

Step-1

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Given that R is a rectangular m by n matrix and A is m by m symmetric matrix.

(a) We have to show that $R^T AR$ is symmetric and find the shape of the matrix.

Now

$$\begin{aligned} (R^T AR)^T &= R^T A (R^T)^T && \left(\text{Since } (AB)^T = B^T A^T \right) \\ &= R^T AR && \left(\text{Since } (R^T)^T = R \right) \end{aligned}$$

Since $(R^T AR)^T = R^T AR$

So $R^T AR$ is symmetric.

Step-2

Now we have to find the shape of the matrix.

The transpose of $R^T AR$ is $(R^T AR)^T = R^T A^T (R^T)^T = R^T A^T R = n$ by n order.

Since R is m by n

So R^T is n by m

Now R^T is n by m , A is m by m and A^T is m by m .

So R^T times A^T is of order n by m

And $R^T A^T$ times R is of order n by n .

Hence the shape of $R^T AR$ is n by n .

Step-3

(b) We have to show why $R^T R$ has no negative numbers on its diagonal.

We have

$$\begin{aligned} (R^T R)_{jj} &= (\text{column } j \text{ of } R) \cdot (\text{column } j \text{ of } R) \\ &= \text{square of column } j \end{aligned}$$

In R^T and R diagonal elements becomes squares of column elements and squares are always positive.

Hence the numbers on the diagonal of $R^T R$ are not negative.