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Solution: First of all, for any non-zero vector  $u \in \mathbb{R}^n$ , we have  $\frac{u^T H u}{u^T u} \geq \lambda_1$ : It

follows that  $\frac{u^T A u}{u^T u} + \frac{u^T H u}{u^T u} \geq \lambda_1 + \frac{u^T H u}{u^T u}$

for any non-zero vector

$u \in \mathbb{R}^n$ . By the Courant-Fischer minimax theorem, we have  $\lambda_j = \min_{S_{j+1}} \max_{u \in S_{j+1}} \frac{u^T (A+H) u}{u^T u}$

$\min_{S_{j+1}} \max_{u \in S_{j+1}} \frac{u^T (A+H) u}{u^T u} \geq \lambda_j + \frac{u^T H u}{u^T u}$

$\lambda_j + \frac{u^T H u}{u^T u} \geq \lambda_{j+1} + 1$ !

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consider a matrix  $G$  of size  $(n + 1) \times (n + 1)$  partitioned into a leading matrix  $G_{11}$  of size  $n \times n$ .  $G = \begin{bmatrix} G_{11} & 0 \\ h^T & g_{n+1, n+1} \end{bmatrix}$ . Now by expanding the determinant of  $G$  along

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its last column we see that  
 $|G| = g_{n+1, n+1} |G_{11}| =$   
 $g_{n+1, n+1} \prod_{i=1}^n g_{ii} = \prod_{i=1}^{n+1} g_{ii}$ , proving by  
induction that the  
determinant of a triangular  
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Now type `x = randn (4,1)` to  
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To multiply A by x and store  
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