Name:

September 4, 2014

All unnecessary electronics must be turned off and out of sight. This means no cellular phones, iPods, wearing of headphones, or anything of the sort. This is a closed book and closed notes test.

Problem: Consider the following three vectors in \mathbb{R}^3

$$f_1 = \frac{1}{\sqrt{2}}(1,0,-1)$$

$$f_2 = (0,1,0)$$

$$f_3 = \frac{1}{\sqrt{2}}(1,0,1).$$

- (i) (8 points) Prove that $\{f_1, f_2, f_3\}$ is a set of orthonormal vectors in \mathbb{R}^3 i.e., $\langle f_i, f_j \rangle = 0$ if $i \neq j$ and $\langle f_i, f_i \rangle = 1$ for all i = 1, 2, 3.
- (ii) (2 points) Construct a 3×3 matrix A whose rows are given by f_1, f_2 , and f_3 .
- (iii) (2 points) Compute the transpose of the matrix A.
- (iv) (6 points) Find AA^T and A^TA (You may use your results from part (i)).
- (v) (2 points) What is the inverse of A?
- (\star) (Extra credit, 2 points) What is the mathematical name of these type of matrices (make a guess)?

Solution:

(i) We compute

$$\begin{split} \langle f_1, f_2 \rangle &= \frac{1}{\sqrt{2}} \cdot 0 + 0 \cdot 1 + \frac{-1}{\sqrt{2}} \cdot 0 = 0 \\ \langle f_1, f_3 \rangle &= \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} + 0 \cdot 0 + \frac{-1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} = 0 \\ \langle f_2, f_3 \rangle &= 0 \cdot \frac{1}{\sqrt{2}} + 1 \cdot 0 + 0 \cdot \frac{1}{\sqrt{2}} = 0, \end{split}$$

and

$$\begin{array}{rcl} \langle f_1, f_1 \rangle & = & \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} + 0 + \frac{-1}{\sqrt{2}} \cdot \frac{-1}{\sqrt{2}} = \frac{1}{2} + \frac{1}{2} = 1 \\ \langle f_2, f_2 \rangle & = & 0 + 1 + 0 = 1 \\ \langle f_3, f_3 \rangle & = & \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} + 0 + \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} = \frac{1}{2} + \frac{1}{2} = 1. \end{array}$$

Therefore $\{f_1, f_2, f_3\}$ is a set of orthonormal vectors.

(ii) The matrix A is given by

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

(iii) Transpose of A is

$$A^{T} = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{-1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{bmatrix}.$$

(iv) Using the computations from part (i) we have

$$AA^{T} = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{-1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{-1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} \langle f_{1}, f_{1} \rangle & \langle f_{1}, f_{2} \rangle & \langle f_{1}, f_{3} \rangle \\ \langle f_{2}, f_{1} \rangle & \langle f_{2}, f_{2} \rangle & \langle f_{2}, f_{3} \rangle \\ \langle f_{3}, f_{1} \rangle & \langle f_{3}, f_{2} \rangle & \langle f_{3}, f_{3} \rangle \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

We can also compute

$$A^{T}A = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{-1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{-1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

(v) From part (iv) we see that $AA^T = I = A^T A$. Therefore

$$A^{-1} = A^{T} = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{-1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{bmatrix}.$$

(*) These type of matrices are called *orthogonal matrix*¹.

¹A matrix M is called an orthogonal matrix if the rows of A are orthonormal set of vectors as well as the columns are also orthonormal set of vectors i.e., $MM^T = I = M^T M$