

⑤ Given  $Ax = b$  and  $A \in \mathbb{R}^{n \times n}$  and invertible,  $b \in \mathbb{R}^n$ .

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①

If  $A$  is orthogonal, we get the following advantages  
 $\hookrightarrow A \cdot A^T = I$

$\Rightarrow$  Magnification: Since  $A$  is orthogonal, then  $\|A\|_2 = 1$

$$\therefore \max \text{mag}(A) = \min \text{mag}(A) = 1$$

Thus, the unit sphere after transformation will still remain a unit sphere.

$\Rightarrow$  QR Decomposition:  $Q = A$  and  $R = I_{n \times n}$  as  $A$  is already orthogonal.

$\Rightarrow$  Inverse Calculation:  $A^{-1} = A^T$  for any orthogonal matrix.

This is useful, as  $A^{-1}$  is replaced by  $A^T$  and thus, the complexity is reduced, since calculating  $A^T$  is computationally less expensive than calculating  $A^{-1}$ . (This is because  $A \cdot A^T = I$ ,  $\therefore A^T = A^{-1}$ )

$\Rightarrow$  Solving an equation: For  $Ax = b$

$$\Rightarrow x = A^{-1} \cdot b$$

Since  $A$  is orthogonal,  $A^{-1} = A^T$

$$\Rightarrow x = A^T \cdot b$$

Thus  $Ax = b$  can be easily solved for  $x$ .

⇒ Condition number: Orthogonal matrices have a condition number of 1. This is the best possible condition number.

Thus for small perturbations in  $b$ , ~~but~~  $x$  doesn't change by a huge amount. This gives stable solutions.

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