

Prove: That any two eigenvectors, of a symmetric matrix A are orthogonal.
if distinct eigenvalues

Proof: Let u and v be two eigenvectors of A , with eigenvalues λ and γ , respectively.

This means: $Au = \lambda u$ \neq $Av = \gamma v$ \neq $\lambda \neq \gamma$

We want to show that $u \cdot v = 0$ (or $u^T v = 0$, or $v^T u = 0$).

Let's start with this expression: $\lambda u^T v$, and use some of the above relationships, along with the fact that $A = A^T$, to arrive at $u^T v = 0$.

$$\Rightarrow \lambda u^T v = (\lambda^T)_v = u^T A^T v \quad \text{We know } Au = \lambda u \\ \Rightarrow [Au = \lambda u]^T \\ \Rightarrow u^T A^T = \lambda u^T$$

$$\Rightarrow u^T A^T v = u^T A v \quad (\text{b/c } A^T = A)$$

$$\Rightarrow u^T A v = u^T \gamma v = \gamma u^T v$$

Okay, so $\lambda u^T v = \gamma u^T v$.

$$\Rightarrow \lambda u^T v - \gamma u^T v = 0$$

$$\Rightarrow (\lambda - \gamma) u^T v = 0$$

Because $\lambda - \gamma \neq 0$ (they are distinct), $u^T v = 0$!