

Euclidean Spaces

- ▶ The most important geometric properties that make \mathbb{R}^n so use are
 1. The existence of a scalar product
 2. A norm induced by the scalar product

- ▶ In this chapter, we will extend the notions of scalar product and norm to other vector spaces different to \mathbb{R}^n .

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Scalar Products

Let V be a vector space with scalars in \mathbb{F} (\mathbb{R} or \mathbb{C}).

A scalar product on V is a function

$$\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{F}$$

$$(\bar{u}, \bar{v}) \mapsto \langle \bar{u}, \bar{v} \rangle$$

with the following properties:

1. $\langle \vec{v}, \vec{v} \rangle \geq 0$; $\forall \vec{v} \in V$ (\mathbb{R}), $\langle \bar{v}, \bar{v} \rangle \neq 0$ (\mathbb{C}) $\bar{v} \neq \vec{0}$

2. $\langle \vec{v}, \vec{v} \rangle = 0$ si y solo si $\vec{v} = \vec{0}$.

3. $\langle \bar{u} + \bar{v}, \bar{w} \rangle = \langle \bar{u}, \bar{w} \rangle + \langle \bar{v}, \bar{w} \rangle$; $\forall \bar{u}, \bar{v}, \bar{w} \in V$

4. $\langle \alpha \bar{u}, \bar{v} \rangle = \alpha \langle \bar{u}, \bar{v} \rangle$; $\forall \alpha \in \mathbb{F}$, $\forall \bar{u}, \bar{v} \in V$.

5. $\langle \bar{u}, \bar{v} \rangle = \overline{\langle \bar{v}, \bar{u} \rangle}$; $\forall \bar{u}, \bar{v} \in V$

$$\overline{\langle \bar{u}, \bar{v} \rangle} = \langle \bar{v}, \bar{u} \rangle \quad \mathbb{R} \quad \bar{a} = a$$

$$\langle \bar{u}, \bar{v} \rangle = \langle \bar{v}, \bar{u} \rangle$$

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► If $\mathbb{F} = \mathbb{R}$, then $\forall \alpha \in \mathbb{R}$ and $\forall \vec{u}, \vec{v} \in V$

$$\bullet \langle \vec{u}, \vec{v} \rangle = \overline{\langle \vec{v}, \vec{u} \rangle} = \langle \vec{v}, \vec{u} \rangle$$

$$\bullet \langle \vec{u}, \alpha \vec{v} \rangle = \alpha \langle \vec{u}, \vec{v} \rangle$$

Corolary

1. $\forall \vec{u} \in V, \langle \vec{0}, \vec{u} \rangle = \langle \vec{u}, \vec{0} \rangle = 0$

2. $\langle \sum_i a_i \vec{u}_i, \sum_j b_j \vec{v}_j \rangle = \sum_{i,j} a_i \overline{b_j} \langle \vec{u}_i, \vec{v}_j \rangle$

$$\forall a_i, b_j \in \mathbb{F} \text{ y } \forall \vec{u}_i, \vec{v}_j \in V.$$

$$\overline{ab} = \overline{a} \overline{b}$$

$$\begin{aligned} \blacktriangleright \langle \vec{u}, \alpha \vec{v} \rangle &= \overline{\langle \alpha \vec{v}, \vec{u} \rangle} = \overline{\alpha \langle \vec{v}, \vec{u} \rangle} \\ &= \overline{\alpha} \overline{\langle \vec{v}, \vec{u} \rangle} \end{aligned}$$

$$\langle \vec{u}, \alpha \vec{v} \rangle = \overline{\alpha} \langle \vec{u}, \vec{v} \rangle$$

$$\mathbb{F} = \mathbb{R} : \langle \vec{u}, \alpha \vec{v} \rangle = \alpha \langle \vec{u}, \vec{v} \rangle$$

$$\overline{a} = a$$

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$$\begin{aligned} \blacktriangleright \langle \bar{u}, \bar{v} + \bar{w} \rangle &= \overline{\langle \bar{v} + \bar{w}, \bar{u} \rangle} = \overline{\langle \bar{v}, \bar{u} \rangle + \langle \bar{w}, \bar{u} \rangle} \\ &= \overline{\langle \bar{v}, \bar{u} \rangle} + \overline{\langle \bar{w}, \bar{u} \rangle} \end{aligned}$$

$$\langle \bar{u}, \bar{v} + \bar{w} \rangle = \langle \bar{u}, \bar{v} \rangle + \langle \bar{u}, \bar{w} \rangle$$

$$\blacktriangleright \bar{v} - \bar{v} = \bar{0}$$

$$\langle \bar{0}, \bar{u} \rangle = \langle \bar{v} - \bar{v}, \bar{u} \rangle = \langle \bar{v}, \bar{u} \rangle - \langle \bar{v}, \bar{u} \rangle = 0$$

$$\langle \bar{u}, \bar{0} \rangle = \langle \bar{u}, \bar{v} - \bar{v} \rangle = \langle \bar{u}, \bar{v} \rangle - \langle \bar{u}, \bar{v} \rangle = 0$$

$$\blacktriangleright \langle a_1 \bar{u}_1 + a_2 \bar{u}_2 + a_3 \bar{u}_3, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle$$

$$\begin{aligned} &= \langle a_1 \bar{u}_1, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle + \langle a_2 \bar{u}_2, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle \\ &\quad + \langle a_3 \bar{u}_3, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle \end{aligned}$$

$$\begin{aligned} &= a_1 \langle \bar{u}_1, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle + a_2 \langle \bar{u}_2, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle \\ &\quad + a_3 \langle \bar{u}_3, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle \end{aligned}$$

$$= a_1 (b_1 \langle \bar{u}_1, \bar{v}_1 \rangle + b_2 \langle \bar{u}_1, \bar{v}_2 \rangle)$$

