

1.

$$I_1(E) = \text{tr}(E^T E), \quad J = |E|$$

a. show $\sigma_1 + \sigma_2 = \sqrt{I_1(E) + 2J}$

$$\begin{aligned} I_1(E) &= \text{tr}(E^T E) = \text{tr}(\underline{V} \underline{\Sigma}^2 \underline{V}^T) = \text{tr}(\underline{V} \underline{\Sigma}^2 \underline{V}^{-1}) \\ &= V_{il} \Sigma_{lk}^2 V_{ki}^{-1} = (V^{-1} V)_{kl} \Sigma_{lk}^2 = \delta_{kl} \Sigma_{lk}^2 \\ &= \Sigma_{kk}^2 = \text{tr}(\underline{\Sigma}^2) = \sigma_1^2 + \sigma_2^2 \end{aligned}$$

$$J = |\underline{V} \underline{\Sigma} \underline{V}^T| = |\underline{\Sigma}| = \sigma_1 \sigma_2$$

$$\sqrt{I_1(E) + 2J} = \sqrt{\sigma_1^2 + \sigma_2^2 + 2\sigma_1 \sigma_2} = \sigma_1 + \sigma_2$$

b. show $\sigma_1 - \sigma_2 = \sqrt{I_1(E) - 2J}$

$$\sqrt{I_1(E) - 2J} = \sqrt{\sigma_1^2 + \sigma_2^2 - 2\sigma_1 \sigma_2} = \sqrt{(\sigma_1 - \sigma_2)^2}$$

since $\sigma_1 \geq |\sigma_2| \geq \sigma_2$, $\sigma_1 - \sigma_2 \geq 0$

i.e. $\sqrt{I_1(E) - 2J} = \sigma_1 - \sigma_2$