13.4. PROBLEMS 509

where D is a diagonal matrix, iff the following equations hold:

$$(b+c)\cos(\theta+\varphi) = (a-d)\sin(\theta+\varphi),$$

$$(c-b)\cos(\theta-\varphi) = (a+d)\sin(\theta-\varphi).$$

(2) Discuss the solvability of the system. Consider the following cases:

Case 1: a - d = a + d = 0.

Case 2a: a - d = b + c = 0, $a + d \neq 0$.

Case 2b: a - d = 0, $b + c \neq 0$, $a + d \neq 0$.

Case 3a: a + d = c - b = 0, $a - d \neq 0$.

Case 3b: a + d = 0, $c - b \neq 0$, $a - d \neq 0$.

Case 4: $a + d \neq 0$, $a - d \neq 0$. Show that the solution in this case is

$$\theta = \frac{1}{2} \left[\arctan\left(\frac{b+c}{a-d}\right) + \arctan\left(\frac{c-b}{a+d}\right) \right],$$

$$\varphi = \frac{1}{2} \left[\arctan\left(\frac{b+c}{a-d}\right) - \arctan\left(\frac{c-b}{a+d}\right) \right].$$

If b=0, show that the discussion is simpler: basically, consider c=0 or $c\neq 0$.

(3) Expressing everything in terms of $u = \cot \theta$ and $v = \cot \varphi$, show that the equations in (2) become

$$(b+c)(uv-1) = (u+v)(a-d),(c-b)(uv+1) = (-u+v)(a+d).$$

Problem 13.4. Let A be an $n \times n$ real invertible matrix.

- (1) Prove that $A^{T}A$ is symmetric positive definite.
- (2) Use the Cholesky factorization $A^{\top}A = R^{\top}R$ with R upper triangular with positive diagonal entries to prove that $Q = AR^{-1}$ is orthogonal, so that A = QR is the QR-factorization of A.

Problem 13.5. Modify the function houseqr so that it applies to an $m \times n$ matrix with $m \ge n$, to produce an $m \times n$ upper-triangular matrix whose last m - n rows are zeros.

Problem 13.6. The purpose of this problem is to prove that given any self-adjoint linear map $f: E \to E$ (i.e., such that $f^* = f$), where E is a Euclidean space of dimension $n \ge 3$, given an orthonormal basis (e_1, \ldots, e_n) , there are n-2 isometries h_i , hyperplane reflections or the identity, such that the matrix of

$$h_{n-2} \circ \cdots \circ h_1 \circ f \circ h_1 \circ \cdots \circ h_{n-2}$$