Trefethen and Bau: Lecture #6

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Aditya Vijaykumar

Problem 1

As P is orthogonal, $P^* = P$ and $P^2 = P$. Consider I - 2P,

$$(I - 2P)^*(I - 2P) = I - 2P - 2P^* + 4P^*P$$

= $I - 2P - 2P + 4P$
= I

Hence, I - 2P is unitary.

Problem 2

Given, $E = \frac{1}{2}(1+F)$, where F just reverses the sequence of elements of the vector. F is hence just the anti-diagonal matrix of shape $m \times m$ with anti-diagonal elements 1. Also, $F^* = F \implies E^* = E \implies$ orthogonality. If m is odd, then E has all diagonal and anti-diagonal elements equal to $\frac{1}{2}$, except the middle element which will be equal to 1. If m is even, then E has all diagonal and anti-diagonal elements equal to $\frac{1}{2}$. Two examples are given below.

Problem 3