## Vectors & Matrices

## Problem Set 3

Scalar Products and Determinants

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## Scalar products and determinants

1

(a) 
$$\det(A) = i(1) + i(-1) = 0 \tag{1}$$

The matrix is antisymmetric, singular and Hermitian.

(b) 
$$\det(A) = \frac{1}{\sqrt{8}} \left[ 2(\sqrt{2} + \sqrt{18}) + 2(\sqrt{18} + \sqrt{2}) \right] = 8 \tag{2}$$

$$\det(A) = \frac{1}{\sqrt{8}^3} \left[ 2(\sqrt{2} + \sqrt{18}) + 2(\sqrt{18} + \sqrt{2}) \right] = 1 \tag{3}$$

The matrix is real and orthogonal/unitary/Hermitian.

•

 $\mathbf{2}$ 

We first have:

$$\mathbf{e}_1 = \frac{\mathbf{v}_1}{|\mathbf{v}_1|} = \frac{1}{\sqrt{2}} (1, 1, 0)^{\mathsf{T}} \tag{4}$$

Then  $\mathbf{v}_2$  minus its component along  $\mathbf{e}_1$  is:

$$\mathbf{v}_2' = \mathbf{v}_2 - (\mathbf{v}_2 \cdot \mathbf{e}_1)\mathbf{e}_1 = (1/2, -1/2, 2)^{\mathsf{T}}$$
 (5)

Then:

$$\mathbf{e}_2 = \frac{\mathbf{v}_2}{|\mathbf{v}_2|} = \frac{1}{3\sqrt{2}}(1, -1, 4)^{\mathsf{T}}$$
 (6)

And:

$$\mathbf{v}_{3}' = \mathbf{v}_{3} - (\mathbf{v}_{3} \cdot \mathbf{e}_{1})\mathbf{e}_{1} - (\mathbf{v}_{3} \cdot \mathbf{e}_{2})\mathbf{e}_{2} = (-2/3, 2/3, 1/3)^{\mathsf{T}}$$

$$\mathbf{e}_{3} = \frac{\mathbf{v}_{3}}{|\mathbf{v}_{3}|} = \frac{1}{3}(-2, 2, 1)^{\mathsf{T}}$$

$$(7)$$

Note that:

$$\mathbf{e}_{1} \cdot \mathbf{e}_{2} = \frac{1}{\sqrt{2}} \frac{1}{3\sqrt{2}} (1, 1, 0)^{\mathsf{T}} \cdot (1, -1, 4)^{\mathsf{T}} = 0$$

$$\mathbf{e}_{1} \cdot \mathbf{e}_{3} = \frac{1}{\sqrt{2}} \frac{1}{3} (1, 1, 0)^{\mathsf{T}} \cdot (-2, 2, 1)^{\mathsf{T}} = 0$$

$$\mathbf{e}_{2} \cdot \mathbf{e}_{3} = \frac{1}{3\sqrt{2}} \frac{1}{3} (1, -1, 4)^{\mathsf{T}} \cdot (-2, 2, 1)^{\mathsf{T}} = 0$$
(8)

3

(a) This is because  $A^{-1} = \operatorname{adj}(A)/\operatorname{det}(A)$  and if  $\operatorname{det}(A) = 0$ , then  $A^{-1}$  is not defined.

(b) 
$$\det(A) = a(ba - 1) - (a + a) = a(ab - 3) \tag{9}$$

Thus, the matrix is not invertible if a = 0 or ab = 3.

4

(a) Note that:

$$\langle \mathbf{w}, \mathbf{v}_a \rangle = \sum_{i=1}^n w_i v_{ai} = \sum_{i=1}^n \det(\mathbf{v}_1, \dots, \mathbf{v}_{n-1}, \mathbf{e}_i) v_{ai}$$
 (10)

But the expansion of  $\mathbf{v}_a$  is just  $\mathbf{v}_a = \sum_{i=1}^n v_{ai} \mathbf{e}_i$ . By the multilinear property of the determinant:

$$\langle \mathbf{w}, \mathbf{v}_a \rangle = \det(\mathbf{v}_1, \dots, \mathbf{v}_{n-1}, \mathbf{v}_a) = 0$$
 (11)

for any  $\mathbf{v}_a$ .

