Exam 2

To avoid any confusion, unless specified otherwise, vector spaces are complex vector spaces, inner-products are complex inner-products, and matrices are complex matrices. The standard inner product is $\langle \boldsymbol{u}, \boldsymbol{v} \rangle = \boldsymbol{v}^H \boldsymbol{u} = \sum_{i=1}^n \bar{v}_i \boldsymbol{u}_i$. Keep in mind that $A^H = A^T$ for real matrices and symmetric = Hermitian for real matrices.

Part I: True/False

Each problem is points for a total of 50 points. (5 points each.)

You do not need to justify the answers here, this is unlike the quizzes.

1. _____ If U is unitary, then U is itself unitarily diagonalizable. This means there is a unitary Vso that $U = VDV^H$ where D is diagonal. This is true. $U^H U = U U^H = I$, so U is normal, hence unitarily diagonalizable. 2. ____ For any diagonalizable matrix A, one can use Gram-Schmidt to find an orthogonal basis consisting of eigenvectors. This is false. You must first have that the eigenspaces for different eigenvalues are orthog-3. _____ The collection of rank $k \ n \times n$ matrices is a subspace of $\mathbb{R}^{n \times n}$, for k < n. This is false, in fact SVD shows how to write any matrix as a sum of rank 1 matrices. 4. _____ If A is unitary, then $|\lambda| = 1$ for all eigenvalues λ of A. This is true. Let λ be an eigenvalue, with unit eigenvector \boldsymbol{v} . then $\langle A\boldsymbol{v},A\boldsymbol{v}\rangle=\langle \lambda\boldsymbol{v},\lambda\boldsymbol{v}\rangle=\bar{\lambda}\lambda\|\boldsymbol{v}\|_2^2=|\lambda|^2=(A\boldsymbol{v})^H(A\boldsymbol{v})=\boldsymbol{v}^H(A^HA)\boldsymbol{v}=\boldsymbol{v}^HI\boldsymbol{v}=\|\boldsymbol{v}\|_2^2=1.$ So $|\lambda|^2=1.$ 5. _____ If p(t) is a polynomial and v is an eigenvector of A with associated eigenvalue λ , then $p(A)\mathbf{v} = p(\lambda)\mathbf{v}.$ This is true and trivial. $p(x) = \sum_{i=1}^k a_i x^i$, so $p(A)\mathbf{v} = \sum_{i=1}^k a_i A^i \mathbf{v} = \sum_{i=1}^k a_i \lambda^i \mathbf{v} = p(\lambda)\mathbf{v}$ 6. _____ If A and B are both $n \times n$ and \mathcal{B} is a basis for \mathbb{C}^n consisting of eigenvectors for both A and B, then A and B commute. This is true. $AB = (SD_AS^{-1})(SB_BS^{-1}) = AD_AD_BS^{-1} = SD_BD_AS^{-1} = (SD_BS^{-1})(SD_AS^{-1}) = SD_BD_AS^{-1} = SD_BD_AS^{-1}$ Any matrix A can be written as a weighted sum of rank 1 matrices...

where r = rank(A). Each $u_i v_i^T$ is an $m \times n$ rank-1 matrix.

This is true and is essentially one of the statements of the SVD. $U\Sigma V^T = \sum_{i=1}^r \sigma_i u_i v_i^T$

8. _____ For all Hermitian matrices A, there is a matrix B so that B^HB = A.

This is false. A variant that is true is given in the first problem in part III. The point is that B^HB is not only Hermitian, but also positive.
9. _____ If A is an m × n matrix, then rng(A) ⊕ NS(A^T) = ℝ^m

This is true. You have previously proved that RS(A) ⊕ NS(A) = ℝⁿ. You just apply this result to A^T noting that RS(A^T) = CS(A) = rng(A).
10. _____ If A is an invertible n × n matrix, then ABA⁻¹ = B for all n × n matrices B.

