

Exercise 3

Problem 1

Let us denote matrix Q_{pq} as a combination of column vectors

$$Q_{pq} = [q_{p1}, q_{p2}, \dots, q_{pN}]$$

Matrix Q_{pq} is orthogonal if all col vectors q_1, \dots, q_N are orthogonal with each other, i.e.

$$\forall q_m, q_n = 0 \quad \forall m, n \in \{1, \dots, N\}$$

A) For vectors $m, n \notin \{p, q\}$ this is trivial, since these col vectors are unit vectors $\hat{u}_m, \hat{u}_n \in I$

B) Non-zero elements in rows p and q are only present in col vectors q_p and q_q and for q_p and q_q the row elements with indexes p and q are the only non-zero elements. Therefore $q_m^T q_p, q_m^T q_q = 0$

C) For the inner product $\forall m \in \{1, \dots, N\}$

$$q_p^T q_q = q_q^T q_p = (-1) \cdot (-1) + 1 \cdot 1 = 1 - 1 + 1 = 1$$

\Rightarrow all vectors $q_m, q_n \quad \forall m, n \in \{1, \dots, N\}$
are orthogonal and thus
matrix Q_{pq} is orthogonal.