

1 Cayley transforms

Let $N \in \mathbb{R}^{n \times n}$ such that $|I - N| \neq 0$. The Cayley transform of N is the matrix M defined by

$$M = (I + N)(I - N)^{-1}, \quad (1)$$

where I is the identity matrix in $\mathbb{R}^{n \times n}$.

1.1 A few general properties

1. Show that $(I + N)(I - N)^{-1} = (I - N)^{-1}(I + N)$.
2. Show that if M is the Cayley transform of some matrix N , then the matrix $I + M$ is invertible. [Hint: Use 1.1.1 and use that $I + M$ is not invertible iff $\exists \mathbf{v} \neq \mathbf{0} : (I + M)\mathbf{v} = \mathbf{0}$.]
3. Show that if M is the Cayley transform of some matrix N , then the inverse Cayley transform of N is $N = (M + I)^{-1}(M - I)$.
4. Replace $N = -P$ in (1) and compute the inverse Cayley transform of P .
5. Assume that Q is the Cayley transform of S . Show that $Q \in SO(n)$ if and only if S is skew. Is it true that for a general matrix $R \in SO(n)$ there exists a skew matrix U such that R is the Cayley transform of U ?

1.2 The case of $SO(3)$

Assume that Q is the Cayley transform of a skew-symmetric matrix $S \in \mathbb{R}^{3 \times 3}$.

1. Show that if $S = [\mathbf{u} \times]$ for some vector \mathbf{u} , then

$$Q = \frac{1 - \|\mathbf{u}\|^2}{1 + \|\mathbf{u}\|^2} I + \frac{2}{1 + \|\mathbf{u}\|^2} [\mathbf{u} \times] + \frac{2}{1 + \|\mathbf{u}\|^2} \mathbf{u} \otimes \mathbf{u}. \quad (2)$$

Equation (2) is another version of the Euler–Rodrigues formulas (2) and (3) seen in exercise 2, session 2.

Interpreting Q as a rotation matrix, show that it corresponds to a right-handed rotation by an angle $2 \operatorname{Arctan}(\|\mathbf{u}\|)$ about the axis along $\mathbf{u}/\|\mathbf{u}\|$.

2. Provided that $\operatorname{tr} Q \neq -1$ (i.e. Q is not a rotation through π). Show that

$$S = (Q - Q^T)/(1 + \operatorname{tr} Q).$$

1.3 The case of $SE(3)$

We recall that an element $\mathcal{R} \in SE(3)$ has the following matrix form

$$\mathcal{R} = \begin{bmatrix} R & r \\ \mathbf{0}^T & 1 \end{bmatrix} \in \mathbb{R}^{4 \times 4},$$

where $R \in SO(3)$ and $r \in \mathbb{R}^3$.

Show that if \mathcal{Q} is the Cayley transform of $\mathcal{S} \in \mathbb{R}^{4 \times 4}$, then $\mathcal{Q} \in SE(3)$ if and only if there exists two vectors \mathbf{u} and \mathbf{v} such that

$$\mathcal{S} = \begin{pmatrix} [\mathbf{u} \times] & \mathbf{v} \\ 0 & 0 \end{pmatrix}.$$