(b)

$$\det(\mathbf{v}_{1}, \dots, \mathbf{v}_{n-1}, \mathbf{n}) = \frac{1}{|\mathbf{w}|} \det(\mathbf{v}_{1}, \dots, \mathbf{v}_{n-1}, \mathbf{w})$$

$$= \frac{1}{|\mathbf{w}|} \sum_{i=1}^{n} \det(\mathbf{v}_{1}, \dots, \mathbf{v}_{n-1}, \mathbf{e}_{i}) w_{i}$$

$$= \frac{1}{|\mathbf{w}|} \sum_{i=1}^{n} w_{i}^{2}$$

$$= |\mathbf{w}|$$
(12)

(c) 
$$w_i = \det(\mathbf{e}_1, \dots, \mathbf{e}_{n-1}, \mathbf{e}_i)$$
 (13)

which is zero for  $i \neq n$  and unity for i = n.

Thus,  $\mathbf{w} = \mathbf{e}_n$ .

(d) Explicitly writing the components of w:

$$w_1 = \det(\mathbf{v}_1, \mathbf{v}_2, \mathbf{e}_1) = \det\begin{pmatrix} x_1 & x_2 & 1\\ y_1 & y_2 & 0\\ z_1 & z_2 & 0 \end{pmatrix} = y_1 z_2 - y_2 z_1$$
 (14)

$$w_2 = \det(\mathbf{v}_1, \mathbf{v}_2, \mathbf{e}_2) = \det\begin{pmatrix} x_1 & x_2 & 0 \\ y_1 & y_2 & 1 \\ z_1 & z_2 & 0 \end{pmatrix} = z_1 x_2 - z_2 x_1$$
 (15)

$$w_3 = \det(\mathbf{v}_1, \mathbf{v}_2, \mathbf{e}_3) = \det\begin{pmatrix} x_1 & x_2 & 0 \\ y_1 & y_2 & 0 \\ z_1 & z_2 & 1 \end{pmatrix} = x_1 y_2 - x_2 y_1$$
 (16)

Hence,  $\mathbf{w} = \mathbf{v}_1 \times \mathbf{v}_2$ .

5

(a)  $A^{-1} = \frac{1}{\det(A)} \operatorname{adj}(A) = \frac{1}{2} \begin{pmatrix} 1 & 1 & -2 \\ -7 & 1 & 4 \\ 5 & -1 & -2 \end{pmatrix} = \begin{pmatrix} 1/2 & 1/2 & -1 \\ -7/2 & 1/2 & 2 \\ 5/2 & -1/2 & -1 \end{pmatrix}$ (17)

$$X = A^{-1}B = \begin{pmatrix} 1/2 & 1/2 & -1 \\ -7/2 & 1/2 & 2 \\ 5/2 & -1/2 & -1 \end{pmatrix} \begin{pmatrix} 2 & 4 & 6 \end{pmatrix} = (-3, 7, -3)^{\mathsf{T}}$$
(18)

(b) 
$$x_1 = \det \begin{pmatrix} 2 & 2 & 3 \\ 4 & 4 & 5 \\ 6 & 3 & 4 \end{pmatrix} / \det(A) = -3 \tag{19}$$

$$x_2 = \det \begin{pmatrix} 1 & 2 & 3 \\ 3 & 4 & 5 \\ 1 & 6 & 4 \end{pmatrix} / \det(A) = 7$$
 (20)

$$x_2 = \det \begin{pmatrix} 1 & 3 & 2 \\ 3 & 5 & 4 \\ 1 & 4 & 6 \end{pmatrix} / \det(A) = -3$$
 (21)

(c) 
$$\begin{pmatrix} 1 & 2 & 3 & 2 \\ 3 & 4 & 5 & 4 \\ 1 & 3 & 4 & 6 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 4/3 & 5/3 & 4/3 \\ 0 & 1 & 7/5 & 14/5 \\ 0 & 0 & 1 & -3 \end{pmatrix}$$
 (22)

Therefore:

$$X = (-3, 7, -3)^{\mathsf{T}} \tag{23}$$

The row reduction method is least computationally demanding as only additional and subtraction operations are required.