This is false. You have shown that the only n × n matrices that commute with all other n × n matrices are the diagonal matrices.

Part II: Computational (60 points)

P1. (15 points) Find B so that $B^2 = A$ where

$$A = \begin{bmatrix} 13 & -5 & 5 \\ -8 & 10 & -8 \\ -3 & -3 & 5 \end{bmatrix}$$

This is like 6.3 # 4.

First diagonalize A.

Find the eigenvalues:

$$\det\left(\begin{bmatrix} \frac{13-\lambda}{-8} & \frac{-5}{10-\lambda} & \frac{5}{-8} \\ -3 & \frac{10-\lambda}{-3} & \frac{-5}{5-\lambda} \end{bmatrix}\right) = (13-\lambda)((10-\lambda)(5-\lambda)-24) - (-5)((-8)(5-\lambda)-24) + (5)((24+(3)(10-\lambda)))$$

$$= (13-\lambda)(26-15\lambda+\lambda^2) + (5)(-64+8\lambda) + (5)(54-3\lambda)$$

$$= (13-\lambda)(\lambda-13)(\lambda-2) + 5(-10+5\lambda)$$

$$= (13-\lambda)(\lambda-13)(\lambda-2) + 25(-2+\lambda)$$

$$= (\lambda-2)[(13-\lambda)(\lambda-13) + 25]$$

$$= (\lambda-2)(5-(13-\lambda))(5+(13-\lambda))$$

$$= -(\lambda-2)(\lambda-8)(\lambda-18)$$

So the eigenvalues are $\lambda_1 = 18 > \lambda_2 = 8 > \lambda_3 = 2$.

This means $A = S \begin{bmatrix} ^{18} 8 \\ _2 \end{bmatrix} S^{-1}$ and so $B = S \begin{bmatrix} ^{\sqrt{18}} \\ _{\sqrt{2}} \end{bmatrix} S^{-1}$ will be our matrix, where $S = \begin{bmatrix} v_1 & v_2 & v_3 \end{bmatrix}$ where \boldsymbol{v}_i is an eigenvector for λ_i .

Find eigenspaces:

$$E_{18} = NS \begin{pmatrix} \begin{bmatrix} -5 & -5 & 5 \\ -8 & -8 & -8 \\ -3 & -3 & -13 \end{bmatrix} \end{pmatrix} = NS \begin{pmatrix} \begin{bmatrix} -1 & -1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \end{pmatrix} = span \begin{pmatrix} \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \end{pmatrix}$$

$$E_{8} = NS \begin{pmatrix} \begin{bmatrix} 5 & -5 & 5 \\ -8 & 2 & -8 \\ -3 & -3 & -3 \end{bmatrix} \end{pmatrix} = NS \begin{pmatrix} \begin{bmatrix} 1 & -1 & 1 \\ -4 & 1 & -4 \\ -1 & -1 & -1 \end{bmatrix} \end{pmatrix} = NS \begin{pmatrix} \begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \end{pmatrix} = span \begin{pmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \end{pmatrix}$$

$$E_{2} = NS \begin{pmatrix} \begin{bmatrix} 11 & -5 & 5 \\ -8 & 8 & -8 \\ -3 & -3 & 3 \end{bmatrix} \end{pmatrix} = NS \begin{pmatrix} \begin{bmatrix} 11 & -5 & 5 \\ -1 & 1 & -1 \\ -1 & -1 & 1 \end{bmatrix} \end{pmatrix} NS \begin{pmatrix} \begin{bmatrix} -1 & 0 & 0 \\ -1 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \end{pmatrix} = span \begin{pmatrix} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \end{pmatrix}$$

So here we could use $S = \begin{bmatrix} 1 & 1 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & 1 \end{bmatrix}$

$$B = SDS^{-1} = \begin{bmatrix} 1 & 1 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} 3\sqrt{2} & & \\ & 2\sqrt{2} & \\ & & \sqrt{2} \end{bmatrix} \begin{bmatrix} 1/2 & -1/2 & 1/2 \\ 1/2 & 1/2 & -1/2 \\ 1/2 & 1/2 & 1/2 \end{bmatrix} = \frac{\sqrt{2}}{2} \begin{bmatrix} 5 & -1 & 1 \\ -2 & 4 & -2 \\ -1 & 1 & 3 \end{bmatrix}$$

P2. (15 points) Find B so that $B^H B = A$ where

$$A = \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$$

This is like 6.4 #14.

