

Orthogonal Vectors and Matrices

Two vectors \underline{x} and \underline{y} of the same size are said to be orthogonal if

$$\underline{x}'\underline{y} = x_1y_1 + x_2y_2 + \dots + x_ny_n = 0, \text{ that is}$$

if the inner product of the vectors will be zero

$$\cos(\theta) = 0, \theta = 90^\circ$$

(زاوية قائمة = 90 درجة) $\cos(\theta) = \frac{\underline{x}'\underline{y}}{\|\underline{x}\|\|\underline{y}\|} = 0$ قايمة

If $\underline{x}'\underline{x} = 1$, the vector \underline{x} is said to be normalized.

The vector \underline{x} can always be normalized by dividing

by its length, $\sqrt{\underline{x}'\underline{x}}$. Thus $\underline{c} = \frac{\underline{x}}{\sqrt{\underline{x}'\underline{x}}}$ is

normalized so that $\underline{c}'\underline{c} = 1$ المتجه القايمة هو المتجه القايمة * (Normalized vector)

A matrix $\underline{C} = (\underline{c}_1 \ \underline{c}_2 \ \dots \ \underline{c}_p)$ whose columns are

normalized and mutually orthogonal is called an

orthogonal matrix

$$\underline{C}'\underline{C} = \begin{bmatrix} \underline{c}'_1 \\ \underline{c}'_2 \\ \vdots \\ \underline{c}'_p \end{bmatrix}_{p \times 1} (\underline{c}_1 \ \underline{c}_2 \ \dots \ \underline{c}_p)_{1 \times p} = \begin{bmatrix} \underline{c}'_1\underline{c}_1 & \underline{c}'_1\underline{c}_2 & \dots & \underline{c}'_1\underline{c}_p \\ \underline{c}'_2\underline{c}_1 & \underline{c}'_2\underline{c}_2 & \dots & \underline{c}'_2\underline{c}_p \\ \vdots & \vdots & \ddots & \vdots \\ \underline{c}'_p\underline{c}_1 & \underline{c}'_p\underline{c}_2 & \dots & \underline{c}'_p\underline{c}_p \end{bmatrix}_{p \times p}$$

