

Matrix Theory
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Lecture 38
Properties of Unitary Matrices

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Recall: If $A \in \mathbb{C}^{n \times n}$ and $BA = I$ for some $B \in \mathbb{C}^{n \times n}$, then

- (i) A is nonsingular
- (ii) B is unique
- (iii) $AB = I$.

Can write $B = A^{-1}$.

Thm. If $U \in \mathbb{C}^{n \times n}$, the foll. are equivalent:

- (a) U is unitary
- (b) U is nonsingular and $U^H = U^{-1}$
- (c) $UU^H = I$

- (d) U^H is unitary
- (e) The cols of U form an orthonormal set
- (f) The rows " " " " " "
- (g) For all $x \in \mathbb{C}^n$, the Euclidean length of $y = Ux$ is the same as that of x , i.e., $y^H y = x^H x$.

Proof: (a) \Leftrightarrow (b): $U^H U = I \Leftrightarrow U^H = U^{-1}$.

Since $BA = I$ iff $AB = I$, $U^H U = I \Leftrightarrow U U^H = I$. (c)

$U U^H = I \Rightarrow (U^H)^H U^H = I$, so U^H satisfies the defn. of a unitary matrix. (d) \equiv (a).

With this now we can state the next theorem. If u is an n by n matrix then the following are equivalent: u is unitary. So, basically, this is telling you various properties of unitary matrices and also various conditions which you can state which are equivalent to saying that u is unitary. So, u is non-singular and $u^H = u^{-1}$. $u^H u = I$ and $u u^H = I$ are also equivalent conditions.

U Hermitian is unitary. The columns of U form an orthonormal set. The rows of U form an orthonormal set. And finally for all x the Euclidean length of Ux is the same as that of x . Which is U Hermitian y , x Hermitian x examination. So, it is making many statements about unitary matrices and equivalent ways of stating that a matrix is unitary. So, let us see how to show this.

The first few parts are very simple. Later we will just for the last part we will need to do a little bit more work. So, first of all, for equivalence we have to show that all these properties imply each other. Now, so if I take the first two properties if $(U^H U) = I$ then by definition $U^H U$ is I . And so U^H is an inverse of U . So, $U^H U = I$, I will write it this way U^H is equals U^{-1} it is a U^H is an inverse of U .

And so these are reversible statements. And so, saying that U is unitary is the same as saying $U^H U = I$. So, this is actually establishing this both ways. And similarly, by the property I just mentioned $U U^H = I$ if and only if $U^H U = I$. So, which means that $U U^H = I$ and again this is a reversible statement. So, if I say $U U^H = I$ equals I . Let me write it a little more clearly.

Since $U U^H = I$ if and only if $U^H U = I$ $U U^H = I$ is the same as saying $U U^H = I$. So, A and C are also equivalent statements. Now, U Hermitian is unitary that immediately follows from. So, if $U U^H = I$ that is the same as saying U Hermitian whole Hermitian times U Hermitian equals I . So, you Hermitian satisfies the definition of a unitary matrix. So, essentially this means that d is true and in fact d is equivalent to a .

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(g) For all $x \in \mathbb{C}^n$, the Euclidean length of $y = Ux$ is the same as that of x , i.e., $y^H y = x^H x$.

Proof: (a) \Leftrightarrow (b): $U^H U = I \Leftrightarrow U^H = U^{-1}$.

Since $BA = I$ iff $AB = I$, $U^H U = I \Leftrightarrow U U^H = I$. (c)

$U U^H = I \Rightarrow (U^H)^H U^H = I$, so U^H satisfies the defn. of a unitary matrix. (d) \equiv (a).

If $u_i = i^{\text{th}}$ col of U , $U^H U = I \Leftrightarrow u_i^H u_j = \begin{cases} 1, & i=j \\ 0, & i \neq j \end{cases}$

\Leftrightarrow Cols of U are orthonormal. (a) \equiv (e).

\Leftrightarrow (f) \equiv (g).

Similarly, (c) \equiv (f).

If (a) holds, and $y = Ux$, then $y^H y = x^H \underbrace{U^H U}_I x = x^H x$.

(a) \Rightarrow (g).

For (g) \Rightarrow (a). Consider 1×1 case ($n=1$).

