

which have the properties  $c_i c_i = 1$  for all  $i$  and

$c_i c_j = 0$  for all  $i \neq j$  we have  $C'C = I_p = CC'$  AHS

that is if  $C$  satisfies  $C'C = I_p$ , it necessarily

$CC' = I_p$ , from which we see that rows of  $C$  are also

normalized and mutually orthogonal (سوية متبادلة)

It is clear from  $C'C = CC' = I_p$  that  $C^{-1} = C'$  for an orthogonal matrix  $C$ .

note If  $C$  is an orthogonal matrix, then

the diagonal elements of  $C$  satisfies

$$-1 \leq c_{ii} \leq 1 \text{ and } |C| = \pm 1$$

Example If  $\underline{X} = \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{bmatrix}$  and  $\underline{Y} = \begin{bmatrix} \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{bmatrix}$

Are  $\underline{X}$  and  $\underline{Y}$  orthogonal, normalized and mutually orthogonal (orthonormal)

Solution  $\underline{Y}'\underline{X} = \left(\frac{1}{3} \quad \frac{2}{3} \quad \frac{2}{3}\right) \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix} = \frac{\sqrt{2}}{3} - \frac{\sqrt{2}}{3} = 0$

So they are orthogonal

$\underline{X}'\underline{X} = \left(0 \quad \frac{1}{\sqrt{2}} \quad -\frac{1}{\sqrt{2}}\right) \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix} = 0 + \frac{1}{2} + \frac{1}{2} = 1$  } normalized

$\underline{Y}'\underline{Y} = \left(\frac{1}{3} \quad \frac{2}{3} \quad \frac{2}{3}\right) \begin{pmatrix} \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{pmatrix} = \frac{1}{9} + \frac{4}{9} + \frac{4}{9} = \frac{9}{9} = 1$

$\therefore \underline{Y}'\underline{X} = 0$  and  $\underline{X}'\underline{X} = 1, \underline{Y}'\underline{Y} = 1 \Rightarrow \underline{X}$  and  $\underline{Y}$  are mutually orthogonal or (orthonormal)