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$$= (a_1 \ a_2 \ a_3) \begin{pmatrix} \bar{b}_1 \langle \bar{u}_1, \bar{v}_1 \rangle + \bar{b}_2 \langle \bar{u}_1, \bar{v}_2 \rangle \\ \bar{b}_1 \langle \bar{u}_2, \bar{v}_1 \rangle + \bar{b}_2 \langle \bar{u}_2, \bar{v}_2 \rangle \\ \bar{b}_1 \langle \bar{u}_3, \bar{v}_1 \rangle + \bar{b}_2 \langle \bar{u}_3, \bar{v}_2 \rangle \end{pmatrix}$$

$$= (a_1 \ a_2 \ a_3) \begin{pmatrix} \langle \bar{u}_1, \bar{v}_1 \rangle & \langle \bar{u}_1, \bar{v}_2 \rangle \\ \langle \bar{u}_2, \bar{v}_1 \rangle & \langle \bar{u}_2, \bar{v}_2 \rangle \\ \langle \bar{u}_3, \bar{v}_1 \rangle & \langle \bar{u}_3, \bar{v}_2 \rangle \end{pmatrix} \begin{pmatrix} \bar{b}_1 \\ \bar{b}_2 \end{pmatrix}$$



$$\langle a_1 \bar{u}_1 + a_2 \bar{u}_2 + a_3 \bar{u}_3, b_1 \bar{v}_1 + b_2 \bar{v}_2 \rangle$$

	\bar{v}_1	\bar{v}_2
\bar{u}_1	$\langle \bar{u}_1, \bar{v}_1 \rangle$	$\langle \bar{u}_1, \bar{v}_2 \rangle$
\bar{u}_2	$\langle \bar{u}_2, \bar{v}_1 \rangle$	$\langle \bar{u}_2, \bar{v}_2 \rangle$
\bar{u}_3	$\langle \bar{u}_3, \bar{v}_1 \rangle$	$\langle \bar{u}_3, \bar{v}_2 \rangle$



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- ▶ It is possible to define many scalar products in a given vector space
- ▶ In a vector space V with scalar product $\langle \cdot, \cdot \rangle$, it is possible to write the product $\langle \vec{u}, \vec{v} \rangle \forall \vec{u}, \vec{v} \in V$ in matrix form.

Fix a basis $B = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_n\}$

$$\langle \vec{u}, \vec{v} \rangle = [\vec{u}]_B^t G_B [\vec{v}]_B$$

where G_B is called the Gram matrix of $\langle \cdot, \cdot \rangle$ with respect to B , given by



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$$\left| \langle \vec{b}_n, \vec{b}_1 \rangle \langle \vec{b}_n, \vec{b}_2 \rangle \dots \langle \vec{b}_n, \vec{b}_n \rangle \right|$$

- Observe that $G_B = \overline{G_B}^t$.
- When V is a real vector space, $G_B = G_B^t$.

Example. Consider the usual scalar product on \mathbb{R}^3 defined by

$$\left\langle \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}, \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} \right\rangle = x_1 y_1 + x_2 y_2 + x_3 y_3.$$

and the basis

$$B = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\} = \{ \vec{u}_1, \vec{u}_2, \vec{u}_3 \}$$

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Compute the Gram matrix of $\langle \cdot, \cdot \rangle$ with respect to B .

$$\langle \bar{x}, \bar{y} \rangle = x_1 y_1 + x_2 y_2 + x_3 y_3 = \underbrace{(x_1 \ x_2 \ x_3)}_{[\bar{x}]_{\mathcal{E}}} \underbrace{\begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}}_{[\bar{y}]_{\mathcal{E}}} \quad \text{with } I_3$$

$$G_{\mathcal{E}} = I_3$$

$$G_B = \begin{pmatrix} \langle \bar{b}_1, \bar{b}_1 \rangle & \langle \bar{b}_1, \bar{b}_2 \rangle & \langle \bar{b}_1, \bar{b}_3 \rangle \\ \langle \bar{b}_2, \bar{b}_1 \rangle & \langle \bar{b}_2, \bar{b}_2 \rangle & \langle \bar{b}_2, \bar{b}_3 \rangle \\ \langle \bar{b}_3, \bar{b}_1 \rangle & \langle \bar{b}_3, \bar{b}_2 \rangle & \langle \bar{b}_3, \bar{b}_3 \rangle \end{pmatrix}$$

$$B = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}$$

$$G_B = \begin{pmatrix} 1 & 1 & 1 \\ & 2 & 2 \\ & & 3 \end{pmatrix}$$

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$$\bar{u} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}$$

$$\bar{v} = \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}$$

$$[\bar{u}]_{\epsilon} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}$$

$$[\bar{u}]_{\beta} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

$$[\bar{v}]_{\epsilon} = \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}$$

$$[\bar{v}]_{\beta} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\langle \bar{u}, \bar{v} \rangle = [\bar{u}]_{\epsilon}^t \underset{\substack{\parallel \\ \mathbb{I}_3}}{G_{\epsilon}} [\bar{v}]_{\epsilon} = (2 \ 1 \ 0) \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix} = 8$$

$$= [\bar{u}]_{\beta}^t G_{\beta} [\bar{v}]_{\beta}$$

$$= (2 \ 1 \ 0) \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$= (2 \ 3 \ 3) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 8$$

