

1. Linear algebra refresher.

(a) Let \mathbf{Q} be a real orthogonal matrix.

- i. To show that \mathbf{Q}^T and \mathbf{Q}^{-1} are also orthogonal, suppose \mathbf{Q} is orthogonal. Then $\mathbf{Q}\mathbf{Q}^T = \mathbf{Q}^T\mathbf{Q} = \mathbf{I}$. Consider \mathbf{Q}^T . We want to show

$$\mathbf{Q}^T (\mathbf{Q}^T)^T = \mathbf{I}$$

Recall that $(\mathbf{Q}^T)^T = \mathbf{Q}$. Then substituting $(\mathbf{Q}^T)^T$ with \mathbf{Q} , we get

$$\mathbf{Q}^T\mathbf{Q} = \mathbf{Q}\mathbf{Q}^T = \mathbf{I}$$

Note that if \mathbf{Q} is orthogonal, then $\mathbf{Q}^T = \mathbf{Q}^{-1}$. Then, since \mathbf{Q}^T is orthogonal, \mathbf{Q}^{-1} is orthogonal.

- ii. To show that \mathbf{Q} has eigenvalues with norm 1, consider

$$\begin{aligned} \mathbf{Q}\mathbf{x} &= \lambda\mathbf{x} \\ (\mathbf{Q}\mathbf{x})^T \mathbf{Q}\mathbf{x} &= (\mathbf{Q}\mathbf{x})^T \lambda\mathbf{x} \\ \mathbf{x}^T \mathbf{Q}^T \mathbf{Q}\mathbf{x} &= (\lambda\mathbf{x})^T \lambda\mathbf{x} & \mathbf{Q}\mathbf{x} &= \lambda\mathbf{x} \\ \mathbf{x}^T \mathbf{I}\mathbf{x} &= \lambda^2 \mathbf{x}^T \mathbf{x} & \mathbf{Q} &\text{ is orthogonal} \\ \mathbf{x}^T \mathbf{x} &= \lambda^2 \mathbf{x}^T \mathbf{x} & \mathbf{x}^T \mathbf{x} &= \|\mathbf{x}\|^2 \\ \|\mathbf{x}\|^2 &= \lambda^2 \|\mathbf{x}\|^2 \\ \lambda^2 &= 1 \end{aligned}$$

This implies that $|\lambda| = 1$.

- iii. To show that the determinant of \mathbf{Q} is ± 1 , we have that $\mathbf{Q}\mathbf{Q}^T = \mathbf{I}$. Taking the determinant of both sides, we get

$$\det(\mathbf{Q}\mathbf{Q}^T) = \det(\mathbf{Q}) \cdot \det(\mathbf{Q}^T) = \det(\mathbf{I})$$

Since $\det(\mathbf{I}) = 1$, we have $\det(\mathbf{Q}) \cdot \det(\mathbf{Q}^T) = 1$. Recall that $\det(\mathbf{Q}) = \det(\mathbf{Q}^T)$, so $[\det(\mathbf{Q})]^2 = 1 \rightarrow \det(\mathbf{Q}) = \pm 1$.

- iv. To show that \mathbf{Q} defines a length preserving transformation, consider a linear transformation $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$. By assumption, \mathbf{Q} is an orthogonal matrix, so $\mathbf{Q}\mathbf{Q}^T = \mathbf{Q}^T\mathbf{Q} = \mathbf{I}$. We can represent the linear transformation T by \mathbf{Q} , so $T\mathbf{x} = \mathbf{Q}\mathbf{x}$. Then, taking the norm of both sides, we get

$$\begin{aligned} \|T\mathbf{x}\|^2 &= \|\mathbf{Q}\mathbf{x}\|^2 \\ &= (\mathbf{Q}\mathbf{x})^T \mathbf{Q}\mathbf{x} \\ &= \mathbf{x}^T \mathbf{Q}^T \mathbf{Q}\mathbf{x} \\ &= \mathbf{x}^T \mathbf{I}\mathbf{x} & \mathbf{Q} &\text{ is orthogonal} \\ &= \mathbf{x}^T \mathbf{x} \\ \|T\mathbf{x}\|^2 &= \|\mathbf{x}\|^2 & \mathbf{x}^T \mathbf{x} &= \|\mathbf{x}\|^2 \end{aligned}$$

Taking the square root of both sides, we get $\|T\mathbf{x}\| = \|\mathbf{x}\|$, so \mathbf{Q} is a length preserving transformation.

(b) Let \mathbf{A} be a matrix.

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