

opHW12

2019年4月23日 23:21

Sec 5.5, 12*, 14*, 15*

来自 <<https://users.math.msu.edu/users/zhangshiwen/s19/homework.html>>

12. If Q is an $n \times n$ orthogonal matrix and \mathbf{x} and \mathbf{y} are nonzero vectors in \mathbb{R}^n , then how does the angle between $Q\mathbf{x}$ and $Q\mathbf{y}$ compare with the angle between \mathbf{x} and \mathbf{y} ? Prove your answer.

The angles are the same since

$$\langle Q\mathbf{x}, Q\mathbf{y} \rangle = \langle \mathbf{x}, \mathbf{y} \rangle$$

$$\text{and } \|Q\mathbf{x}\| = \|\mathbf{x}\|, \|Q\mathbf{y}\| = \|\mathbf{y}\|$$

$$\cos\theta_1 = \frac{\langle Q\mathbf{x}, Q\mathbf{y} \rangle}{\|Q\mathbf{x}\| \cdot \|Q\mathbf{y}\|} = \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{\|\mathbf{x}\| \cdot \|\mathbf{y}\|} = \cos\theta_2$$

14. Let \mathbf{u} be a unit vector in \mathbb{R}^n and let $H = I - 2\mathbf{u}\mathbf{u}^T$. Show that H is both orthogonal and symmetric and hence is its own inverse.

Recall that H is orthogonal if and only if $H^T \cdot H = I$.

$$H^T \cdot H = I.$$

$$\begin{aligned} H^T &= (I - 2u \cdot u^T)^T \\ &= I^T - (2 \cdot u \cdot u^T)^T \\ &= I - 2 \cdot (u^T)^T \cdot u \\ &= I - 2 \cdot u \cdot u^T = H \quad (H \text{ is symmetric}) \end{aligned}$$

$$\begin{aligned} H^T \cdot H &= (I - 2u \cdot u^T) \cdot (I - 2u \cdot u^T) \\ &= (I - 2u \cdot u^T) \cdot I - (I - 2u \cdot u^T) \cdot 2u \cdot u^T \\ &= I - 2u \cdot u^T - 2u \cdot u^T + 4 \cdot u \cdot \underbrace{u^T \cdot u} \\ &= I - 4u \cdot u^T + 4u \cdot (u^T \cdot u) \cdot u^T \end{aligned}$$

Notice that $u^T \cdot u = \|u\|^2 = 1$, (u is unit vector)

Therefore,

$$H^T H = I - 4u \cdot u^T + 4u \cdot 1 \cdot u^T = I.$$

H is orthogonal.

H is orthogonal.

15. Let Q be an orthogonal matrix and let $d = \det(Q)$.
Show that $|d| = 1$.

$$Q \text{ is orthogonal} \Leftrightarrow Q^T \cdot Q = I$$

Take determinant both sides.

$$\det(Q^T \cdot Q) = \det I = 1$$

$$\begin{aligned} \det(Q^T \cdot Q) &= \det(Q^T) \cdot \det(Q) \\ &= \det(Q) \cdot \det(Q) \\ &= d \cdot d = d^2 \end{aligned}$$

ie. $d^2 = 1 \Rightarrow |d| = 1$.