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Example. Consider the following scalar product defined on \mathbb{P}_2

$$\langle p, q \rangle = \int_0^1 p(x)q(x)dx, \quad \forall p(x), q(x) \in \mathbb{P}_2.$$

Compute the Gram matrix with respect to $\mathcal{E} = \{1, x, x^2\}$ and use it to compute

$$\int_0^1 (x-1)^2 \cdot 2(x-1) dx$$

$$\langle 1, 1 \rangle = \int_0^1 1 dx = 1 \quad \langle 1, x \rangle = \int_0^1 x dx = \frac{1}{2}$$

$$\langle 1, x^2 \rangle = \int_0^1 x^2 dx = \frac{1}{3} \quad \langle x, x \rangle = \int_0^1 x^2 dx = \frac{1}{3}$$

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$$\langle x, x^2 \rangle = \int_0^1 x^3 dx = \frac{1}{4} \quad \langle x^2, x^2 \rangle = \int_0^1 x^4 dx = \frac{1}{5}$$

$$\langle x, 1 \rangle = \langle 1, x \rangle$$

$$G_{\mathcal{E}} = \begin{pmatrix} 1 & 1/2 & 1/3 \\ 1/2 & 1/3 & 1/4 \\ 1/3 & 1/4 & 1/5 \end{pmatrix}$$

$$\int_0^1 p(x)q(x) dx = [P]_{\mathcal{E}}^t G_{\mathcal{E}} [q]_{\mathcal{E}} \quad p, q \in \mathbb{P}_2$$

$$\int_0^1 (x-1)^2 \cdot 2(x-1) dx = [(x-1)^2]_{\mathcal{E}}^t G_{\mathcal{E}} [2(x-1)]_{\mathcal{E}}$$

$$[(x-1)^2]_{\mathcal{E}} = [1 - 2x + x^2]_{\mathcal{E}} = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$$

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$$\int_0^1 (x-1)^2 \cdot 2(x-1) dx =$$

$$\frac{1}{3} - \frac{1}{2} + \frac{1}{5}$$
$$\frac{10 - 15 + 6}{30}$$

$$(1 \ -2 \ 1) \begin{pmatrix} 1 & 1/2 & 1/3 \\ 1/2 & 1/3 & 1/4 \\ 1/3 & 1/4 & 1/5 \end{pmatrix} \begin{pmatrix} -2 \\ 2 \\ 0 \end{pmatrix} = -\frac{4}{30}$$

$$= \left(\frac{1}{3} \ \frac{1}{12} \ \frac{1}{30} \right) \begin{pmatrix} -2 \\ 2 \\ 0 \end{pmatrix} = -\frac{2}{3} + \frac{1}{6} = \frac{-4+1}{6} = -\frac{1}{2}$$

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Scalar products and change of basis

- ▶ Any scalar product defined on a vector space is independent of the basis chosen to represent the vectors.

Let B and C be two bases of the vector space V , and let $P_{C \leftarrow B}$ be the change of basis matrix from B to C .

$$[\vec{x}]_C = P_{C \leftarrow B} [\vec{x}]_B, \quad \forall \vec{x} \in V.$$

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We will study the relationship between the Gram matrices with respect to two distinct bases.

For every $\vec{u}, \vec{v} \in V$

$$\begin{aligned}\langle \vec{u}, \vec{v} \rangle &= [\vec{u}]_C^t G_C [\vec{v}]_C \\ &= \left(P_{C \leftarrow B} [\vec{u}]_B \right)^t G_C \left(P_{C \leftarrow B} [\vec{v}]_B \right) \\ &= [\vec{u}]_B^t P_{C \leftarrow B}^t G_C P_{C \leftarrow B} [\vec{v}]_B \\ &= [\vec{u}]_B^t G_B [\vec{v}]_B\end{aligned}$$

$(AB)^t = B^t A^t$

Therefore : $G_B = P_{C \leftarrow B}^t G_C P_{C \leftarrow B}$

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Example Consider the usual scalar product in \mathbb{R}^3 . Let

$$E = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}, \quad B = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}$$

two bases of \mathbb{R}^3 . Verify the relation between G_B and $G_E = I_3$

$$G_B = P_{E \leftarrow B}^t G_E P_{E \leftarrow B} \quad G_E = P_{B \leftarrow E}^t G_B P_{B \leftarrow E}$$

$P_{E \leftarrow B}^{-1}$ $P_{E \leftarrow B}^{-1}$

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$$P_{\varepsilon \leftarrow B} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \quad G_{\varepsilon} = I_3$$

$$P_{\varepsilon \leftarrow B}^t \quad G_{\varepsilon} \quad P_{\varepsilon \leftarrow B} \quad \parallel \quad G_B$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{pmatrix}$$

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Example. Let U_{ω_0} be the subspace of periodic functions with period $T_0 = 2\pi/\omega_0$ spanned by $j = \sqrt{-1}$

$$B = \{ 1, \cos \omega_0 t, \cos 2\omega_0 t, j \sin \omega_0 t, j \sin 2\omega_0 t \}$$

That is, we are talking about the space of functions of the form

$$f(t) = a_0 + a_1 \cos \omega_0 t + a_2 \cos 2\omega_0 t + b_1 j \sin \omega_0 t + b_2 j \sin 2\omega_0 t.$$

Another basis for this space is

$$C = \{ e^{-j2\omega_0 t}, e^{-j\omega_0 t}, 1, e^{j\omega_0 t}, e^{j2\omega_0 t} \}$$

