

Proof: Suppose  $P = [\bar{v}_1 \ \bar{v}_2 \ \dots \ \bar{v}_n]$  with the  $\bar{v}_i$  being orthonormal column vectors. Then:

$$P^T P = \begin{bmatrix} \bar{v}_1^T \\ \bar{v}_2^T \\ \vdots \\ \bar{v}_n^T \end{bmatrix} [\bar{v}_1 \ \bar{v}_2 \ \dots \ \bar{v}_n] = \begin{bmatrix} \bar{v}_1^T \bar{v}_1 & \bar{v}_1^T \bar{v}_2 & \dots & \bar{v}_1^T \bar{v}_n \\ \bar{v}_2^T \bar{v}_1 & \bar{v}_2^T \bar{v}_2 & \dots & \bar{v}_2^T \bar{v}_n \\ \vdots & \vdots & \ddots & \vdots \\ \bar{v}_n^T \bar{v}_1 & \bar{v}_n^T \bar{v}_2 & \dots & \bar{v}_n^T \bar{v}_n \end{bmatrix}$$

Since  $\bar{v}_i^T \bar{v}_j = \bar{v}_i \cdot \bar{v}_j = \delta_{ij}$  (Kronecker delta),

we get  $P^T P = \underline{I}$ .