

Inner Product

The inner product of two vectors $\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$

is defined as

$$\vec{u} \cdot \vec{v} = \mathbf{u}^T \mathbf{v} = [u_1 \quad u_2 \quad \cdots \quad u_n] \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = u_1 v_1 + u_2 v_2 + \cdots + u_n v_n$$

This is the dot product between \mathbf{u} and \mathbf{v} .

Ex. Compute $\mathbf{u} \cdot \mathbf{v}$ for $\mathbf{u} = \begin{bmatrix} 2 \\ -5 \\ -1 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} 3 \\ 2 \\ -3 \end{bmatrix}$

$$\vec{u} \cdot \vec{v} = 6 + (-10) + 3 = -1$$

Properties of the Inner Product

1) $\mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a}$

2) $\mathbf{a} \cdot (\mathbf{b} + \mathbf{c}) = \mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{c}$

3) $(c\mathbf{a}) \cdot \mathbf{b} = c(\mathbf{a} \cdot \mathbf{b}) = \mathbf{a} \cdot (c\mathbf{b})$

4) $\mathbf{a} \cdot \mathbf{a} \geq 0$ and $\mathbf{a} \cdot \mathbf{a} = 0$ if and only if $\mathbf{a} = \mathbf{0}$

Def. The length (or norm) of a vector is denoted $\|\mathbf{a}\|$

Thm. The length of vector $\mathbf{a} = \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$ is $\|\mathbf{a}\| = \sqrt{a_1^2 + a_2^2}$

The length of vector $\mathbf{a} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix}$ is $\|\mathbf{a}\| = \sqrt{a_1^2 + a_2^2 + a_3^2}$

Note 1: $\|\mathbf{a}\|^2 = \mathbf{a} \cdot \mathbf{a}$ $\|\vec{a}\|^2 = a_1^2 + a_2^2 + a_3^2$

Note 2: $\|c\mathbf{a}\| = |c| \|\mathbf{a}\| \leftarrow$ Prove it.

$$c\vec{a} = \begin{bmatrix} ca_1 \\ ca_2 \\ ca_3 \end{bmatrix}$$

$$\|c\vec{a}\| = \sqrt{(ca_1)^2 + (ca_2)^2 + (ca_3)^2} = \sqrt{c^2(a_1^2 + a_2^2 + a_3^2)} = |c| \|\vec{a}\|$$

$$|c| = \sqrt{c^2}$$

Def. A unit vector is a vector whose length is 1.

→ This process is sometimes called normalization.

The unit vector in the direction of \mathbf{a} is

$$\mathbf{u} = \frac{\mathbf{a}}{\|\mathbf{a}\|}$$

Ex. Find the unit vector in the direction of $\mathbf{v} =$

$$\begin{bmatrix} 2 \\ -1 \\ -2 \\ 0 \end{bmatrix}$$

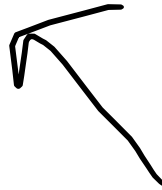
$$\|\vec{v}\| = \sqrt{2^2 + (-1)^2 + (-2)^2 + 0^2} = \sqrt{4+1+4} = 3$$

$$\vec{u} = \frac{\vec{v}}{3} = \begin{bmatrix} 2/3 \\ -1/3 \\ -2/3 \\ 0 \end{bmatrix}$$

Ex. Let W be a subspace of \mathbb{R}^2 spanned by $\mathbf{v} = \begin{bmatrix} 2/3 \\ 1 \end{bmatrix}$. $\vec{w} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$
Find a unit vector that is a basis for W .

$$\|\vec{w}\| = \sqrt{2^2 + 3^2} = \sqrt{4 + 9} = \sqrt{13}$$

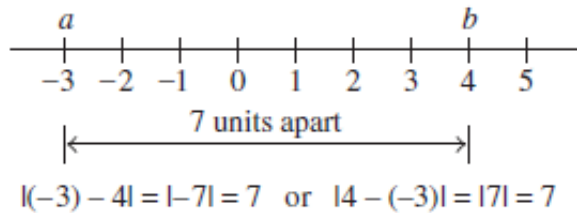
$$\vec{u} = \frac{\vec{w}}{\sqrt{13}} = \begin{bmatrix} 2/\sqrt{13} \\ 3/\sqrt{13} \end{bmatrix}$$



$$\frac{1}{\sqrt{13}} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

Distance:

