

► Interlacing Theorem: Denote the $k \times k$ principal submatrix of A as A_k , with eigenvalues $\{\lambda_i^{[k]}\}_{i=1}^k$. Then

$$\lambda_1^{[k]} \geq \lambda_1^{[k-1]} \geq \lambda_2^{[k]} \geq \lambda_2^{[k-1]} \geq \dots \geq \lambda_{k-1}^{[k-1]} \geq \lambda_k^{[k]}$$

Example: λ_i 's = eigenvalues of A , μ_i 's = eigenvalues of A_{n-1} :



► Many uses.

► For example: interlacing theorem for roots of orthogonal polynomials

13-6 GvL 8.1-8.2.3 – EigenPart2

◻5 Devise an algorithm based on the inertia theorem to compute the i -th eigenvalue of a tridiagonal matrix.

◻6 Let $F \in \mathbb{R}^{m \times n}$, with $n < m$, and F of rank n .

What is the inertia of the matrix on the right:

[Hint: use a block LU factorization]

$$\begin{pmatrix} I & F \\ F^T & 0 \end{pmatrix}$$

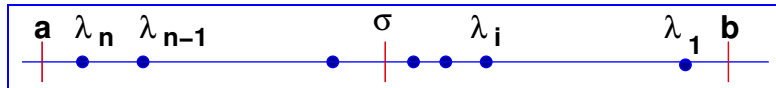
► Note 1: Converse result also true: If A and B have same inertia they are congruent. [This part is easy to show]

► Note 2: result also true for (complex) Hermitian matrices ($X^H A X$ has same inertia as A).

13-8 GvL 8.1-8.2.3 – EigenPart2

Bisection algorithm for tridiagonal matrices:

- Goal: to compute i -th eigenvalue of A (tridiagonal)
- Get interval $[a, b]$ containing spectrum [Gerschgorin]: $a \leq \lambda_n \leq \dots \leq \lambda_1 \leq b$
- Let $\sigma = (a + b)/2$ = middle of interval
- Calculate p = number of positive eigenvalues of $A - \sigma I$
 - If $p \geq i$ then $\lambda_i \in (\sigma, b] \rightarrow$ set $a := \sigma$



- Else then $\lambda_i \in [a, \sigma] \rightarrow$ set $b := \sigma$
- Repeat until $b - a$ is small enough.