6

(a) Note that:

$$\langle f, g \rangle = \int_{-\infty}^{\infty} e^{-x^2} f(x) g(x) \, \mathrm{d}x = \int_{-\infty}^{\infty} e^{-x^2} g(x) f(x) \, \mathrm{d}x = \langle g, f \rangle \tag{24}$$

$$\langle f, \alpha g + \beta h \rangle = \int_{-\infty}^{\infty} e^{-x^2} f(x) \left[ \alpha g(x) + \beta h(x) \right] dx = \alpha \langle f, g \rangle + \beta \langle f, h \rangle$$
 (25)

$$\langle f, f \rangle = \int_{-\infty}^{\infty} e^{-x^2} f(x) f(x) \, \mathrm{d}x = \int_{-\infty}^{\infty} e^{-x^2} f(x)^2 \, \mathrm{d}x \ge 0$$
 (26)

$$\langle f, f \rangle = 0 \implies f(x) = 0 \quad \forall x$$
 (27)

Therefore,  $\langle f, g \rangle$  is a scalar product.

(b) 
$$\langle p_0, p_1 \rangle = \int_{-\infty}^{\infty} e^{-x^2} \frac{2}{n_0 n_1} dx = 0$$
 (28)

as this is an odd function.

Further:

$$\langle p_0, p_2 \rangle = \int_{-\infty}^{\infty} e^{-x^2} \frac{2}{n_0 n_2} (4x^2 - 2) \, \mathrm{d}x = \frac{2}{n_0 n_2} \left[ -e^{x^2} x \right]_{-\infty}^{\infty} = 0$$
 (29)

and:

$$\langle p_1, p_2 \rangle = \int_{-\infty}^{\infty} e^{-x^2} \frac{2}{n_1 n_2} 2x(4x^2 - 2) \, \mathrm{d}x = 0$$
 (30)

as this is an odd function.

Hence,  $p_i$  are orthogonal under the defined scalar product.

(c) 
$$\langle p_0, p_0 \rangle = \int_{-\infty}^{\infty} e^{-x^2} \frac{1}{n_0^2} dx = \frac{1}{n_0^2} \sqrt{\pi} = 1$$
 (31)

so  $n_0 = \pi^{1/4}$ .

$$\langle p_1, p_1 \rangle = \int_{-\infty}^{\infty} e^{-x^2} \frac{4}{n_1^2} x^2 \, \mathrm{d}x = \frac{2}{n_1^2} \sqrt{\pi} = 1$$
 (32)

so  $n_1 = \sqrt{2}\pi^{1/4}$ .

$$\langle p_2, p_2 \rangle = \int_{-\infty}^{\infty} e^{-x^2} \frac{1}{n_2^2} (4x^2 - 2)^2 dx = \frac{8}{n_2^2} \sqrt{\pi} = 1$$
 (33)

so  $n_2 = 2\sqrt{2}\pi^{1/4}$ .