First diagonalize A.

Find the eigenvalues:

$$\det\left(\begin{bmatrix} \frac{1-\lambda}{-1} & \frac{-1}{2-\lambda} & 0\\ -\frac{1}{0} & \frac{2-\lambda}{1-\lambda} & -1\\ 0 & -1 & 1-\lambda \end{bmatrix}\right) = (1-\lambda)((2-\lambda)(1-\lambda)-1) - (-1)((-1)(1-\lambda)-0) = (1-\lambda)(1-3\lambda + \lambda^2) - (1-\lambda) = (1-\lambda)((1-3\lambda - \lambda^2 - 1)) = (1-\lambda)(-3\lambda + \lambda^2) = (1-\lambda)(\lambda)(-3+\lambda).$$
 So the eigenvalues are $\lambda_1 = 3 > \lambda_2 = 1 > \lambda_3 = 0$.

This means $A = S \begin{bmatrix} 3 & 1 & 0 \end{bmatrix} S^{-1}$ and so $B = S \begin{bmatrix} \sqrt{3} & 1 & 0 \end{bmatrix} S^{-1}$ will be our matrix, where $S = \begin{bmatrix} \mathbf{v}_1 & \mathbf{v}_2 & \mathbf{v}_3 \end{bmatrix}$ where \mathbf{v}_i is an eigenvector for λ_i .

Find eigenspaces:

$$E_{3} = NS\left(\begin{bmatrix} -2 & -1 & 0 \\ -1 & -1 & -1 \\ 0 & -1 & -2 \end{bmatrix}\right) = NS\left(\begin{bmatrix} -1 & -1 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}\right) = \operatorname{span}\left(\begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix}\right)$$

$$E_{1} = NS\left(\begin{bmatrix} 0 & -1 & 0 \\ -1 & 1 & -1 \\ 0 & -1 & 0 \end{bmatrix}\right) = NS\left(\begin{bmatrix} -1 & 2 & -1 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}\right) = \operatorname{span}\left(\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}\right)$$

$$E_{0} = NS(A) = NS\left(\begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}\right) = \operatorname{span}\left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}\right)$$

$$S = \begin{bmatrix} 1/\sqrt{6} & 1/\sqrt{2} & 1/\sqrt{3} \\ -2/\sqrt{6} & 0 & 1/\sqrt{3} \\ 1/\sqrt{6} & -1/\sqrt{2} & 1/\sqrt{3} \end{bmatrix}$$

this is unitary so $S^{-1} = S^T$ and finally

Let $B = D^{1/2}S^H$ where $A = B^HB = SDS^H$ just as above. So

$$B = \begin{bmatrix} \sqrt{3} & & \\ & 1 & \\ & & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{6} & -2/\sqrt{6} & 1/\sqrt{6} \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \end{bmatrix} = \frac{\sqrt{2}}{2} \begin{bmatrix} 1 & -2 & 1 \\ 1 & 0 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

P3. (15 points) Find the best rank 2 approximation to A from (2) with respect to $\|\cdot\|_F$.

This is like 6.5 # 4.