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These two bases are related by

$$\cos n\omega_0 t = \frac{1}{2} e^{jn\omega_0 t} + \frac{1}{2} e^{-jn\omega_0 t} \quad n=1, 2$$

$$j \sin n\omega_0 t = \frac{1}{2} e^{jn\omega_0 t} - \frac{1}{2} e^{-jn\omega_0 t} \quad n=1, 2$$

Consider the scalar product

$$\langle f(t), g(t) \rangle = \int_{T_0} f(t) \overline{g(t)} dt$$

(the scalars are complex numbers).

$$T_0 = 2\pi \quad \omega_0 = 1 \quad \langle f(t), g(t) \rangle = \int_0^{2\pi} f(t) \overline{g(t)} dt$$

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The respective Gram matrices are

$$G_B = \begin{pmatrix} T_0 & 0 & 0 & 0 & 0 \\ 0 & T_0/2 & 0 & 0 & 0 \\ 0 & 0 & T_0/2 & 0 & 0 \\ 0 & 0 & 0 & T_0/2 & 0 \\ 0 & 0 & 0 & 0 & T_0/2 \end{pmatrix}$$

$$G_C = \begin{pmatrix} T_0 & 0 & 0 & 0 & 0 \\ 0 & T_0 & 0 & 0 & 0 \\ 0 & 0 & T_0 & 0 & 0 \\ 0 & 0 & 0 & T_0 & 0 \\ 0 & 0 & 0 & 0 & T_0 \end{pmatrix} = T_0 I_5$$

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The change of basis matrix $P_{C \leftarrow B}$ is

$$P_{C \leftarrow B} = \begin{pmatrix} 0 & 0 & \frac{1}{2} & 0 & -\frac{1}{2} \\ 0 & \frac{1}{2} & 0 & -\frac{1}{2} & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & \frac{1}{2} & 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{2} & 0 & \frac{1}{2} \end{pmatrix}$$

$\cos \omega_0 t$
 $= \frac{1}{2} e^{-j\omega_0 t}$
 $+ \frac{1}{2} e^{j\omega_0 t}$

It can be easily verified that

$$G_B = P_{C \leftarrow B}^t G_C P_{C \leftarrow B} = T_0 P_{C \leftarrow B}^t P_{C \leftarrow B}$$

Linear systems

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Norm of a vector

Definition

$$x \in \mathbb{R}$$

$$\bar{x} \in \mathbb{R}^2$$

$$|x| = \sqrt{x_1^2 + x_2^2}$$

Let V be a vector space and $\langle \cdot, \cdot \rangle$ be a scalar product in V . The norm of a vector $\bar{u} \in V$ is defined by

↑ induced by $\langle \cdot, \cdot \rangle$

$$\|\bar{u}\| = \sqrt{\langle \bar{u}, \bar{u} \rangle}$$

$$|z| = x + y$$

► Observe that the norm is well-defined since $\langle \bar{u}, \bar{u} \rangle \geq 0$ for all $\bar{u} \in V$.

► The norm depends on the scalar product.

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Properties of the norm

1. $\|\vec{u}\| \geq 0$.

$$\sqrt{\langle \vec{u}, \vec{u} \rangle}$$

2. $\|\vec{u}\| = 0 \Leftrightarrow \vec{u} = \vec{0}$

$$\geq 0 \quad |\alpha| > 1$$

3. $\|\alpha \vec{u}\| = |\alpha| \|\vec{u}\|$

$$|\alpha| < 1$$

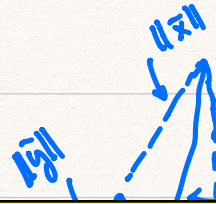
► A vector $\vec{u} \in V$ with $\|\vec{u}\| = 1$ is called a unit vector.

► For any vector $\vec{v} \neq \vec{0}$, a unit vector can be easily constructed

$$\frac{\pm \vec{v}}{\|\vec{v}\|} \left\langle \frac{\pm \vec{v}}{\|\vec{v}\|}, \frac{\pm \vec{v}}{\|\vec{v}\|} \right\rangle = \frac{(\pm 1)^2 \langle \vec{v}, \vec{v} \rangle}{\|\vec{v}\|^2} = 1$$

Triangle inequality

For every $\vec{x}, \vec{y} \in V$:

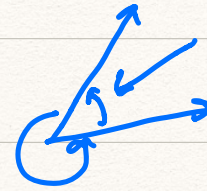


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Angle between vectors



Schwarz Inequality

Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$. For every $\bar{x}, \bar{y} \in V$:

$$|\langle \bar{x}, \bar{y} \rangle| \leq \|\bar{x}\| \cdot \|\bar{y}\| \Leftrightarrow -\|\bar{x}\| \|\bar{y}\| \leq \langle \bar{x}, \bar{y} \rangle \leq \|\bar{x}\| \|\bar{y}\|$$
$$-1 \leq \frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{x}\| \|\bar{y}\|} \leq 1$$

$$\cos \theta = \frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{x}\| \|\bar{y}\|} \rightarrow \theta = \arccos \frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{x}\| \|\bar{y}\|}$$

Definition

The angle between two vectors \bar{x} and \bar{y} is the unique number $0 \leq \alpha \leq \pi$ such that

$$\cos \alpha = \frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{x}\| \|\bar{y}\|}$$



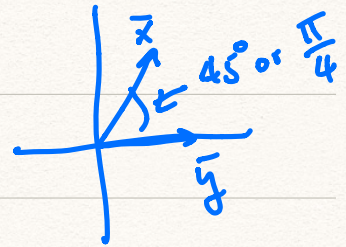
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Example Consider the two vectors

$$\vec{x} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad \vec{y} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$