7

(a) Consider the equation  $\mathbf{0} = \sum_{i=1}^{k} a_i \mathbf{w}_i$ . Taking a scalar product of both sides with an arbitrary vector  $\mathbf{v}$  gives:

$$\langle \mathbf{v}, \mathbf{0} \rangle = \left\langle \mathbf{v}, \sum_{i}^{k} a_{i} \mathbf{w}_{i} \right\rangle$$

$$\sum_{i}^{k} a_{i} \left\langle \mathbf{v}, \mathbf{w}_{i} \right\rangle = 0$$
(34)

As  $\mathbf{v}$  is arbitrary, we can choose  $\mathbf{v} = \mathbf{w}_j$  for some j. As  $\mathbf{w}_i$  are orthogonal and non-zero:

$$\sum_{i}^{k} a_{i} \langle \mathbf{w}_{j}, \mathbf{w}_{i} \rangle = a_{j} \langle \mathbf{w}_{j}, \mathbf{w}_{j} \rangle = 0$$
(35)

where  $\langle \mathbf{w}_j, \mathbf{w}_j \rangle > 0$ .

This implies  $a_j = 0$  for all j. There is therefore only the trivial solution to the equation, and vectors  $\mathbf{w}_i$  are linearly independent.

(b) 
$$\langle \mathbf{e}_i, \mathbf{v} \rangle = \langle \mathbf{e}_i, v_j \mathbf{e}_j \rangle = v_j \langle \mathbf{e}_i, \mathbf{e}_j \rangle = \delta_{ij} v_j = v_i$$
 (36)

(c) 
$$\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{u}, v_i \mathbf{e}_i \rangle = v_i \langle \mathbf{u}, \mathbf{e}_i \rangle = \langle \mathbf{u}, \mathbf{e}_i \rangle \langle \mathbf{e}_i, \mathbf{v} \rangle$$
 (37)

(d) 
$$\langle \mathbf{e}_i, \mathbf{e}'_j \rangle = \langle \mathbf{e}_i, U_{kj} \mathbf{e}_k \rangle = U_{kj} \delta_{ik} = U_{ij}$$
 (38)

Consider the product  $U^{\dagger}U$ :

$$(U^{\dagger}U)_{ij} = U_{ik}^{\dagger}U_{kj} = U_{ki}^{*}U_{kj} = \langle \mathbf{e}_{k}, \mathbf{e}_{i}' \rangle^{*} \langle \mathbf{e}_{k}, \mathbf{e}_{j}' \rangle = \langle \mathbf{e}_{i}', \mathbf{e}_{k} \rangle \langle \mathbf{e}_{k}, \mathbf{e}_{j}' \rangle = \langle \mathbf{e}_{i}', \mathbf{e}_{j}' \rangle = \delta_{ij}$$
(39)

This shows that U is unitary.

8

(a) We have:

$$\langle R\mathbf{v}, R\mathbf{w} \rangle = (R\mathbf{v})^{\mathsf{T}} R\mathbf{w} = \mathbf{v}^{\mathsf{T}} R^{\mathsf{T}} R\mathbf{w} = \mathbf{v}^{\mathsf{T}} \mathbf{w}$$
 (40)

For this equation to be valid,  $R^{\dagger}R = I$ . Further note that:

$$\det(R^{\mathsf{T}}R) = \det(R)^2 = \det(I) = 1 \tag{41}$$

so  $det(R) = \pm 1$ .

(b) Let the matrix have the form:

$$R = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \tag{42}$$

We have:

$$R^{\mathsf{T}}R = \begin{pmatrix} a^2 + c^2 & ab + cd \\ ab + cd & b^2 + d^2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
$$a^2 + c^2 = b^2 + d^2 = 1$$
$$ab + cd = 0$$
 (43)

We immediately have  $c=\pm\sqrt{1-a^2}$  and  $d=\pm\sqrt{1-b^2}$  from the first equation. Then from the second equation:

$$ab + cd = ab \pm \sqrt{1 - a^2} \sqrt{1 - b^2} = 0$$

$$a^2b^2 = (1 - a^2)(1 - b^2)$$

$$a^2 + b^2 = 1$$
(44)

Then we can rewrite R:

$$R = \begin{pmatrix} a & \pm\sqrt{1-a^2} \\ \sqrt{1-a^2} & \mp a \end{pmatrix} \tag{45}$$

Now we make the substitution  $a = \cos \phi$ , and we have:

$$R = \begin{pmatrix} \cos \phi & \sin \phi \\ -\sin \phi & \cos \phi \end{pmatrix} \tag{46}$$

The lower sign  $(-\sin\phi \text{ and } + \cos\phi)$  corresponds to two-dimensional rotations; the other sign represents the case where  $\det(R) = -1$ , which corresponds to a rotation followed by a reflection.