$y = ax$, $y^* y = x^* x \ \forall x \in \mathbb{C} \Rightarrow |a|^2 = 1 \Rightarrow a^* a = 1$ or a is unitary.

Consider 2×2 .

Let $U = \begin{bmatrix} u_{11} & u_{12} \\ u_{21} & u_{22} \end{bmatrix}$ and $U^H U = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$.

$a_{12} = a_{21}^* = a$ (conj.)

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Let $U = \begin{bmatrix} u_{11} & u_{12} \\ u_{21} & u_{22} \end{bmatrix}$ and $U^H U = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$.

$x = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \Rightarrow y^H y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} \\ a_{21}^* & a_{22}^* \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = a_{11} = x^H x = 1$

$a_{12} = a_{21}^* = a$ (conj.)

So, that establishes the equivalence of a, b, c, d. Now, if u_i is the i th column of u . Then u Hermitian u equals the identity matrix is equivalent to saying $u^\dagger u$ equals 1 if $i = j$ and 0 otherwise. And so that means that columns of u are orthonormal. And so this is the same as saying a is equivalent to e. And so, he said that columns of u form an orthonormal set by just doing the same thing with u Hermitian the rows of u form an orthonormal set.

So, similarly, b is equivalent to f. So, now the last part is this g which says that for all x the Euclidean length of y equal to $u x$ is the same as that of x that is $y^\dagger y$ equals $x^\dagger x$ one way is very easy. If a holds that is u is unitary and y is equal to $u x$ then $y^\dagger y$ equals $x^\dagger x$ Hermitian u Hermitian $u x$ just substitute, in y equals $u x$ which is equal to $u^\dagger u$ is the identity matrix. So, this is equal to $x^\dagger x$.

So, this goes one way so a implies g and so what remains is to show the other way that is g implies a. So, for g implies a so let us first consider the 1 cross 1 case. So, n is equal to 1 then what happens here is that if I take y equal to $a x$ this is a scalar thing. So, everything here is a scalar. Then if I look at $y^\dagger y$ which is the same as the conjugate y this is equal to the condition says that this is equal to $x^\dagger x$ for every x .

Now, we need to show that this implies the matrix a the 1 cross 1 matrix a is unitary. So, if this is true this implies that $|a|^2$ equals $|x|^2$ so $y^\dagger y$ is equal to $|a|^2 |x|^2$ times $x^\dagger x$. So, if I take $x^\dagger x$ to the other side, I get $|a|^2$ equal to 1 which implies $a^\dagger a$ equals 1 which is the same as saying a is unitary. This is the definition of a unitary matrix. So, the 1 cross 1 case it is easy.

Now, for the 2 cross 2 case. Now, let us consider the 2 cross 2 case and then we will generalize it to the n cross n case. So, consider then here let us let u equal to the matrix $u_{11}, u_{12}, u_{21}, u_{22}$ and u Hermitian u . So, let us say this is a matrix $a_{11}, a_{12}, a_{21}, a_{22}$ is just some notation I am defining. So, now here by definition this is a Hermitian symmetric matrix. So, here we have that a_{12} equals a_{21}^* . And let us call this both equal to a say.

Now, we will take some specific choices for this vector. So, if x equal to this vector $1 \ 0$ then so once again just to recall what we are trying to show here is that if $y^\dagger y$ equals $x^\dagger x$ for all x . Then u must be a unitary matrix. So, if I take $y^\dagger y$ that is equal to $1 \ 0$ times $u^\dagger u$ which is this matrix $a_{11}, a_{12}, a_{21}, a_{22}$ times $1 \ 0$.

