

6.2.29 Let A be an $n \times k$ matrix. Prove that the column vectors of A are orthonormal if and only if $A^T A = I$. NOTE: This inspires the definition of "orthogonal matrix" in the next section.

Proof

By Definition 1.8, "Matrix Multiplication," if $C = AB$ then c_{ij} is the dot product of the i th row of A and the j th column of B .

So the (i, j) entry of $A^T A$ (a $k \times k$ matrix) is the dot product of the i th row of A^T and the j th column of A . But the i th row of A^T is the same as the i th column of A , so the (i, j) entry of $A^T A$ is the dot product of the i th column of A with the j th column of A . Now if $A^T A = I$, then with $\vec{c}_1, \vec{c}_2, \dots, \vec{c}_k$ as the columns of A , $\vec{c}_i \cdot \vec{c}_j$ is the (i, j) entry of I . That is,

$$\vec{c}_i \cdot \vec{c}_j = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases} \quad \text{Since } \vec{c}_i \cdot \vec{c}_i = |\vec{c}_i|^2,$$

then the columns of A form an orthonormal set.

Conversely, if the columns of A form an orthonormal set then $\vec{c}_i \cdot \vec{c}_j = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases}$ and so $A^T A = I$. ■