

Exercise 5.3.18 of [Moon and Stirling, 2000]: The Householder matrix (see (5.13) of [Moon and Stirling, 2000]) uses a reflection w.r.t. an orthogonal projection. We now explore the Householder matrix using a weighted projection and its associated inner product. Let W be a Hermitian matrix, and define

$$H_{\mathbf{v},W} = I - 2P_{\mathbf{v},W} = I - 2 \frac{\mathbf{v} \mathbf{v}^H W}{\mathbf{v}^H W \mathbf{v}}.$$

1) Show the following:

$$H_{\mathbf{v},W}^H W H_{\mathbf{v},W} = W; \quad \|H_{\mathbf{v},W} \mathbf{x}\|_W = \|\mathbf{x}\|_W, \text{ where } \|\mathbf{x}\|_W = \sqrt{\mathbf{x}^T W \mathbf{x}}.$$

2) Show that $H_{\mathbf{v},W} \mathbf{v} = -\mathbf{v}$.

3) Show that $H_{\mathbf{v},W} H_{\mathbf{v},W} = I$, i.e., $H_{\mathbf{v},W}$ is a reflection.

4) Determine a way to choose $\mathbf{v}$ s.t.

$$H_{\mathbf{v},W} \mathbf{x} = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \alpha, \text{ for some } \alpha.$$

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