

Change of Coordinates with Orthonormal Bases

Because it is so easy to find the coordinates with respect to an orthonormal basis $B = \{v_1, \dots, v_n\}$, we will easily be able to find the change of coordinates matrix from the standard basis S to B .

After all, the change of coordinates matrix Q from S to B satisfies the following:

$$Q = [\vec{e}_1]_B \quad \cdots \quad [\vec{e}_n]_B$$

But what is $[\vec{e}_j]_B$? If we set $[\vec{e}_j]_B = \begin{bmatrix} b_{1j} \\ \vdots \\ b_{nj} \end{bmatrix}$, then we know that $b_{ij} = \vec{e}_j \cdot \vec{v}_i$.

(Note that I have chosen this numbering system so that b_{ij} is q_{ij} , the ij -th entry of Q .)

But $\vec{e}_j \cdot \vec{v}_i$ is simply the j -th component of \vec{v}_i .

So \vec{e}_1 will select all the first components of our vectors in B , \vec{e}_2 will select all the second components of our vectors in B , and so on.

Thus we see that Q looks like this:

$$\begin{bmatrix} \text{1st entry of } v_1 & \text{2nd entry of } v_1 & \cdots & \text{nth entry of } v_1 \\ \text{1st entry of } v_2 & \text{2nd entry of } v_2 & \cdots & \text{nth entry of } v_2 \\ \vdots & \vdots & & \vdots \\ \text{1st entry of } v_n & \text{2nd entry of } v_n & \cdots & \text{nth entry of } v_n \end{bmatrix}$$

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While we created Q by looking at its columns, if we now turn our attention to its rows, we see that the first row of Q lists the components of v_1 , the second row of Q lists the components of v_2 , and so on.

Using our notation, we see that the i -th ROW of Q is $\begin{bmatrix} b_{i1} \\ \vdots \\ b_{in} \end{bmatrix}^T$, where the j -th entry of the i -th row b_{ij} is the j -th

component of v_i .

That is, the i -th row of Q is v_i^T .

So, if $P = [v_1 \quad \dots \quad v_n]$ (which, amongst other things, is the B to S change of basis matrix), we see that $Q = P^T$.

But we also know that $Q = P^{-1}$. And so we have that $P^{-1} = P^T$.

With this result in mind, we make the following definition:

Definition: An $n \times n$ matrix P such that $P^T P = I$ is called an **orthogonal matrix**. It follows that $P^{-1} = P^T$ and that $P P^T = I = P^T P$.

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Theorem 7.1.3

The following are equivalent for an $n \times n$ matrix P :

- (1) P is orthogonal.
- (2) The columns of P form an orthonormal set.
- (3) The rows of P form an orthonormal set.

Proof

Usually, if I were proving a TFAE ("the following are equivalent") statement such as this one, I would prove it in a circular fashion, such as (1) \Rightarrow (2) \Rightarrow (3) \Rightarrow (1).

But in this case, I believe it is easier to prove (1) \Leftrightarrow (2) and (1) \Leftrightarrow (3) separately.

But first, we want to recall our definition of matrix multiplication:

Definition: Let B be an $m \times n$ matrix with rows $\vec{b}_1^T, \dots, \vec{b}_m^T$ and A be an $n \times p$ matrix with columns $\vec{a}_1, \dots, \vec{a}_p$. Then we define BA to be the matrix whose ij -th entry is $(BA)_{ij} = \vec{b}_i \cdot \vec{a}_j$.

That is, when we multiply two matrices, we take the dot product of the i -th row of the matrix on the left with the j -th column of the matrix on the right.

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Proof Continued

(1) \Leftrightarrow (2) P is orthogonal \Leftrightarrow The columns of P form an orthonormal set

Let's let v_1, \dots, v_n be the columns of P . Then, substituting P^T for B and P for A in the definition of matrix multiplication, we see that the ij -th entry of $P^T P$ is the dot product of the i -th row of P^T with the j -th column of P .

But, by the definition of the transpose, we have that the i -th row of P^T is the same as the i -th column of P . And so we see that the ij -th entry of $P^T P$ is $v_i \cdot v_j$.

So P is an orthogonal matrix if and only if $P^T P = I$.

But $P^T P$ is the identity matrix if and only if its ii -entries equal 1 and its ij -entries equal 0 for $i \neq j$.

This happens if and only if $v_i \cdot v_i = 1$ and $v_i \cdot v_j = 0$ when $i \neq j$.

By definition, this happens if and only if the set $\{v_1, \dots, v_n\}$ is orthonormal.

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(1) \Leftrightarrow (3) P is orthogonal \Leftrightarrow The rows of P form an orthonormal set

This proof proceeds as before, except that we want to look at the product PP^T . Let w_1^T, \dots, w_n^T be the rows of P .

Then the ij -th entry of PP^T is the dot product of the i -th row of P with the j -th column of P^T .

But, by the definition of the transpose, we know that the j -th column of P^T is the same as the j -th row of P .

As such, the ij -th entry of PP^T is $w_i \cdot w_j$.

So P is an orthogonal matrix if and only if $P^T P = I$, which happens if and only if $PP^T = I$.

But PP^T is the identity matrix if and only if its ii -entries equal 1 and its ij -entries equal 0 for $i \neq j$.