In 1-D, the distance between points a and b is $|b - a|$



In higher dimensions, this can be extended to be

$$\text{dist}(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\|$$

Ex. Find $\text{dist}\left(\begin{bmatrix} 7 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ 2 \end{bmatrix}\right)$.

$$\vec{u} - \vec{v} = \begin{bmatrix} 4 \\ -1 \end{bmatrix}$$

$$\text{dist} = \|\vec{u} - \vec{v}\| = \sqrt{4^2 + (-1)^2} = \sqrt{17}$$

Note this is same as using the distance formula on the points (7,1) and (3,2).

The inner product is used to find the angle between two vectors:

Thm. If θ is the angle between \mathbf{a} and \mathbf{b} , then

$$\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos \theta$$

Ex. Find the angle between $\mathbf{a} = \begin{bmatrix} 2 \\ 2 \\ -1 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} 5 \\ -3 \\ 2 \end{bmatrix}$

$$\vec{a} \cdot \vec{b} = 10 + (-6) + (-2) = 2$$

$$\|\vec{a}\| = \sqrt{2^2 + 2^2 + (-1)^2} = \sqrt{4 + 4 + 1} = 3$$

$$\|\vec{b}\| = \sqrt{5^2 + (-3)^2 + 2^2} = \sqrt{25 + 9 + 4} = \sqrt{38}$$

$$\begin{aligned} \vec{a} \cdot \vec{b} &= \|\vec{a}\| \|\vec{b}\| \cos \theta \\ 2 &= 3 \sqrt{38} \cos \theta \\ \cos \theta &= \frac{2}{3 \sqrt{38}} \end{aligned}$$

Thm. Two vectors \mathbf{a} and \mathbf{b} are orthogonal if $\mathbf{a} \cdot \mathbf{b} = 0$.

Orthogonal = Perpendicular = Normal

Ex. Show that $\begin{bmatrix} 2 \\ 2 \\ -1 \end{bmatrix}$ and $\begin{bmatrix} 5 \\ -4 \\ 2 \end{bmatrix}$ are orthogonal
 \vec{a} \vec{b}

$$\vec{a} \cdot \vec{b} = 10 - 8 - 2 = 0 \quad \checkmark$$

Thm. Pythagorean Theorem

Two vectors \mathbf{u} and \mathbf{v} are orthogonal if and only if

$$\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$$

Ex. Verify this for $\begin{bmatrix} 2 \\ 2 \\ -1 \end{bmatrix}$ and $\begin{bmatrix} 5 \\ -4 \\ 2 \end{bmatrix}$

$$\begin{bmatrix} 7 \\ -2 \\ 1 \end{bmatrix} \\ \vec{u} + \vec{v}$$

$$\|\vec{u}\| = \sqrt{2^2 + 2^2 + (-1)^2} = 3$$

$$\|\vec{v}\| = \sqrt{5^2 + (-4)^2 + 2^2} = \sqrt{45}$$

$$\|\vec{u} + \vec{v}\| = \sqrt{7^2 + (-2)^2 + 1^2} = \sqrt{54}$$

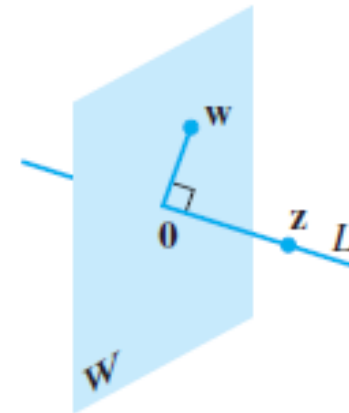
$$\begin{aligned} \|\vec{u}\|^2 + \|\vec{v}\|^2 &= \|\vec{u} + \vec{v}\|^2 \\ 3^2 + (\sqrt{45})^2 &= (\sqrt{54})^2 \\ 9 + 45 &= 54 \quad \checkmark \end{aligned}$$

Def. If \mathbf{z} is orthogonal to every vector in a subspace W of \mathbb{R}^n , we say \mathbf{z} is orthogonal to W .