You know rank(A) = 2 so the best rank 2 approximation of A is A, but if you just plug into the computation, you get the following:

You already have the SVD of $A = U\Sigma V^T = SDS^T$, so U = V in this case and $D = \Sigma$. Now the best rank-2 approximation of A is thus (using MATLAB type notation)

$$C = S(:, 1:2)D(1:2, 1:2)S^{T}(1:2,:)$$

$$= \begin{bmatrix} 1/\sqrt{6} & 1/\sqrt{2} \\ -2/\sqrt{6} & 0 \\ 1/\sqrt{6} & -1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} \begin{bmatrix} 1/\sqrt{6} & -2/\sqrt{6} & 1/\sqrt{6} \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} = A$$

P4. (15 points) Let

$$A = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix},$$

find the characteristic polynomial and all eigenvalues, both real and complex. Explain why A is diagonalizable and compute A^{2020} . Note, I do not ask you to diagonalize A.

Find eigenvalues:

$$\det\left(\begin{bmatrix} -\lambda & 0 & 1 \\ 1 & -\lambda & 0 \\ 0 & 1 & -\lambda \end{bmatrix}\right) = -\lambda(-\lambda)^2 - (-1) = -\lambda^3 + 1, \text{ so the roots are } 1, \ e^{i\frac{2\pi}{3}} = -\frac{1}{2} + i\frac{\sqrt{3}}{2}, \text{ and } e^{i\frac{4\pi}{3}} = -\frac{1}{2} - i\frac{\sqrt{3}}{2}.$$

Compute A^{2020} :

$$\text{We see } 2020 = 673 \cdot 3 + 1, \text{ so } \lambda_i^{2020} = (\lambda_i^3)^{673} \cdot \lambda_i = \lambda_i. \text{ So } S^{2020} = SD^{2020}S^{-1} = S \begin{bmatrix} \lambda_1^{2020} \\ \lambda_2^{2020} \\ \lambda_3^{2020} \end{bmatrix} S^{-1} = S \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \end{bmatrix} S^{-1} = A.$$

Note we actually don't need to know the eigenvalues, just that $\lambda^3 = 1$.

Alternatively, you might just compute that $A^3 = I$, so $A^{2020} = I^{637}A = A$.

Part III: Theory and Proofs (45 points; 15 points each)

Pick three of the following four options. If you try all four, I will grade the first three, so if this is not what you intend, then just do three, or at least make it clear which I should grade.

- P1. Let $L: V \to V$ be a linear transformation and let $\mathcal{B} = \{v_1, \dots, v_n\}$ be a basis. Show that $[L]_{\mathcal{B}}$ is upper triangular iff $L(v_i) \in \text{span}\{v_1, \dots, v_i\}$ for all i.
- P2. Let $L: \mathbb{R}^n \to \mathbb{R}^n$ be a linear transformation with $L^2 = L$ and for all $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^n$, $\langle \boldsymbol{x}, L(\boldsymbol{y}) \rangle = \langle L(\boldsymbol{x}), \boldsymbol{y} \rangle$. Let $U = \operatorname{rng}(L)$. (See this for information on inner products.)
 - (a) Show that L(x) is the orthogonal projection of x onto U, that is, show that $x L(x) \perp U$ for all $x \in \mathbb{R}^n$.
 - (b) Use (a) to show that $\|x L(x)\|_2^2 = \min\{\|x L(y)\|_2^2 \mid y \in \mathbb{R}^n\}$.

Proof of (a): We must show $\langle \boldsymbol{x} - L(\boldsymbol{x}), L(\boldsymbol{y}) \rangle = 0$, we have

$$\langle \boldsymbol{x} - L(\boldsymbol{x}), L(\boldsymbol{y}) \rangle = \langle \boldsymbol{x}, L(\boldsymbol{y}) \rangle - \langle L(\boldsymbol{x}), L(\boldsymbol{y}) \rangle$$

$$= \langle \boldsymbol{x}, L(\boldsymbol{y}) \rangle - \langle \boldsymbol{x}, L(L(\boldsymbol{y})) \rangle \qquad (\text{Since } \langle L(\boldsymbol{x}), \boldsymbol{z}) \rangle = \langle \boldsymbol{x}, L(\boldsymbol{z}) \rangle.)$$

$$= \langle \boldsymbol{x}, L(\boldsymbol{y}) \rangle - \langle \boldsymbol{x}, L(\boldsymbol{y}) \rangle \qquad (\text{Since } L(L(\boldsymbol{y})) = L(\boldsymbol{y}).)$$

$$= 0$$

This shows that $\boldsymbol{x} - L(\boldsymbol{x}) \perp U$.