► Consider the usual scalar product

$$\langle \vec{x}, \vec{y} \rangle = \vec{x}^t \vec{y}$$

Compute the angle between \vec{x} and \vec{y} .

$$\cos \alpha = \frac{\langle \vec{x}, \vec{y} \rangle}{\|\vec{x}\| \|\vec{y}\|} = \frac{1}{\sqrt{2}} \quad \alpha = \arccos \frac{1}{\sqrt{2}} = \frac{\pi}{4}$$

► Consider the scalar product

$$\langle \vec{x}, \vec{y} \rangle = \vec{x}^t \begin{pmatrix} 3 & 0 \\ 0 & 1 \end{pmatrix} \vec{y}$$

$$\sqrt{\langle \vec{x}, \vec{x} \rangle} \vec{x} \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} \Rightarrow 3x_1y_1 + x_2y_2$$

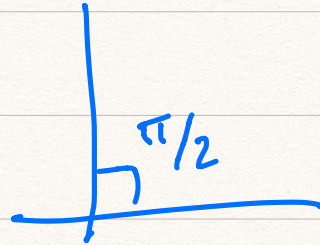
Compute the angle between \vec{x} and \vec{y} .

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- ▶ Two vectors \bar{x} and \bar{y} are orthogonal if $\langle \bar{x}, \bar{y} \rangle = 0$, equivalently, if the angle between \bar{x} and \bar{y} is $\pi/2$.



Before x-mass
break

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Orthogonal and orthonormal bases.

Definition

Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$ and let $\mathcal{B} = \{\bar{e}_1, \dots, \bar{e}_n\}$ be a basis of V .

\mathcal{B} is an orthogonal basis if

$$\langle \bar{e}_i, \bar{e}_j \rangle = 0 \quad \text{when } i \neq j.$$

If additionally $\|\bar{e}_i\| = 1$ for all i , the \mathcal{B} is an orthonormal basis.

- ▶ This definition can be extended to infinite dimensional vector spaces.

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Example. Both

$$B = \{ \cos n\omega_0 t \}_{n=0}^{\infty} \cup \{ \sin n\omega_0 t \}_{n=1}^{\infty}$$

and

$$C = \{ e^{jn\omega_0 t} \}_{n=-\infty}^{\infty}$$

are orthogonal bases of the space of periodic functions with scalar product

$$\langle f, g \rangle = \int_T f(t) \overline{g(t)} dt$$

and period $T = \frac{2\pi}{\omega_0}$. $m \neq n$

$$\begin{aligned} \int_0^T e^{jn\omega_0 t} \overline{e^{jm\omega_0 t}} dt &= \int_0^T e^{j(n-m)\omega_0 t} dt \\ &= \frac{1}{j(n-m)\omega_0} e^{j(n-m)\omega_0 t} \Big|_0^T = \frac{e^{j(n-m)\omega_0 T} - 1}{j(n-m)\omega_0} = 0 \end{aligned}$$

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$$T = \frac{2\pi}{\omega_0} \rightarrow \omega_0 = \frac{2\pi}{T}$$

$$j(n-m)\omega_0 T = j(n-m) \frac{2\pi}{T} \cdot T = j2\pi(m-n)$$

$$\begin{aligned} e^{j2\pi(n-m)} &= \underbrace{\cos(2\pi(n-m))}_1 + j \underbrace{\sin(2\pi(n-m))}_{j0} \\ &= 1 \end{aligned}$$

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Example. The set of polynomials

$$\mathcal{B} = \left\{ 1, x, \frac{1}{2}(3x^2 - 1), \frac{1}{2}(5x^3 - 3x) \right\}$$

is an orthogonal basis of \mathbb{P}_3 , with scalar product

$$\langle p, q \rangle = \int_{-1}^1 p(x) q(x) dx.$$

$$\langle 1, x \rangle = \int_{-1}^1 x dx = \frac{1}{2} x^2 \Big|_{-1}^1 = \frac{1}{2} (1)^2 - \frac{1}{2} (-1)^2 = 0$$

$$\begin{aligned} \langle x, \frac{1}{2}(3x^2 - 1) \rangle &= \int_{-1}^1 \frac{1}{2}(3x^3 - x) dx \\ &= \frac{1}{2} \left[\frac{3x^4}{4} - \frac{1}{2}x^2 \right]_{-1}^1 = \frac{1}{2} \left\{ \frac{3}{4} - \frac{1}{2} \right\} - \frac{1}{2} \left\{ \frac{3}{4} - \frac{1}{2} \right\} = 0 \end{aligned}$$

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Example. The matrices $j = \sqrt{-1}$

$$\sigma_0 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \quad \sigma_x = \frac{1}{\sqrt{2}} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$\sigma_y = \frac{1}{\sqrt{2}} \begin{pmatrix} 0 & -j \\ j & 0 \end{pmatrix}, \quad \sigma_z = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$= \overline{\sigma_y}^t$

form an orthogonal basis of the vector space of hermitian matrices ($A = \overline{A}^t$) of size 2×2 with scalar product defined by

$$\langle A, B \rangle = \text{Trace}(\overline{A}^t B).$$

↑
sum of the elements



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$$\langle \sigma_0, \sigma_x \rangle = \text{Trace}(\overline{\sigma_0}^t \sigma_x) = \text{Trace}(\sigma_0 \sigma_x) = 0$$

$A = \overline{A}^t$

$$\begin{aligned} \sigma_0 \sigma_x &= \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \frac{1}{\sqrt{2}} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \\ &= \frac{1}{2} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \end{aligned}$$

$$\|\sigma_0\| = \sqrt{\langle \sigma_0, \sigma_0 \rangle} = \sqrt{\text{Trace}(\sigma_0^2)} = 1$$

$$\sigma_0^2 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\frac{1}{2} + \frac{1}{2} = 1$$

Orthonormal basis.

