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:

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

- Show that H_{v,W}v = v.
- Show that H_{v,W}H_{v,W} = I, i.e., H_{v,W} is a reflection.
- Determine a way to too choose v s.t.

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

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