This happens if and only if $w_i \cdot w_i = 1$ and $w_i \cdot w_j = 0$ when $i \neq j$.

By definition, this happens if and only if the set $\{w_1, \dots, w_n\}$ is orthonormal.

Based on this theorem, you would think that we would call these matrices orthonormal matrices, but, unfortunately, that is not standard practice.

So, please remember that an orthogonal matrix must have orthonormal columns (and rows).

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Example

To see that the set $B = \left\{ \begin{bmatrix} 1/\sqrt{14} \\ 2/\sqrt{14} \\ 3/\sqrt{14} \end{bmatrix}, \begin{bmatrix} -1/\sqrt{3} \\ -1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}, \begin{bmatrix} 5/\sqrt{42} \\ -4/\sqrt{42} \\ 1/\sqrt{42} \end{bmatrix} \right\}$ is an orthonormal set, we look at the matrix $P^T P$,

where P is the matrix whose columns are the vectors in B :

$$\begin{aligned} & \begin{bmatrix} 1/\sqrt{14} & 2/\sqrt{14} & 3/\sqrt{14} \\ -1/\sqrt{3} & -1/\sqrt{3} & 1/\sqrt{3} \\ 5/\sqrt{42} & -4/\sqrt{42} & 1/\sqrt{42} \end{bmatrix} \begin{bmatrix} 1/\sqrt{14} & -1/\sqrt{3} & 5/\sqrt{42} \\ 2/\sqrt{14} & -1/\sqrt{3} & -4/\sqrt{42} \\ 3/\sqrt{14} & 1/\sqrt{3} & 1/\sqrt{42} \end{bmatrix} \\ &= \begin{bmatrix} (1+11+9)/14 & (1-2+3)/\sqrt{42} & (5-8+3)/\sqrt{588} \\ (-1-2+3)/\sqrt{42} & (1+1+1)/3 & (-5+4+1)/\sqrt{126} \\ (5-8+3)/\sqrt{588} & (-5+4+1)/\sqrt{126} & (25+16+1)/42 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \end{aligned}$$

Since $P^T P = I$, by definition we see that P is an orthogonal matrix, and, by Theorem 7.1.3, this means that the columns of P are an orthonormal set.

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Example

To see that the set $\mathcal{B} = \left\{ \begin{bmatrix} 2/\sqrt{22} \\ -3/\sqrt{22} \\ -3/\sqrt{22} \end{bmatrix}, \begin{bmatrix} 3/\sqrt{10} \\ 1/\sqrt{10} \\ 1/\sqrt{10} \end{bmatrix}, \begin{bmatrix} -1/\sqrt{6} \\ 2/\sqrt{6} \\ 1/\sqrt{6} \end{bmatrix} \right\}$ is NOT orthonormal, we still look at the matrix $P^T P$,

where P is the matrix whose columns are the vectors in \mathcal{B} .

$$\begin{aligned} & \begin{bmatrix} 2/\sqrt{22} & -3/\sqrt{22} & -3/\sqrt{22} \\ 3/\sqrt{10} & 1/\sqrt{10} & 1/\sqrt{10} \\ -1/\sqrt{6} & 2/\sqrt{6} & 1/\sqrt{6} \end{bmatrix} \begin{bmatrix} 2/\sqrt{22} & 3/\sqrt{10} & -1/\sqrt{6} \\ -3/\sqrt{22} & 1/\sqrt{10} & 2/\sqrt{6} \\ -3/\sqrt{22} & 1/\sqrt{10} & 1/\sqrt{6} \end{bmatrix} \\ &= \begin{bmatrix} (4+9+9)/22 & (6-3-3)/\sqrt{220} & (-2-6-3)/\sqrt{132} \\ (6-3-3)/\sqrt{220} & (9+1+1)/10 & (-3+2+1)/\sqrt{60} \\ (-2-6-3)/\sqrt{132} & (-3+2+1)/\sqrt{60} & (1+4+1)/6 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & -11/\sqrt{132} \\ 0 & 11/10 & 0 \\ -11/\sqrt{132} & 0 & 1 \end{bmatrix} \end{aligned}$$

Since $P^T P \neq I$, the columns of P do not form an orthonormal set.

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Moreover, if we recall that the ij -th entry of $P^T P$ is $v_i \cdot v_j$, we can use the product $P^T P$ to tell us why \mathcal{B} is not an

orthonormal set. $P^T P = \begin{bmatrix} 1 & 0 & -11/\sqrt{132} \\ 0 & 11/10 & 0 \\ -11/\sqrt{132} & 0 & 1 \end{bmatrix}$

The first thing we notice is that $p_{13} \neq 0$.

This means that $v_1 \cdot v_3 \neq 0$, i.e., that the first and third vectors in \mathcal{B} are not orthogonal.

We also see that $p_{31} \neq 0$, but this simply also tells us that $v_3 \cdot v_1 \neq 0$, which again tells us that the first and third vectors in \mathcal{B} are not orthogonal.

There is another reason that \mathcal{B} is not an orthonormal set, which we discover when we look at p_{22} . Since $p_{22} = \|v_2\|^2$, and since $p_{22} \neq 1$, we see that $\|v_2\| \neq 1$.