The set of all vectors orthogonal to W is called the orthogonal complement of W , and is denoted W^\perp (called “ W perpendicular” or “ W perp”).

- W^\perp is itself a subspace of \mathbb{R}^n .

If W is a plane (through the origin) in \mathbb{R}^3 , then W^\perp is the set of all vectors orthogonal to the plane.



- A vector \mathbf{x} is in W^\perp if and only if \mathbf{x} is orthogonal to every vector in a set that spans W .

→ Prove it. Assume $W = \text{span} \{ \vec{v}_1, \vec{v}_2, \vec{v}_3 \}$
 $= \{ c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3 \}$

Assume \vec{x} is orthog. to $\vec{v}_1, \vec{v}_2, \vec{v}_3$,
 $\vec{x} \cdot \vec{v}_1 = 0 \quad \vec{x} \cdot \vec{v}_2 = 0 \quad \vec{x} \cdot \vec{v}_3 = 0$

Show \vec{x} is orthog. to $\vec{w} = c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3$

$$\vec{x} \cdot \vec{w} = \vec{x} \cdot (c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3) = c_1 (\underbrace{\vec{x} \cdot \vec{v}_1}_{=0}) + c_2 (\underbrace{\vec{x} \cdot \vec{v}_2}_{=0}) + c_3 (\underbrace{\vec{x} \cdot \vec{v}_3}_{=0}) = 0$$

$\therefore \vec{x}$ is orthog. to \vec{w}
 $\therefore \vec{x} \in W^\perp$

Ex. Is $\mathbf{x} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ in W^\perp where $W = \text{span} \left\{ \underbrace{\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}}_{\vec{w}_1}, \underbrace{\begin{bmatrix} 2 \\ 0 \\ -2 \end{bmatrix}}_{\vec{w}_2} \right\}$?

$$\vec{x} \cdot \vec{w}_1 = 1 - 1 + 0 = 0 \quad \checkmark$$

$$\vec{x} \cdot \vec{w}_2 = 2 + 0 - 2 = 0 \quad \checkmark$$

$$\therefore \vec{x} \in W^\perp$$

Ex. Evaluate $\begin{bmatrix} \underline{2} & \underline{1} \\ \underline{0} & \underline{3} \end{bmatrix} \begin{bmatrix} \underline{5} \\ \underline{2} \end{bmatrix} = \begin{bmatrix} \underline{12} \\ \underline{6} \end{bmatrix}$

Note: $A\mathbf{x} = \begin{bmatrix} (\text{Row}_1 A) \cdot \mathbf{x} \\ (\text{Row}_2 A) \cdot \mathbf{x} \\ \vdots \\ M \\ (\text{Row}_n A) \cdot \mathbf{x} \end{bmatrix}$

→ If $A\mathbf{x} = \mathbf{0}$ (meaning \mathbf{x} is in $\text{Nul } A$) then $(\text{Row}_k A) \cdot \mathbf{x} = 0$

→ \mathbf{x} is orthogonal to every row of A

→ \mathbf{x} is in $(\text{Row } A)^\perp$

$$(\text{Row } A)^\perp = \text{Nul } A$$

Also, $\text{Col } A = \text{Row } (A^T)$

→ $(\text{Col } A)^\perp = (\text{Row } A^T)^\perp = \text{Nul } A^T$

Def. A set $S = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_p\}$ of vectors in \mathbb{R}^n is called an orthogonal set if each pair of distinct vectors in the set is orthogonal.

→ $\mathbf{u}_i \cdot \mathbf{u}_j = 0$ as long as $i \neq j$

Ex. Show that $\left\{ \underbrace{\begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}}_{\vec{u}}, \underbrace{\begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix}}_{\vec{v}}, \underbrace{\begin{bmatrix} -1 \\ -4 \\ 7 \end{bmatrix}}_{\vec{w}} \right\}$ is an orthogonal set.

$$\vec{u} \cdot \vec{v} = -3 + 2 + 1 = 0$$

$$\vec{u} \cdot \vec{w} = -3 - 4 + 7 = 0$$

$$\vec{v} \cdot \vec{w} = 1 - 8 + 7 = 0$$

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An orthogonal set is linearly independent.

→ Let's prove it.

