

Linear Algebra-Orthogonality and Orthonormality

On the other hand, a set of vectors is said to be **orthonormal** if they are both orthogonal to each other and have a norm (or length) of 1.

Mathematically:

- Two vectors \mathbf{a} and \mathbf{b} are orthogonal if their dot product is zero: $\mathbf{a} \cdot \mathbf{b} = 0$
- A set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is orthonormal if:
 - Each vector \mathbf{v}_i is orthogonal to every other vector \mathbf{v}_j ($i \neq j$): $\mathbf{v}_i \cdot \mathbf{v}_j = 0$ for all $i \neq j$
 - Each vector \mathbf{v}_i has a norm of 1: $\|\mathbf{v}_i\| = 1$ for all i

Example:

Suppose we have two vectors in \mathbb{R}^2 , represented as column matrices:

$$\mathbf{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \mathbf{b} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

To check if they are orthogonal, we compute their dot product:

$$\mathbf{a} \cdot \mathbf{b} = (1)(-2) + (2)(1) = -2 + 2 = 0$$

Since the dot product is zero, vectors \mathbf{a} and \mathbf{b} are orthogonal.

Now, let's consider a set of three vectors in \mathbb{R}^3 :

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \quad \mathbf{v}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

To check if they form an orthonormal set, we need to verify two conditions:

1. Orthogonality: Each pair of vectors must be orthogonal.

$$\mathbf{v}_1 \cdot \mathbf{v}_2 = (1)(0) + (0)(1) + (0)(0) = 0 \quad \mathbf{v}_1 \cdot \mathbf{v}_3 = (1)(0) + (0)(0) + (0)(1) = 0 \quad \mathbf{v}_2 \cdot \mathbf{v}_3 = (0)(0) + (1)(0) + (0)(1) = 0$$

All pairs of vectors are orthogonal, so they satisfy the first condition.

2. Norm-1: Each vector must have a norm of 1.

$$\|\mathbf{v}_1\| = \sqrt{(1)^2 + (0)^2 + (0)^2} = \sqrt{1} = 1 \quad \|\mathbf{v}_2\| = \sqrt{(0)^2 + (1)^2 + (0)^2} = \sqrt{1} = 1 \\ \|\mathbf{v}_3\| = \sqrt{(0)^2 + (0)^2 + (1)^2} = \sqrt{1} = 1$$

All vectors have a norm of 1, so they satisfy the second condition.

Since both conditions are satisfied, the set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is orthonormal.

