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5.1

$-(A-I)(A^T-I) = -(AA^T - AI - IA^T + I^2)$ Since A is orthogonal, so $AA^T = A^TA = I$
Hence $-(A-I)(A^T-I) = -(I - A - A^T + I) = A + A^T - 2I$

5.2

Since $f(t)$ is an orthogonal matrix, so from 5.1. $-(f(t)-I)(f(t)^T-I) = f(t) + f(t)^T - 2I$.

$$\lim_{t \rightarrow 0} \frac{-(f(t)-I)(f(t)^T-I)}{t} = \lim_{t \rightarrow 0} \frac{f(t) + f(t)^T - 2I}{t} = \lim_{t \rightarrow 0} \frac{f(t)-I}{t} + \frac{f(t)^T-I}{t}$$

And $f(0) = f(0)^T = I$ Then it equals $= \lim_{t \rightarrow 0} \frac{f(t)-f(0)}{t} + \frac{f(t)^T-f(0)}{t}$

We know that if $\lim_{t \rightarrow 0} A_t = M$ and $\lim_{t \rightarrow 0} B_t = N$. (M and N exist)

then $\lim_{t \rightarrow 0} (A_t + B_t) = \lim_{t \rightarrow 0} A_t + \lim_{t \rightarrow 0} B_t = M + N$

And we know $\lim_{dt \rightarrow 0} \frac{f(t+dt)-f(t)}{dt}$ exists at all t . Hence $\lim_{t \rightarrow 0} \frac{f(t)-f(0)}{t}$ exists and equal to $f'(0)$

and $\lim_{t \rightarrow 0} \frac{f(t)^T-f(0)}{t}$ exists and equal to $f'(0)^T$ Then $\lim_{t \rightarrow 0} \frac{f(t)-f(0)}{t} + \frac{f(t)^T-f(0)}{t} = f'(0) + f'(0)^T$

5.3

$$\lim_{t \rightarrow 0} \frac{-(f(t)-I)(f(t)^T-I)}{t} = \lim_{t \rightarrow 0} \frac{-(f(t)-I)(f(t)^T-I) \cdot t}{t \cdot t} = \lim_{t \rightarrow 0} \left(\frac{-(f(t)-I)}{t} \cdot \frac{(f(t)^T-I)}{t} \cdot t \right)$$

And we know if $\lim_{t \rightarrow 0} A_t = M$ and $\lim_{t \rightarrow 0} B_t = N$. (M and N exist)

then $\lim_{t \rightarrow 0} (A_t \cdot B_t) = \lim_{t \rightarrow 0} A_t \cdot \lim_{t \rightarrow 0} B_t = M \cdot N$ And $\lim_{t \rightarrow 0} \frac{f(t)^T-I}{t} = \lim_{t \rightarrow 0} \frac{f(t)^T-f(0)}{t} = f'(0)^T$

$\lim_{t \rightarrow 0} t = 0$ $\lim_{t \rightarrow 0} \frac{f(t)-I}{t} = \lim_{t \rightarrow 0} \frac{f(t)-f(0)}{t} = f'(0)$ Then $\lim_{t \rightarrow 0} \left(\frac{f(t)^T-I}{t} \cdot t \right) = f'(0)^T \cdot 0 = 0$

Then $\lim_{t \rightarrow 0} \left(\frac{-(f(t)-I)}{t} \cdot \frac{(f(t)^T-I)}{t} \cdot t \right) = \lim_{t \rightarrow 0} \frac{f(t)-I}{t} \cdot \lim_{t \rightarrow 0} \left(\frac{f(t)^T-I}{t} \cdot t \right) = f'(0) \cdot 0 = 0$

And from 5.2. $\lim_{t \rightarrow 0} \frac{-(f(t)-I)(f(t)^T-I)}{t} = f'(0) + f'(0)^T$ So $f'(0) + f'(0)^T = 0$

Hence $f'(0)$ must be skew symmetric

5.4: We know that $f(t)$ is orthogonal. Then $f(t) \cdot f(t)^T = I$.
 Suppose $F(t) = f(t) \cdot f(t)^T$, $G(t) = I$. We know $\lim_{dt \rightarrow 0} \frac{f(t+dt) - f(t)}{dt}$ exists at all t .
 then $F'(t) = f(t) \cdot f(t)^T + f(t) \cdot f'(t)^T$, $G'(t) = 0$.
 Hence $f(t) \cdot f(t)^T + f(t) \cdot f'(t)^T = 0$, $(f(t) \cdot f(t)^T) + (f'(t) \cdot f(t)^T)^T = 0$. Hence $f(t) \cdot f(t)^T$ is skew symmetric.
 Hence $f(t)^T = f(t)^T$. Then $f(t) \cdot f(t)^T = f(t) \cdot f(t)^T$, which is skew symmetric.

5.5

$f(t) \cdot f(t)^T = A$. Then $f'(t) = A \cdot f(t)$. Note that this is a first-order Homogenous differential equation (一阶齐次微分方程).

$\frac{df(t)}{dt} = A \cdot f(t)$. And e^{At} is a solution to it. So then general solution to $f(t)$ is $e^{At} \cdot B$, where B is a constant matrix depending on other initial conditions.

$f(0) = e^{A \cdot 0} \cdot B = B$. And $f: \mathbb{R} \rightarrow SO_n$. Then $B = f(0) \in SO_n$.



