

Orthogonal matrices

note $A^T A = I \iff A$ has orthonormal cols

$$\begin{aligned} & \text{entry } i,j \text{ of } A^T A \\ &= (\text{col } i \text{ of } A) \cdot (\text{col } j \text{ of } A) \\ & \text{if } A \text{ has orthonormal cols} \\ &= \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases} \end{aligned}$$

recall: entry i,j of AB
 $= (\text{row } i \text{ of } A) (\text{col } j \text{ of } B)$

note If Q has orthonormal cols, the matrix for (orth.) projecting onto $\text{col}(Q)$ is QQ^T .
 in general: $Q(\underbrace{Q^T Q}_{\text{here: } = I})^{-1} Q^T$ if cols of Q lin. independent

in particular matrix for projecting onto q if $\|q\| = 1$ $= q q^T$

$$\text{proj. of } v \text{ onto } q = \frac{q \cdot v}{q \cdot q} q = q \cdot v \underbrace{q}_{=1} = q q^T v$$

EG matrix for projecting onto $\frac{1}{\sqrt{11}} \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}$
 $= \frac{1}{\sqrt{11}} \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix} \frac{1}{\sqrt{11}} \begin{bmatrix} 1 & 3 & 1 \end{bmatrix} = \frac{1}{11} \begin{bmatrix} 1 & 3 & 1 \\ 3 & 9 & 3 \\ 1 & 3 & 1 \end{bmatrix}$ rank = 1

DEF A is an orthogonal matrix

$\iff A$ is $n \times n$ and has orthonormal cols

THM A orthogonal
 $\iff A^{-1} = A^T$

$$\Downarrow \underset{n \times n}{A^T} \underset{n \times n}{A} = \underset{n \times n}{I}$$

THM A orthogonal $\Rightarrow \det(A) = \pm 1$

$$\begin{aligned} A^T A &= I & \text{recall: } \det(AB) = \det(A)\det(B) \\ \det(A^T) \det(A) &= \det(I) & \rightarrow (\det(A))^2 = 1 \\ &= \det(A) & \end{aligned}$$

E6 $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$ both orthogonal
 $\det = 1 \quad \det = -1$