(c)

$$R(\phi_1)R(\phi_2) = \begin{pmatrix} \cos\phi_1 & -\sin\phi_1 \\ \sin\phi_1 & \cos\phi_1 \end{pmatrix} \begin{pmatrix} \cos\phi_2 & -\sin\phi_2 \\ \sin\phi_2 & \cos\phi_2 \end{pmatrix}$$

$$= \begin{pmatrix} \cos\phi_1\cos\phi_2 - \sin\phi_1\sin\phi_2 & -\sin\phi_1\cos\phi_2 - \cos\phi_1\sin\phi_2 \\ \sin\phi_1\cos\phi_2 + \cos\phi_1\sin\phi_2 & \cos\phi_1\cos\phi_2 + \sin\phi_1\sin\phi_2 \end{pmatrix}$$

$$= R(\phi_1 + \phi_2)$$

$$(47)$$

(d) Let  $z = Ae^{i\alpha}$ , then  $z' = Ae^{i(\alpha+\phi)}$ .

9

(a) By analogy and symmetry, we have:

$$R_1(\phi) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \phi & -\sin \phi \\ 0 & \sin \phi & \cos \phi \end{pmatrix} \tag{48}$$

and:

$$R_2(\phi) = \begin{pmatrix} \cos \phi & 0 & \sin \phi \\ 0 & 1 & 0 \\ -\sin \phi & 0 & \cos \phi \end{pmatrix} \tag{49}$$

Then:

$$R = R_1(\alpha_3)R_2(-\alpha_2)R_3(\alpha_1)$$

$$= \begin{pmatrix} \cos \alpha_2 \cos \alpha_3 & \sin \alpha_1 \sin \alpha_2 \cos \alpha_3 - \cos \alpha_1 \sin \alpha_3 & \cos \alpha_1 \sin \alpha_2 \cos \alpha_3 + \sin \alpha_1 \sin \alpha_3 \\ \cos \alpha_2 \sin \alpha_3 & \sin \alpha_1 \sin \alpha_2 \sin \alpha_3 + \cos \alpha_1 \cos \alpha_3 & \cos \alpha_1 \sin \alpha_2 \sin \alpha_3 - \sin \alpha_1 \cos \alpha_3 \\ -\sin \alpha_2 & \sin \alpha_1 \cos \alpha_2 & \cos \alpha_1 \cos \alpha_2 \end{pmatrix}$$
(50)

**(b)** For small  $\alpha_i$ :

$$R = \begin{pmatrix} 1 & -\alpha_3 & \alpha_2 \\ 1 & 1 & -\alpha_1 \\ -\alpha_2 & \alpha_1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + \alpha_1 \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} + \alpha_2 \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{pmatrix} + \alpha_3 \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$
(51)

(c)

$$\delta \mathbf{x} = R\mathbf{x} - \mathbf{x} \approx \begin{pmatrix} 0 & -\alpha_3 & \alpha_2 \\ \alpha_3 & 0 & -\alpha_1 \\ -\alpha_2 & \alpha_1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} \alpha_2 x_3 - \alpha_3 x_2 \\ \alpha_3 x_1 - \alpha_1 x_3 \\ \alpha_1 x_2 - \alpha_2 x_1 \end{pmatrix} = \alpha \times \mathbf{x}$$
 (52)