Assume $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is orthog. set

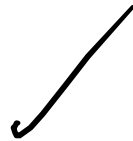
If $c_1\vec{v}_1 + c_2\vec{v}_2 + c_3\vec{v}_3 = \vec{0}$, show $c_1, c_2, c_3 = 0$.

$$\vec{v}_i \cdot (c_1\vec{v}_1 + c_2\vec{v}_2 + c_3\vec{v}_3) = \vec{v}_i \cdot \vec{0}$$

$$c_1(\underbrace{\vec{v}_i \cdot \vec{v}_1}_{=0}) + c_2(\underbrace{\vec{v}_i \cdot \vec{v}_2}_{=0}) + c_3(\underbrace{\vec{v}_i \cdot \vec{v}_3}_{=0}) = 0$$

$$c_1(\underbrace{\vec{v}_i \cdot \vec{v}_1}_{\neq 0}) = 0$$

$$c_1 = 0$$



Def. An orthogonal basis is a basis for a subspace that is also an orthogonal set.

→ The standard basis of \mathbb{R}^n , $\left\{ \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \right\}$ is an orthogonal basis.

→ An orthogonal basis is useful because it's easy to compute the weights.

Thm. If $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_p\}$ is an orthogonal basis of W , and if \mathbf{y} is in W ($\mathbf{y} = c_1\mathbf{b}_1 + c_2\mathbf{b}_2 + \dots + c_p\mathbf{b}_p$), then the weights are given by

$$c_j = \frac{\mathbf{y} \cdot \mathbf{b}_j}{\mathbf{b}_j \cdot \mathbf{b}_j}$$

→ This makes it easy to find the coordinate vector

$$[\mathbf{y}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_p \end{bmatrix}$$

→ Let's prove it.

$$\vec{y} = c_1 \vec{b}_1 + c_2 \vec{b}_2 + c_3 \vec{b}_3$$

$$\vec{b}_1 \cdot \vec{y} = \vec{b}_1 \cdot (c_1 \vec{b}_1 + c_2 \vec{b}_2 + c_3 \vec{b}_3)$$

$$\vec{b}_1 \cdot \vec{y} = c_1 (\vec{b}_1 \cdot \vec{b}_1) + c_2 (\vec{b}_1 \cdot \vec{b}_2) + c_3 (\vec{b}_1 \cdot \vec{b}_3)$$

"0""0"

$$\frac{\vec{b}_1 \cdot \vec{y}}{\vec{b}_1 \cdot \vec{b}_1} = c_1$$

Ex. Express $\mathbf{y} = \begin{bmatrix} 6 \\ 1 \\ -8 \end{bmatrix}$ as a linear combination of the vectors

in the orthogonal basis $S = \left\{ \begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ -4 \\ 7 \end{bmatrix} \right\}$.

$$c_1 = \frac{\vec{y} \cdot \vec{b}_1}{\vec{b}_1 \cdot \vec{b}_1} = \frac{18 + 1 - 8}{9 + 1 + 1} = \frac{11}{11} = 1$$

$$c_2 = \frac{\vec{y} \cdot \vec{b}_2}{\vec{b}_2 \cdot \vec{b}_2} = \frac{-6 + 2 - 8}{1 + 4 + 1} = \frac{-12}{6} = -2$$

$$c_3 = \frac{\vec{y} \cdot \vec{b}_3}{\vec{b}_3 \cdot \vec{b}_3} = \frac{-6 - 4 - 56}{1 + 16 + 49} = \frac{-66}{66} = -1$$

$$\vec{y} = 1\vec{b}_1 - 2\vec{b}_2 - 1\vec{b}_3$$

Without this trick, we have to solve the system of equations.

Given a vector \mathbf{u} in \mathbb{R}^n , consider the problem of decomposing a vector \mathbf{y} into the sum of two vectors: one that is in the direction of \mathbf{u} and the other that is orthogonal to \mathbf{u} :

$$\mathbf{y} = \hat{\mathbf{y}} + \mathbf{z}$$

$\hat{\mathbf{y}}$ is in the direction of \mathbf{u} , so $\hat{\mathbf{y}} = \alpha \mathbf{u}$.

