

If  $B$  is a skew symmetric matrix, since  $\text{tr}(B) = 0$ , we deduce that  $\det(e^B) = e^0 = 1$ . This allows us to obtain the following result. Recall that the (real) vector space of skew symmetric matrices is denoted by  $\mathfrak{so}(n)$ .

**Proposition 15.15.** *For every skew symmetric matrix  $B \in \mathfrak{so}(n)$ , we have  $e^B \in \mathbf{SO}(n)$ , that is,  $e^B$  is a rotation.*

*Proof.* By Proposition 9.23,  $e^B$  is an orthogonal matrix. Since  $\text{tr}(B) = 0$ , we deduce that  $\det(e^B) = e^0 = 1$ . Therefore,  $e^B \in \mathbf{SO}(n)$ .  $\square$

Proposition 15.15 shows that the map  $B \mapsto e^B$  is a map  $\exp: \mathfrak{so}(n) \rightarrow \mathbf{SO}(n)$ . It is not injective, but it can be shown (using one of the spectral theorems) that it is surjective.

If  $B$  is a (real) symmetric matrix, then

$$(e^B)^\top = e^{B^\top} = e^B,$$

so  $e^B$  is also symmetric. Since the eigenvalues  $\lambda_1, \dots, \lambda_n$  of  $B$  are real, by Proposition 15.13, since the eigenvalues of  $e^B$  are  $e^{\lambda_1}, \dots, e^{\lambda_n}$  and the  $\lambda_i$  are real, we have  $e^{\lambda_i} > 0$  for  $i = 1, \dots, n$ , which implies that  $e^B$  is symmetric positive definite. In fact, it can be shown that for every symmetric positive definite matrix  $A$ , there is a *unique* symmetric matrix  $B$  such that  $A = e^B$ ; see Gallier [72].

## 15.6 Summary

The main concepts and results of this chapter are listed below:

- *Diagonal matrix.*
- *Eigenvalues, eigenvectors; the eigenspace associated with an eigenvalue.*
- *Characteristic polynomial.*
- *Trace.*
- *Algebraic and geometric multiplicity.*
- Eigenspaces associated with distinct eigenvalues form a direct sum (Proposition 15.3).
- Reduction of a matrix to an upper-triangular matrix.
- *Schur decomposition.*
- The *Gershgorin's discs* can be used to locate the eigenvalues of a complex matrix; see Theorems 15.9 and 15.10.
- The conditioning of eigenvalue problems.
- Eigenvalues of the matrix exponential. The formula  $\det(e^A) = e^{\text{tr}(A)}$ .