Step-1

Suppose K'' = -K is a skew-Hermitian matrix, and K has imaginary eigenvalues and its the eigenvectors are orthogonal.

Consider a matrix iK, so

$$(iK)^{H} = (i)^{H} (K)^{H}$$
$$= (-i)(-K)$$
$$= iK$$

Since $(iK)^{H} = iK$, so iK is a Hermitian matrix.

Step-2

(a) To show K-I is invertible; we have to first find the eigenvalues of K-I.

For that just subtract 1 from the eigenvalues of K.

Suppose λ is an eigenvalue of K and x is the corresponding eigenvector.

Then we have

$$Kx = \lambda x$$
$$(K-1)x = (\lambda - 1)x$$

We know that in the matrix K, eigenvalues are imaginary and the eigenvectors are orthogonal.

The absolute values of eigenvalues of K-I are greater than 1, so $|\lambda - 1| \neq 0$.

Therefore, K-I is invertible.

Step-3

(b) We know that iK is a Hermitian matrix, then there exist a unitary matrix U and a

diagonal matrix Λ , such that

$$iK = U\Lambda U^H$$

This implies that

$$K=U\left(-i\right)\Lambda U^{^{H}}$$

$$K = U\Lambda U^H$$

Therefore, $K = U\Lambda U^H$, for a unitary U.

Step-4

(c) Suppose $\lambda_1 \dots \lambda_n$ are imaginary eigenvalues of K, the we have

$$\begin{split} e^{\Lambda t} &= \sum_{j=1}^{\infty} \frac{\Lambda^{j} t^{j}}{j!} \\ &= \begin{pmatrix} \sum_{j=1}^{\infty} \frac{\lambda_{1}^{j} t^{j}}{j!} & & \\ & \ddots & & \\ & & \sum_{j=1}^{\infty} \frac{\lambda_{n}^{j} t^{j}}{j!} \end{pmatrix} \\ &= \begin{pmatrix} e^{\lambda_{1} t} & & \\ & \ddots & & \\ & & e^{\lambda_{n} t} \end{pmatrix} \end{split}$$

Since λ_n Eigen values are imaginary, then e^{λ_n} show a complex number and its magnitude will be 1, so we have

$$e^{\Lambda t} \cdot e^{\Lambda t} = I$$

Therefore, $e^{\Lambda t}$ is unitary

Step-5

(d) Suppose $\lambda_1 \dots \lambda_n$ are imaginary eigenvalues of K, the we have

$$\begin{split} e^{Kt} &= \sum_{j=1}^{\infty} \frac{K^{j} t^{j}}{j!} \\ &= \sum_{j=1}^{\infty} \frac{\left(U \Lambda U^{H}\right)^{j} t^{j}}{j!} \\ &= U \left(\sum_{j=1}^{\infty} \frac{\left(\Lambda\right)^{j} t^{j}}{j!}\right) U^{H} \\ &= U \left(\sum_{j=1}^{\infty} \frac{\lambda_{1}^{j} t^{j}}{j!} \right) \\ &\qquad \qquad \ddots \\ &\qquad \qquad \sum_{j=1}^{\infty} \frac{\lambda_{n}^{j} t^{j}}{j!} \\ \end{split}$$

$$e^{\mathcal{K}t} = U \begin{pmatrix} e^{\lambda_{n}t} & & & \\ & \ddots & & \\ & & e^{\lambda_{n}t} \end{pmatrix} U^{H}$$

Since λ_n eigenvalues are imaginary, then e^{λ_n} show a complex number and its magnitude will be 1, so we have

$$e^{Kt} \cdot e^{Kt} = I$$

Therefore, $e^{\kappa t}$ is unitary.