Proof of (b): Let $\mathbf{y} \in \mathbb{R}^n$ be arbitrary, then

$$\begin{aligned} \|\boldsymbol{x} - L(\boldsymbol{y})\|_{2}^{2} &= \|\boldsymbol{x} - L(\boldsymbol{x}) + L(\boldsymbol{x}) - L(\boldsymbol{y})\|_{2}^{2} \\ &= \|\boldsymbol{x} - L(\boldsymbol{x})\|_{2}^{2} + \|L(\boldsymbol{x} - \boldsymbol{y})\|_{2}^{2} \\ \text{(By Pythagorean Theorem: } \boldsymbol{x} - L(\boldsymbol{x}) \perp L(\boldsymbol{x} - \boldsymbol{y}) \text{ by (a) since } L(\boldsymbol{x} - \boldsymbol{y}) \in U) \\ &\leq \|\boldsymbol{x} - L(\boldsymbol{x})\|_{2}^{2} \end{aligned}$$
(Since $\|L(\boldsymbol{x} - \boldsymbol{y})\|_{2}^{2} \geq 0$)

Recall: (Pythagorean Theorem) If V is an inner-product space and $\boldsymbol{u} \perp \boldsymbol{v}$, then $\|\boldsymbol{u} + \boldsymbol{v}\|_2^2 = \|\boldsymbol{u}\|_2^2 + \|\boldsymbol{v}\|_2^2$.

Proof:

$$\|\boldsymbol{u} + \boldsymbol{v}\|_{2}^{2} = \langle \boldsymbol{u} + \boldsymbol{v}, \boldsymbol{u} + \boldsymbol{v} \rangle$$

$$= \langle \boldsymbol{u} + \boldsymbol{v}, \boldsymbol{u} \rangle + \langle \boldsymbol{u} + \boldsymbol{v}, \boldsymbol{v} \rangle$$

$$= \langle \boldsymbol{u}, \boldsymbol{u} \rangle + \langle \boldsymbol{v}, \boldsymbol{u} \rangle + \langle \boldsymbol{u}, \boldsymbol{v} \rangle + \langle \boldsymbol{v}, \boldsymbol{v} \rangle$$

$$= \|\boldsymbol{u}\|_{2}^{2} + 0 + 0 + \|\boldsymbol{v}\|_{2}^{2}$$

Note that given $U \subseteq \mathbb{R}^n$ there is a unique orthogonal projection onto U. Suppose L and L' are as above. We know that for all $\mathbf{x} \in \mathbb{R}^n$,

$$\|\boldsymbol{x} - L(\boldsymbol{x})\|_{2}^{2} = \min\{\|\boldsymbol{x} - \boldsymbol{u}\|_{2}^{2} \mid \boldsymbol{u} \in U\} = \|\boldsymbol{x} - L'(\boldsymbol{x})\|_{2}^{2}$$

But

$$\|\boldsymbol{x} - L(\boldsymbol{x})\|_{2}^{2} = \|\boldsymbol{x} - L'(\boldsymbol{x}) + L'(\boldsymbol{x}) - L(\boldsymbol{x})\|_{2}^{2} = \|\boldsymbol{x} - L'(\boldsymbol{x})\|_{2}^{2} + \|L'(\boldsymbol{x}) - L(\boldsymbol{x})\|_{2}^{2} = \|\boldsymbol{x} - L'(\boldsymbol{x})\|_{2}^{2}$$

and this means that $||L'(x) - L(x)||_2^2 = 0$ so L(x) = L'(x) for all $x \in \mathbb{R}^n$.