**10** 

- (a) This is because if  $\mathbf{w} = I$ , then  $\langle \mathbf{v}, \mathbf{w} \rangle = \mathbf{0}$  for all  $\mathbf{v}$ .
- (b) We have:

$$\langle \Lambda \mathbf{v}, \Lambda \mathbf{w} \rangle = (\Lambda \mathbf{v})^{\mathsf{T}} \eta \Lambda \mathbf{w} = \mathbf{v}^{\mathsf{T}} (\Lambda^{\mathsf{T}} \eta \Lambda) \mathbf{w} = \mathbf{v}^{\mathsf{T}} \eta \mathbf{w}$$
(53)

Then:

$$\Lambda^{\mathsf{T}} \eta \Lambda = \eta \tag{54}$$

Since  $det(\eta) = 1$ :

$$\det(\Lambda^{\mathsf{T}}\eta\Lambda) = \det(\Lambda)^2 = 1 \tag{55}$$

Thus,  $det{\Lambda} = \pm 1$ .

(c) Suppose that  $\Lambda$  has the form:

$$\Lambda = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \tag{56}$$

From  $\Lambda^{\mathsf{T}} \eta \Lambda = \eta$  and  $\det\{\Lambda\} = 1$ , we have:

$$a^{2} - c^{2} = d^{2} - b^{2} = 1$$

$$ab - cd = 0$$

$$ac - bd = 1$$
(57)

We immediately have  $c=\pm\sqrt{a^2-1}$  and  $d=\pm\sqrt{b^2+1}$  from the first equation. Then from the second equation:

$$ab - cd = ab \pm \sqrt{a^2 - 1}\sqrt{b^2 + 1} = 0$$

$$a^2b^2 = (a^2 - 1)(b^2 + 1)$$

$$a^2 - b^2 = 1$$
(58)

Then we can rewrite  $\Lambda$ :

$$\Lambda = \begin{pmatrix} a & \sqrt{a^2 - 1} \\ \sqrt{a^2 - 1} & a \end{pmatrix} \tag{59}$$

Now we make the substitution  $a = \cosh \phi$ , and we have:

$$\Lambda = \begin{pmatrix} \cosh \phi & \sinh \phi \\ \sinh \phi & \cosh \phi \end{pmatrix} = \sqrt{\frac{1}{1 - \beta^2}} \begin{pmatrix} 1 & \beta \\ \beta & 1 \end{pmatrix}$$
 (60)

where  $\beta \equiv \tanh \phi$ .

(d) We have:

$$\Lambda(\phi_1)\Lambda(\phi_2) = \begin{pmatrix} \cosh\phi_1 & \sinh\phi_1 \\ \sinh\phi_1 & \cosh\phi_1 \end{pmatrix} \begin{pmatrix} \cosh\phi_2 & \sinh\phi_2 \\ \sinh\phi_2 & \cosh\phi_2 \end{pmatrix} 
= \begin{pmatrix} \cosh\phi_1\cosh\phi_2 - \sinh\phi_1\sinh\phi_2 & \cosh\phi_1\sinh\phi_2 + \sinh\phi_1\cosh\phi_2 \\ \cosh\phi_1\sinh\phi_2 + \sinh\phi_1\cosh\phi_2 & \cosh\phi_1\cosh\phi_2 + \sinh\phi_1\sinh\phi_2 \end{pmatrix} 
= \Lambda(\phi_1 + \phi_2)$$
(61)

This means:

$$\Lambda(\beta_1)\Lambda(\beta_2) = \Lambda(\beta)$$

$$\frac{1}{\sqrt{1-\beta_1^2}} \begin{pmatrix} 1+\beta_1\beta_2 & \beta_1+\beta_2 \\ \beta_1+\beta_2 & 1+\beta_1\beta_2 \end{pmatrix} = \frac{1}{\sqrt{1-\beta^2}} \begin{pmatrix} 1 & \beta \\ \beta & 1 \end{pmatrix}$$
(62)

Solving this leads to the relationship:

$$\beta = \frac{\beta_1 + \beta_2}{1 + \beta_1 \beta_2} \tag{63}$$

which is the angle sum formula for hyperbolic tangent.