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The first screenshot shows the following handwritten work:

$$= a_{11} = x^H x = 1$$

So $a_{11} = 1$. Similarly, considering $x = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, $u_{22} = 1$

$$x = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \Rightarrow y^H y = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & a \\ a^* & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$= 2 + a + a^* = x^H x = 2$$

$$\Rightarrow a + a^* = 2\text{Re}(a) = 0 \Rightarrow \text{Re}(a) = 0$$

$$x = \begin{bmatrix} 1 \\ i \end{bmatrix} = 1 + ia - i(a^* + i) = x^H x = 2$$

$$\Rightarrow *$$

The second screenshot continues the derivation:

$$= 2 + a + a^* = x^H x = 2$$

$$\Rightarrow a + a^* = 2\text{Re}(a) = 0 \Rightarrow \text{Re}(a) = 0$$

$$x = \begin{bmatrix} 1 \\ i \end{bmatrix} = 1 + ia - i(a^* + i) = x^H x = 2$$

$$\Rightarrow 2 + ia - ia^* = 2$$

$$\Rightarrow a - a^* = 0 \Rightarrow \text{Im}(a) = 0$$

From the above, $a = 0$.

$$\Rightarrow U^H U = I, \text{ or } U \text{ is unitary.}$$

Consider the $n \times n$ case. Again, let $A = U^H U$ and suppose x is

Now, this product here it just pulls out the entry a_{11} . And what we are given is that this is equal to $x^H x$ which is equal to 1. So, a_{11} is equal to 1. So, a_{11} equals 1. Similarly, so considering x equal to $\begin{bmatrix} 0 \\ 1 \end{bmatrix}$ a_{22} equals 1. So, this matrix is of the form $\begin{bmatrix} 1 & a \\ a^* & 1 \end{bmatrix}$. So, we just need to show that a equals 0 and U Hermitian U will be the identity matrix or U will be unitary.

Now, if I take x equal to the vector $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ then $y^H y$ is equal to $\begin{bmatrix} 1 & 1 \end{bmatrix}$ times the matrix $\begin{bmatrix} 1 & a \\ a^* & 1 \end{bmatrix}$ times the vector $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$. which is in turn equal to see if I expand this out this is $\begin{bmatrix} 1 & 1 \end{bmatrix}$ times $\begin{bmatrix} 1 & a \\ a^* & 1 \end{bmatrix}$ plus a plus a^* plus one. So, it becomes $\begin{bmatrix} 1 & 1 \end{bmatrix}$ plus a plus a^* plus one. Which is the same as 2 plus a plus a^* . And this is what we are given is that this is equal to $x^H x$ which is equal to 2 .

So, this means that $a + a^*$ which is equal to the real part of a 2 times the real part of a is equal to 0. So, which in turn implies that the real part of a equals 0. Similarly, if you choose x equal to $1 + i$ then and you do the same thing you will have $1 + i$. This matrix times $1 + i$. So, then this becomes $1 - i + a^* - i$ and then you do this times 1. So, that gives me $1 + i + a + i$ times this made $a + i$ sorry here it will become minus i . Because I am taking the conjugate transpose.

So, it is $-i + a^* + i$. And so that becomes equal to... So, $-i$ squared is -1 which cancels with this. And so, I will be left with $i + a - i + a^*$. And that is supposed to be equal to the norm of this vector. Which becomes $1 - 1$ which is 0 norm squared of this vector. So, this is equal to 0 just for the sake of clarity and write it as $x^* H x$ which is equal to 0. Did I say that correctly? Or have I made a mistake?

Student: Sir, how is $(())$ (17:44)

Professor: Thanks for asking that. So, the 1 's are not cancelling $-i$ squared is actually plus 1. So, this is actually $2 + i + a - i + a^*$. And similarly, explanation x is not 0. If I take $x^* H x$ it becomes the inner product between $1 - i$ and $1 + i$. So, that becomes $1 - i$ square and so this is also equal to 2. So, as before I get $2 + i + a - i + a^*$ is equal to 2.

So, that means $i + a + i + a^*$ equals 0 and I can take out i and take it to the other side. So, I will be left with $a + a^*$ which is equal to 0. Which implies that the imaginary part of a is also equal to 0. So, we have shown that the real part of a is 0. And we have shown that the imaginary part of a is 0. So, that implies a equals 0. So, that means that $u^* H u$ is equal to the identity matrix for u is unitary.

So, what is left is to show that this holds in the $n \times n$ case also. So, here they will use exactly this idea that we just discussed but what we will do is so once again let a equal to $u^* H u$. And suppose x is such that I will just write it like this.