P3. Any quadratic $q(x_1, \ldots, x_n)$ in n variables $\boldsymbol{x} = x_1, \ldots, x_n$ can be written as

$$q(\boldsymbol{x}) = \boldsymbol{x}^T Q \boldsymbol{x} + P \boldsymbol{x} + c$$

where Q is $n \times n$ and symmetric, P is $1 \times n$, and $c \in \mathbb{R}$. This is trivial $Q_{ii} =$ the coefficient on x_i^2 , $Q_{ij} = Q_{ji} = \frac{1}{2}$ (the coefficient on $x_i x_j$), while $P_{1i} =$ the coefficient on x_i , and c is the constant term

Example: Consider $q(x_1, x_2, x_3) = 7x_1^2 + 10x_2^2 + 19x_3^2 + 28x_1x_2 + 8x_1x_3 - 20x_2x_3 + 2x_2 - 3x_2 + x_3 + 5$. Then

$$q(\mathbf{x}) = \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 7 & 14 & 4 \\ 14 & 10 & -10 \\ 4 & -10 & 19 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 2 & -3 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + 5 = \mathbf{x}^T Q \mathbf{x} + P \mathbf{x} + c$$

Explain how the Spectral Theorem can be used to show that there is an orthonormal basis $C = \{u_1, \ldots, u_n\}$ so that if standard coordinates are replaced with coordinates relative to C, i.e., $y = [x]_C$, then $q(x) = q'(y) = y^T Dy + P'y + c$ where D is diagonal. Thus all *cross-terms*, terms of the form $y_i y_j$ for $i \neq j$, have been eliminated.

Use this to find q'(y) for the example q(x) above.

To save you some work: $Q = UDU^T$ where

$$U = \begin{bmatrix} -2/3 & -1/3 & 2/3 \\ 2/3 & -2/3 & 1/3 \\ 1/3 & 2/3 & 2/3 \end{bmatrix} \text{ and } D = \begin{bmatrix} -9 \\ 27 \\ 18 \end{bmatrix}$$

By the Spectral Theorem or SVD there is an orthonormal U so that $Q = UDU^T$ for D diagonal. Let $C = \{u_1, \ldots, u_n\}$ where u_i is the ith column of U, then $U^T = U^{-1}$ is the change of basis matrix from \mathcal{E} to \mathcal{C} and so $\mathbf{y} = U^T \mathbf{x} = U^{-1} \mathbf{x} = [\mathbf{x}]_{\mathcal{C}}$. Then $q(\mathbf{x}) = \mathbf{x}^T (UDU^T) \mathbf{x} + P\mathbf{x} + c = (\mathbf{x}^T U)D(U^T \mathbf{x}) + PU(U^T \mathbf{x}) + c = \mathbf{y}^T D\mathbf{y} + P'\mathbf{y} + c = q'(\mathbf{y})$. There are no terms in q'(y) of the form $y_i y_i$ for $i \neq j$, i.e., no cross terms.

P4. Use the SVD to show that any square matrix A can be written as A = UP where U is unitary and P is Hermitian.

Let $A = V \Sigma W^H$ as in SVD and let $U = V W^H$, this is unitary since both V and W are unitary. So

$$A = (VW^H(W\Sigma W^H)) = UP$$

where $P = W\Sigma W^H$. This P is clearly Hermitian.

Note: If we think of matrices like generalizations of complex numbers, then Hermitian matrices are like the reals, $P^H = P$ is like $\bar{z} = z$ for $z \in \mathbb{C}$. A unitary is "like" a rotation, so here we represent A as a rotation followed by a "real." this is like writing $z = e^{i\theta}r$, the polar form of a complex number.