

$$\boxed{2} \quad B(\sigma) = (1 - \sigma^2)I + 2[\tilde{\sigma}] + 2\sigma\sigma^T \quad \boxed{1}$$

$$\text{Let } A = (1 - \sigma^2)I, B = 2[\tilde{\sigma}], C = 2\sigma\sigma^T$$

$$B(\sigma)^T = (1 - \sigma^2)I + 2[\tilde{\sigma}]^T + 2(\sigma\sigma^T)^T$$

$$B(\sigma)^T = (1 - \sigma^2)I - 2[\tilde{\sigma}]^T + 2\sigma\sigma^T$$

}

$$B(\sigma) \cdot B(\sigma)^T = (A + B + C)(A - B + C)$$

$$= A^2 - \overbrace{AB}^{\sim 0} + \overbrace{AC}^{\sim 0} + \overbrace{BA}^{\sim 0} - B^2 + \overbrace{BC}^{\sim 0} + \overbrace{CA}^{\sim 0} - \overbrace{CB}^{\sim 0} + C^2$$

$$A^2 = (1 - \sigma^2)^2 I, AB = BA \leadsto BA - AB = 0$$

$$AC = 2(1 - \sigma^2)\sigma\sigma^T = CA, B^2 = 4[\tilde{\sigma}]^2$$

$$BC = CB = 0 \quad ([\tilde{\sigma}]\sigma\sigma^T = \sigma \times \sigma\sigma^T = 0)$$

$$C^2 = (2\sigma\sigma^T)^2 = 4\sigma^2\sigma\sigma^T$$

}

$$B(\sigma)B(\sigma)^T = A^2 - B^2 + C^2 + 2AC$$

$$= (1 - \sigma^2)^2 I - 4[\tilde{\sigma}]^2 + 4\sigma^2\sigma\sigma^T + 4(1 - \sigma^2)\sigma\sigma^T$$

$$[\tilde{\sigma}]^2 = \sigma\sigma^T - \sigma^2 I \Rightarrow$$

$$B(\sigma)B^T(\sigma) =$$

(2)

$$\begin{aligned} & (1-\sigma^2)^2 I - \frac{4\sigma\sigma^T}{(1)} + 4\sigma^2 I + \frac{4\sigma^2\sigma\sigma^T}{(2)} \\ & + \frac{4(1-\sigma^2)\sigma\sigma^T}{(3)} \end{aligned}$$

$$(1) + (2) + (3) = 0$$

||

$$B(\sigma)B^T(\sigma) = ((1-\sigma^2)^2 + 4\sigma^2) I$$

||

$$B^T(\sigma) \cdot \frac{1}{((1-\sigma^2)^2 + 4\sigma^2)} = \tilde{B}^T(\sigma)$$