

Stage: Second
Subject: Linear Algebra
Application

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Chapter Three

1- Orthogonal Matrix المصفوفة المتعامدة:

Definition: A square matrix **A** is called orthogonal matrix if

$$A \cdot A' = A' \cdot A = I$$

Defn: An orthogonal matrix is a matrix whose row vectors are orthonormal (يعني العمود نضربها بنفسها كصف) = $A_1 A_1' = 1$. then $A A' = A' A = I$

Ex: Show that $A = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & 0 & \frac{-1}{\sqrt{2}} \\ 0 & 1 & 0 \end{bmatrix}$ **is a orthogonal matrix.**

Solution: (A is orthogonal matrix if $A \cdot A' = A' \cdot A = I$)

Then we must to show $A \cdot A' = A' \cdot A = I$

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

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

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

$$AA' = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & 0 & \frac{-1}{\sqrt{2}} \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ 0 & 0 & 1 \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} & 0 \end{bmatrix}$$

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

then $AA' = A'A = I$

there fore A is an orthogonal matrix.

Properties of orthogonal matrix:

Let A be an orthogonal matrix

- 1- $AA' = I$
- 2- $AA^{-1} = I \Rightarrow A' = A^{-1}$
- 3- Product of two orthogonal matrices is a orthogonal matrix.
- 4- Transpose of orthogonal matrices is a orthogonal matrix.
- 5- Invers of orthogonal matrices is a orthogonal matrix.
- 6- If A is orthogonal matrix then $|A| = \pm 1$.

Ex: Prove that the following matrix is orthogonal matrix and hens find B^{-1}

$$B = \frac{1}{3} \begin{bmatrix} -2 & 1 & 2 \\ 2 & 2 & 1 \\ 1 & -2 & 2 \end{bmatrix}$$

Solution: (A is orthogonal matrix if $B.B' = B'.B = I$)

Then we must to show $B.B' = B'.B = I \Rightarrow B' = B^{-1}$

$$B' = \frac{1}{3} \begin{bmatrix} -2 & 2 & 1 \\ 1 & 2 & -2 \\ 2 & 1 & 2 \end{bmatrix}$$

$$\begin{aligned} B \cdot B' &= \frac{1}{3} \begin{bmatrix} -2 & 1 & 2 \\ 2 & 2 & 1 \\ 1 & -2 & 2 \end{bmatrix} \frac{1}{3} \begin{bmatrix} -2 & 2 & 1 \\ 1 & 2 & -2 \\ 2 & 1 & 2 \end{bmatrix} \\ &= \frac{1}{9} \begin{bmatrix} 4+1+4 & -4+2+2 & -2-2+4 \\ -4+2+2 & 4+4+1 & 2-4+2 \\ -2-2+4 & 2-4+2 & 1+4+4 \end{bmatrix} \\ &= \frac{1}{9} \begin{bmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \end{aligned}$$

then $B \cdot B' = I$

there fore B is an orthogonal matrix.

$\therefore B$ is an orthogonal matrix then $B \cdot B' = I$ and $B B^{-1} = I \Rightarrow B' = B^{-1}$

$$\therefore B^{-1} = \frac{1}{3} \begin{bmatrix} -2 & 2 & 1 \\ 1 & 2 & -2 \\ 2 & 1 & 2 \end{bmatrix}$$

Ex: Show that $C = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ 2 & -2 & 1 \end{bmatrix}$ is orthogonal matrix .

Solution: (A is orthogonal matrix if $B \cdot B' = B' \cdot B = I$)

Then we must to show $B \cdot B' = B' \cdot B = I \Rightarrow B' = B^{-1}$

$$B' = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ 2 & -2 & 1 \end{bmatrix}$$

$$B \cdot B' =$$

Ex: Show that $A = \begin{bmatrix} \cos\theta & 0 & \sin\theta \\ 0 & 1 & 0 \\ -\sin\theta & 0 & \cos\theta \end{bmatrix}$ is orthogonal matrix.

Solution: (A is orthogonal matrix if $A \cdot A' = A' \cdot A = I$)

Then we must to show $A \cdot A' = A' \cdot A = I$

$$A' = \begin{bmatrix} \cos\theta & 0 & -\sin\theta \\ 0 & 1 & 0 \\ \sin\theta & 0 & \cos\theta \end{bmatrix}$$

$$A \cdot A' = \begin{bmatrix} \cos\theta & 0 & \sin\theta \\ 0 & 1 & 0 \\ -\sin\theta & 0 & \cos\theta \end{bmatrix} \begin{bmatrix} \cos\theta & 0 & -\sin\theta \\ 0 & 1 & 0 \\ \sin\theta & 0 & \cos\theta \end{bmatrix}$$

$$= \begin{bmatrix} \cos^2\theta + \sin^2\theta & 0 & -\sin\theta\cos\theta + \cos\theta\sin\theta \\ 0 & 1 & 0 \\ -\sin\theta\cos\theta + \cos\theta\sin\theta & 0 & \cos^2\theta + \sin^2\theta \end{bmatrix}$$

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

then $A \cdot A' = I$

there fore A is an orthogonal matrix

Ex: Show that $A = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{-1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & \frac{-2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{bmatrix}$ is orthogonal matrix.

2- Orthonormal Matrix:

Definition: A square matrix **A** is called orthonormal matrix if

$$A^{-1} = A' \quad \det(A) = \pm 1$$

We have $AA^{-1} = A^{-1}A = I$ and $AA' = A'A = I$

Ex: Show that $A = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$ is orthonormal matrix.

Solution:

$$A^{-1} = \frac{1}{|A|} \text{adj}(A)$$

$$|A| = \begin{vmatrix} \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{vmatrix} = \left(\frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}}\right) - \left(\frac{-1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}}\right) = \frac{1}{2} + \frac{1}{2} = 1$$

$$\text{adj}(A) = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -1 & \frac{1}{\sqrt{2}} \end{bmatrix}$$

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

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

$\therefore A' = A^{-1} \Rightarrow A$ is orthonormal matrix