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Exercise. Let V be a finite dimensional vector space with scalar product $\langle \cdot, \cdot \rangle$ and let $\mathcal{B} = \{\vec{e}_1, \vec{e}_2, \dots, \vec{e}_n\}$ be a basis.

Show the following:

1. The basis \mathcal{B} is orthogonal if and only if the Gram matrix ^{w.r.t. \mathcal{B}} is diagonal.
2. The basis \mathcal{B} is orthonormal if and only if the Gram matrix is the identity matrix.

$$G_{\mathcal{B}} = \begin{pmatrix} \langle \vec{e}_1, \vec{e}_1 \rangle & \langle \vec{e}_1, \vec{e}_2 \rangle & \langle \vec{e}_1, \vec{e}_3 \rangle & \dots \\ \langle \vec{e}_2, \vec{e}_1 \rangle & \langle \vec{e}_2, \vec{e}_2 \rangle & \langle \vec{e}_2, \vec{e}_3 \rangle & \dots \\ \langle \vec{e}_3, \vec{e}_1 \rangle & \langle \vec{e}_3, \vec{e}_2 \rangle & \langle \vec{e}_3, \vec{e}_3 \rangle & \dots \end{pmatrix}$$

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If B is orthogonal, $\langle \bar{e}_i, \bar{e}_j \rangle = 0 \quad i \neq j$
 $\langle \bar{e}_i, \bar{e}_i \rangle = \|\bar{e}_i\|^2 = 1$

Theorem

Let V be an n -dimensional vector space. The change of basis matrix between two orthonormal bases B and C satisfies

$$P_{C \leftarrow B}^t = P_{C \leftarrow B}^{-1} = P_{B \leftarrow C}$$

If B and C are orthonormal

then $G_B = G_C = I$

$$G_C = P_{C \leftarrow B}^t G_B P_{B \leftarrow C} \Rightarrow I = P_{C \leftarrow B}^t P_{B \leftarrow C}$$

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$$P P^t = I$$

$$P = (\bar{p}_1 \quad \bar{p}_2 \quad \dots \quad \bar{p}_n)$$

$$P^t = \begin{pmatrix} \bar{p}_1^t \\ \bar{p}_2^t \\ \vdots \\ \bar{p}_n^t \end{pmatrix}$$

$$P^t P = \begin{pmatrix} \bar{p}_1^t \bar{p}_1 & \bar{p}_1^t \bar{p}_2 & \dots & \bar{p}_1^t \bar{p}_n \\ \bar{p}_2^t \bar{p}_1 & \bar{p}_2^t \bar{p}_2 & \dots & \bar{p}_2^t \bar{p}_n \\ \vdots & & & \\ \bar{p}_n^t \bar{p}_1 & \dots & \dots & \bar{p}_n^t \bar{p}_n \end{pmatrix} = I$$

$$\langle \bar{x}, \bar{y} \rangle = \bar{x}^t \bar{y}$$

$$\bar{p}_i^t \bar{p}_i = 1$$

$$\bar{p}_i^t \bar{p}_j = 0 \quad i \neq j$$

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Theorem

Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$, and $\mathcal{B} = \{\bar{u}_1, \bar{u}_2, \dots, \bar{u}_n\}$ is an orthogonal basis. Then, for every vector $\vec{x} \in V$

$$\vec{x} = \frac{\langle \vec{x}, \bar{u}_1 \rangle}{\|\bar{u}_1\|^2} \bar{u}_1 + \frac{\langle \vec{x}, \bar{u}_2 \rangle}{\|\bar{u}_2\|^2} \bar{u}_2 + \dots + \frac{\langle \vec{x}, \bar{u}_n \rangle}{\|\bar{u}_n\|^2} \bar{u}_n.$$

► The representation in the previous theorem is called a Fourier Series.

$$\bar{x} = c_1 \bar{u}_1 + c_2 \bar{u}_2 + \dots + c_j \bar{u}_j + \dots + c_n \bar{u}_n$$

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$$\begin{aligned} \langle \bar{x}, \bar{u}_j \rangle &= \langle c_1 \bar{u}_1 + c_2 \bar{u}_2 + \dots + c_j \bar{u}_j + \dots + c_n \bar{u}_n, \bar{u}_j \rangle \\ &= c_1 \langle \bar{u}_1, \bar{u}_j \rangle + c_2 \langle \bar{u}_2, \bar{u}_j \rangle + \dots + \boxed{c_j \langle \bar{u}_j, \bar{u}_j \rangle} \\ &\quad + \dots + c_n \langle \bar{u}_n, \bar{u}_j \rangle \end{aligned}$$

$$\langle \bar{x}, \bar{u}_j \rangle = c_j \|\bar{u}_j\|^2 \quad c_j = \frac{\langle \bar{x}, \bar{u}_j \rangle}{\|\bar{u}_j\|^2} \quad j=1, 2, \dots, n$$

$$\|\bar{u}_j\|^2 = 1 \Rightarrow c_j = \langle \bar{x}, \bar{u}_j \rangle \quad j=1, 2, \dots, n.$$

Example. Consider the usual scalar product in \mathbb{R}^3 , the orthogonal basis and the vector

$$B = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} \right\}, \quad \vec{x} = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$$