→ This is called the orthogonal projection of \mathbf{y} onto \mathbf{u}

\mathbf{z} is called the component of \mathbf{y} orthogonal to \mathbf{u}

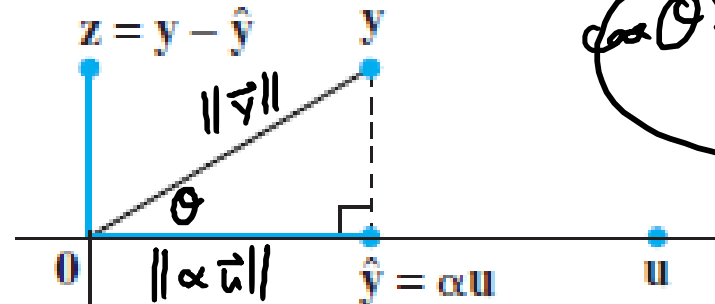
→ Let's find a formula for α

$$\frac{\vec{y} \cdot \vec{u}}{\|\vec{y}\| \|\vec{u}\|} = \frac{\alpha \|\vec{u}\|}{\|\vec{y}\|}$$

$$\alpha = \frac{\vec{y} \cdot \vec{u}}{\|\vec{u}\|^2} = \frac{\vec{y} \cdot \vec{u}}{\vec{u} \cdot \vec{u}}$$

$$\vec{y} \cdot \vec{u} = \|\vec{y}\| \|\vec{u}\| \cos \theta$$

$$\cos \theta = \frac{\vec{y} \cdot \vec{u}}{\|\vec{y}\| \|\vec{u}\|}$$



$$\cos \theta = \frac{\|\alpha \vec{u}\|}{\|\vec{y}\|} = \frac{\alpha \|\vec{u}\|}{\|\vec{y}\|}$$

If the L is the line containing \mathbf{u} (all multiples of \mathbf{u}), we can write

$$\hat{\mathbf{y}} = \text{proj}_L \mathbf{y} = \frac{\mathbf{y} \cdot \mathbf{u}}{\mathbf{u} \cdot \mathbf{u}} \mathbf{u}$$

$$\vec{\mathbf{z}} = \vec{\mathbf{y}} - \hat{\mathbf{y}}$$

Ex. Let $\mathbf{y} = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$. Write \mathbf{y} as the sum of a vector in $\text{Span}\{\mathbf{u}\}$ and a vector orthogonal to \mathbf{u} .

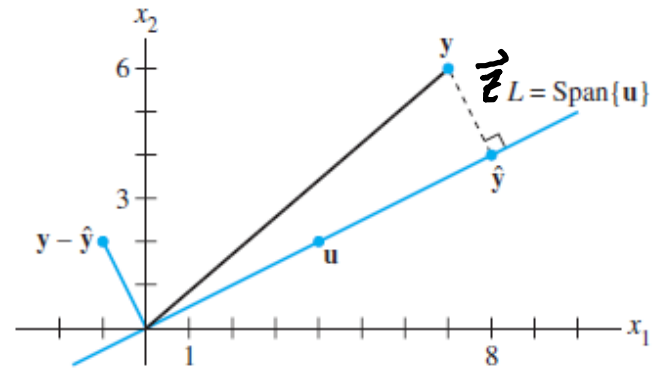
$$\hat{\mathbf{y}} = \frac{\mathbf{y} \cdot \mathbf{u}}{\mathbf{u} \cdot \mathbf{u}} \mathbf{u} = \frac{28 + 12}{16 + 4} \begin{bmatrix} 4 \\ 2 \end{bmatrix} = \frac{40}{20} \begin{bmatrix} 4 \\ 2 \end{bmatrix} = \begin{bmatrix} 8 \\ 4 \end{bmatrix}$$

$$\vec{\mathbf{z}} = \mathbf{y} - \hat{\mathbf{y}} = \begin{bmatrix} 7 \\ 6 \end{bmatrix} - \begin{bmatrix} 8 \\ 4 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\mathbf{y} = \begin{bmatrix} 8 \\ 4 \end{bmatrix} + \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

Ex. In the previous example, find the distance from \mathbf{y} to the line containing \mathbf{u} .

$$\|\vec{z}\| = \|\vec{y} - \hat{y}\| = \sqrt{(-1)^2 + 2^2} = \sqrt{5}$$



Def. An orthonormal set is an orthogonal set of unit vectors.