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$\Rightarrow u^H u = 1$, or $u^H u = 1$
 Consider the $n \times n$ case. Again, let $A = u^H u$
 and let $x = \begin{bmatrix} 0 \\ \vdots \\ x_i \\ \vdots \\ x_j \\ \vdots \\ 0 \end{bmatrix}$ only x_i, x_j nonzero.
 x_i is i^{th} pos. x_j is j^{th} pos.
 Then, $y = u x \Rightarrow y^H y = x^H A x = \begin{bmatrix} x_i^* & x_j^* \end{bmatrix} \begin{bmatrix} a_{ii} & a_{ij} \\ a_{ji} & a_{jj} \end{bmatrix} \begin{bmatrix} x_i \\ x_j \end{bmatrix}$
 Now follow prev. arguments $\Rightarrow \begin{bmatrix} a_{ii} & a_{ij} \\ a_{ji} & a_{jj} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}_{2 \times 2}$

$a_{ii} = x^H x = 1$
 So $a_{ii} = 1$. Similarly, considering $x = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, $a_{jj} = 1$
 $x = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \Rightarrow y^H y = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & a \\ a^* & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$
 $= 2 + a + a^* = x^H x = 2$
 $\Rightarrow a + a^* = 2 \operatorname{Re}(a) = 0 \Rightarrow \operatorname{Re}(a) = 0$
 $x = \begin{bmatrix} 1 \\ i \end{bmatrix} = 1 + ia - i(a^* + i) = x^H x = 2$
 $\Rightarrow 2 + ia - ia^* = 2$
 $\Rightarrow a = 0$

X is this vector with 0's there is going to be two 1's and 0's everywhere else. Where these two are in the i^{th} and j^{th} position. So, then if I take if I define y equal to $u x$ implies that if I take $y^H y$ this will pull out this is equal to $x^H A x$ which can then be written as I will just do one thing because so let us call this x .

It is a vector which has 0's everywhere except x_i in the i^{th} position. And x_j in the j^{th} position because I want to use x_i equals 1 x_j equal to 0. Then x_i equals 1 x_i equals 0 x_j equals 1 and then x_i equals 1 x_j equals 1. And finally, x_i equals 1 and x_j equal to i , that is what we did. We considered four cases we considered x equal to $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} 0 \\ 1 \end{bmatrix}$ x equal to $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and x equal to $\begin{bmatrix} 1 \\ i \end{bmatrix}$.

So, those are the four $x_i x_j$ values that I am considering later. But for the purpose of writing this I will just say x is a vector where only the x_i and x_j are nonzero. So, then if I do $x^H A x$. I will get none of the other entries matter it becomes $x_i^* x_j^* a_{ji}$ and $x_j^* x_i^* a_{ij}$ and so now this is exactly the 2×2 case we considered earlier. And so now we can follow the previous arguments which means I will choose $x_i x_j$ equal to 1 0 0 1 and 1 0 0 1 to show that this matrix $a_{ii}, a_{ij}, a_{ji}, a_{jj}$ is nothing but the identity matrix 2×2 . And so, but i and j are arbitrary here.

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Handwritten derivation on a whiteboard:

$$x = \begin{bmatrix} x_i \\ x_j \\ 0 \\ 0 \end{bmatrix} \begin{matrix} \leftarrow i^{\text{th}} \text{ pos.} \\ \leftarrow j^{\text{th}} \text{ pos.} \end{matrix}$$

$$\text{Then, } y = Ux \Rightarrow y^H y = x^H A x = \begin{bmatrix} x_i^* & x_j^* \end{bmatrix} \underbrace{\begin{bmatrix} a_{ii} & a_{ij} \\ a_{ji} & a_{jj} \end{bmatrix}}_{2 \times 2} \begin{bmatrix} x_i \\ x_j \end{bmatrix}$$

$$\text{Now follow prev. arguments} \Rightarrow \begin{bmatrix} a_{ii} & a_{ij} \\ a_{ji} & a_{jj} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}_{2 \times 2}$$

But (i, j) are arbitrary, so every principal submatrix of A is the 2×2 identity matrix $\Rightarrow A = I$
 or $U^H U = I$ and hence U is unitary. \square

So, every principle 2×2 sub matrix of A is the identity is the 2×2 identity matrix. Which implies A is equal to I or U Hermitian U equals I and hence U is unitary. So, those six statements are equivalent seven statements.