$\bar{b}_1 \uparrow \quad \bar{b}_2 \uparrow \quad \bar{b}_3 \uparrow$

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$$\bar{x} = \underbrace{\frac{\langle \bar{x}, \bar{b}_1 \rangle}{\|\bar{b}_1\|^2}}_{4/3} \bar{b}_1 + \underbrace{\frac{\langle \bar{x}, \bar{b}_2 \rangle}{\|\bar{b}_2\|^2}}_{-1/2} \bar{b}_2 + \underbrace{\frac{\langle \bar{x}, \bar{b}_3 \rangle}{\|\bar{b}_3\|^2}}_{1/3} \bar{b}_3$$

$$\langle \bar{x}, \bar{b}_1 \rangle = \bar{x}^t \bar{b}_1 = (1 \ 2 \ 1) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 4$$

$$\|\bar{b}_1\|^2 = \langle \bar{b}_1, \bar{b}_1 \rangle = \bar{b}_1^t \bar{b}_1 = (1 \ 1 \ 1) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 3$$

$$\langle \bar{x}, \bar{b}_2 \rangle = (1 \ 2 \ 1) \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = -1$$

$$\|\bar{b}_2\|^2 = (1 \ -1 \ 0) \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} = 2$$

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$$\langle \bar{x}, \bar{b}_3 \rangle = (1 \ 2 \ 1) \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} = 1/2 + 1 - 1 = 1/2$$

$$\|\bar{b}_3\|^2 = (1/2 \ 1/2 \ -1) \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} = 1/4 + 1/4 + 1 = 3/2$$

$$\begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} = \frac{4}{3} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} + \frac{1}{3} \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix}$$

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Exercise. Show that a set of non-zero orthogonal vectors is linearly independent.

$$B = \{ \bar{u}_1, \bar{u}_2, \dots, \bar{u}_r \} \quad \text{orthogonal}$$

if $r = \dim V$, B is a basis.

$$c_1 \bar{u}_1 + c_2 \bar{u}_2 + \dots + c_n \bar{u}_n = \bar{0} \Leftrightarrow c_1 = c_2 = \dots = c_n = 0$$

$$0 = \langle \bar{0}, \bar{u}_j \rangle = \langle c_1 \bar{u}_1 + c_2 \bar{u}_2 + \dots + c_n \bar{u}_n, \bar{u}_j \rangle$$

$$0 = c_j \underbrace{\langle \bar{u}_j, \bar{u}_j \rangle}_{\neq 0} \Rightarrow c_j = 0$$

orthogonality + $\#B = \dim V = B$ is a basis

lin. ind.

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Gram-Schmidt orthogonalization method.

Let V be an n -dimensional vector space and let $B = \{\bar{u}_1, \bar{u}_2, \dots, \bar{u}_n\}$ be a basis of V . Then $\{\bar{e}_1, \bar{e}_2, \dots, \bar{e}_n\}$ is an orthogonal basis, where

$$\bar{e}_1 = \bar{u}_1$$

$$\bar{e}_2 = \bar{u}_2 - \frac{\langle \bar{u}_2, \bar{e}_1 \rangle}{\|\bar{e}_1\|^2} \bar{e}_1$$

⋮

$$\bar{e}_i = \bar{u}_i - \lambda_{i,1} \bar{e}_1 - \dots - \lambda_{i,i-1} \bar{e}_{i-1}, \quad \lambda_{i,j} = \frac{\langle \bar{u}_i, \bar{e}_j \rangle}{\|\bar{e}_j\|^2}$$

⋮

$$\bar{e}_n = \bar{u}_n - \langle \bar{u}_n, \bar{e}_1 \rangle \bar{e}_1 - \dots - \langle \bar{u}_n, \bar{e}_{n-1} \rangle \bar{e}_{n-1}$$

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Example. Let $\vec{u}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$, $\vec{u}_2 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$, $\vec{u}_3 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$.

Consider the usual scalar product in \mathbb{R}^3 and the basis $\mathcal{B} = \{\vec{u}_1, \vec{u}_2, \vec{u}_3\}$. Use Gram-Schmidt method to find an orthogonal and orthonormal basis of \mathbb{R}^3 . $\|\vec{e}_i\|^2 = 1$

$$\langle \vec{x}, \vec{y} \rangle = \vec{x}^t \vec{y} = x_1 y_1 + x_2 y_2 + x_3 y_3$$

$\vec{v} \neq \vec{0}$, $\frac{\vec{v}}{\|\vec{v}\|}$ is a unit vector.

$$\vec{e}_1 = \vec{u}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad \|\vec{e}_1\|^2 = \langle \vec{e}_1, \vec{e}_1 \rangle = 1^2 + 1^2 + 1^2 = 3$$

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$$\bar{e}_2 = \bar{u}_2 - \frac{\langle \bar{u}_2, \bar{e}_1 \rangle}{\|\bar{e}_1\|^2} \bar{e}_1 = \bar{u}_2 \quad \|\bar{e}_2\|^2 = 1^2 + (-1)^2 + 0^2 = 2$$

$$\langle \bar{u}_2, \bar{e}_1 \rangle = (1 \ -1 \ 0) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 0$$

$$\bar{e}_3 = \bar{u}_3 - \frac{\langle \bar{u}_3, \bar{e}_1 \rangle}{\|\bar{e}_1\|^2} \bar{e}_1 - \frac{\langle \bar{u}_3, \bar{e}_2 \rangle}{\|\bar{e}_2\|^2} \bar{e}_2 = \bar{u}_3 - \frac{1}{2} \bar{e}_2 = \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix}$$

$$\langle \bar{u}_3, \bar{e}_1 \rangle = (1 \ 0 \ -1) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 0$$

$$\langle \bar{u}_3, \bar{e}_2 \rangle = (1 \ 0 \ -1) \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = 1$$