If a subspace is spanned by an orthonormal set, then the set is called an orthonormal basis for the subspace.

Ex. Show that $\left\{ \begin{bmatrix} 3/\sqrt{11} \\ 1/\sqrt{11} \\ 1/\sqrt{11} \end{bmatrix}, \begin{bmatrix} -1/\sqrt{6} \\ 2/\sqrt{6} \\ 1/\sqrt{6} \end{bmatrix}, \begin{bmatrix} -1/\sqrt{66} \\ -4/\sqrt{66} \\ 7/\sqrt{66} \end{bmatrix} \right\}$ is an orthonormal set. \vec{u} \vec{v} \vec{w}

$$\vec{u} \cdot \vec{v} = \frac{-3}{\sqrt{66}} + \frac{2}{\sqrt{66}} + \frac{1}{\sqrt{66}} = 0$$

$$\vec{u} \cdot \vec{w} = \frac{-3}{\sqrt{726}} + \frac{-4}{\sqrt{726}} + \frac{7}{\sqrt{726}} = 0$$

$$\vec{v} \cdot \vec{w} = \frac{1}{\sqrt{396}} - \frac{8}{\sqrt{396}} + \frac{7}{\sqrt{396}} = 0$$

$$\|\vec{u}\| = \sqrt{\frac{9}{11} + \frac{1}{11} + \frac{1}{11}} = \sqrt{\frac{11}{11}} = 1$$

$$\|\vec{v}\| = \sqrt{\frac{1}{6} + \frac{4}{6} + \frac{1}{6}} = \sqrt{\frac{6}{6}} = 1$$

$$\|\vec{w}\| = \sqrt{\frac{1}{66} + \frac{16}{66} + \frac{49}{66}} = \sqrt{\frac{66}{66}} = 1$$

This is the earlier orthogonal set where each vector is made into a unit vector.

Thm. A matrix U (not necessarily square) has orthonormal columns if and only if $U^T U = I$.

$\vec{u}_1, \vec{u}_2, \vec{u}_3$ are orthonormal

→ Prove it

$$U = \begin{bmatrix} \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \end{bmatrix}$$

$$U^T = \begin{bmatrix} \vec{u}_1^T \\ \vec{u}_2^T \\ \vec{u}_3^T \end{bmatrix}$$

$$U^T U = \begin{bmatrix} \vec{u}_1^T \\ \vec{u}_2^T \\ \vec{u}_3^T \end{bmatrix} \begin{bmatrix} \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \end{bmatrix}$$

$$= \begin{bmatrix} \vec{u}_1 \cdot \vec{u}_1 & \vec{u}_1 \cdot \vec{u}_2 & \vec{u}_1 \cdot \vec{u}_3 \\ \vec{u}_2 \cdot \vec{u}_1 & \vec{u}_2 \cdot \vec{u}_2 & \vec{u}_2 \cdot \vec{u}_3 \\ \vec{u}_3 \cdot \vec{u}_1 & \vec{u}_3 \cdot \vec{u}_2 & \vec{u}_3 \cdot \vec{u}_3 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Thm. Let U be a matrix with orthonormal columns.

i. $\|U\mathbf{x}\| = \|\mathbf{x}\|$

ii. $(U\mathbf{x}) \cdot (U\mathbf{y}) = \mathbf{x} \cdot \mathbf{y}$

iii. $(U\mathbf{x}) \cdot (U\mathbf{y}) = 0$ if and only if $\mathbf{x} \cdot \mathbf{y} = 0$

→ This means that the transformation $\mathbf{x} \mapsto U\mathbf{x}$ preserves length and orthogonality

If U is a square matrix with orthonormal columns, then

$$U^T U = I$$

$$\rightarrow U^T = U^{-1}$$

\rightarrow We call this an orthogonal matrix

\rightarrow In this case, the rows of U are orthonormal as well

Columns are orthonormal

$$\begin{bmatrix} 3/\sqrt{11} & -1/\sqrt{6} & -1/\sqrt{66} \\ 1/\sqrt{11} & 2/\sqrt{6} & -4/\sqrt{66} \\ 1/\sqrt{11} & 1/\sqrt{6} & 7/\sqrt{66} \end{bmatrix}$$