## 2023-03-06

Suppose $A \in \mathbb{R}^{n \times n}$ is symmetric, with eigenvalue decomposition $Q \Lambda Q^{T}$ where the eigenvalues are sorted in descending order of magnitude and $\left|\lambda_{1}\right|>$ $\left|\lambda_{2}\right|$. If we write the eigenvector basis as $Q=\left[\begin{array}{ll}q_{1} & Q_{2}\end{array}\right]$, The cosine and sine of the acute angle between $q_{1}$ and a unit vector $v$ are $\cos \angle\left(q_{1}, v\right)=\left|q_{1}^{T} v\right|$ and $\sin \angle\left(q_{1}, v\right)=\sqrt{1-\left|q_{1}^{T} v\right|^{2}}=\left\|Q_{2}^{T} v\right\|$. Using these definitions, argue that when $v_{k}$ is the $k$ th step of power iteration,

$$
\tan \angle\left(q_{1}, v_{k}\right) \leq\left|\lambda_{2} / \lambda_{1}\right|^{k} \tan \angle\left(q_{1}, v_{0}\right) .
$$