Orthogonal Basis: $\left\{ \bar{e}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \bar{e}_2 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}, \bar{e}_3 = \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} \right\}$

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$$\|\bar{e}_3\|^2 = \left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^2 + (-1)^2 = \frac{1}{4} + \frac{1}{4} + 1 = \frac{3}{2}$$

Orthonormal basis:

$$\left\{ \frac{\bar{e}_1}{\|\bar{e}_1\|}, \frac{\bar{e}_2}{\|\bar{e}_2\|}, \frac{\bar{e}_3}{\|\bar{e}_3\|} \right\} = \left\{ \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}, \begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}, \begin{pmatrix} \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ -\sqrt{\frac{2}{3}} \end{pmatrix} \right\}$$

Orthogonal Complement

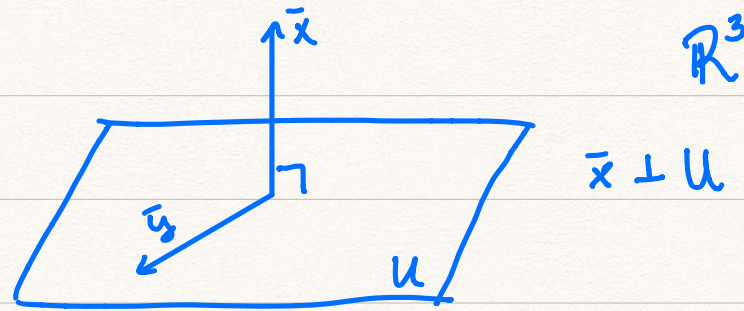
► Given a vector $\bar{x} \in V$ and a subspace $U \subseteq V$, we say that \bar{x} is orthogonal to U , denoted by $\bar{x} \perp U$, if \bar{x} is orthogonal to every vector in U . That is

$$\bar{x} \perp U \iff \langle \bar{x}, \bar{y} \rangle = 0, \forall \bar{y} \in U.$$

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Theorem

Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$, and let U be a subspace of V . Then, the set

$$U^\perp = \{ \vec{x} \in V, \vec{x} \perp U \}$$

called the orthogonal complement of U , is a subspace of V . Moreover, every vector $\vec{v} \in V$ can be written uniquely as $\vec{v} = \vec{x} + \vec{y}$ wher $\vec{x} \in U$ and $\vec{y} \in U^\perp$.

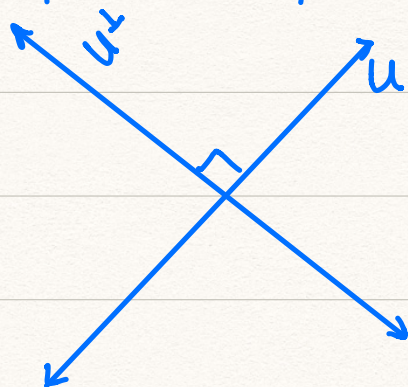
In particular,

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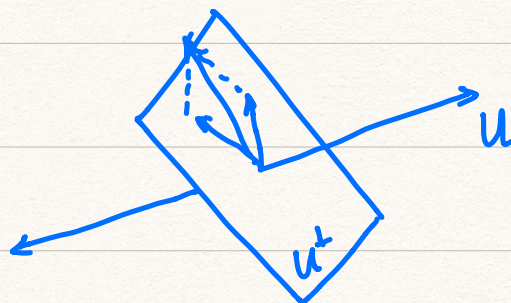
\mathbb{R}^2 , usual $\langle \cdot, \cdot \rangle$



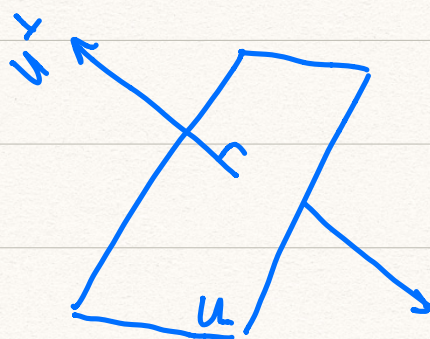
$$(\mathbb{R}^2)^\perp = \{\vec{0}\}$$

$$\langle \vec{0}, \vec{v} \rangle = 0$$

\mathbb{R}^3 , usual $\langle \cdot, \cdot \rangle$



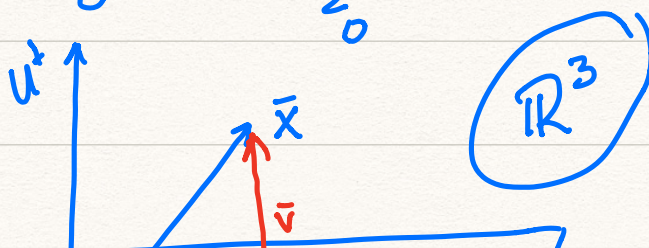
$$(u^\perp)^\perp = U$$



U^\perp is a vector subspace

$$\bar{x}, \bar{y} \in U^\perp \quad \langle \bar{x}, \bar{u} \rangle = \langle \bar{y}, \bar{u} \rangle = 0 \quad \forall \bar{u} \in U.$$

$$\langle \alpha \bar{x} + \beta \bar{y}, \bar{u} \rangle = \alpha \langle \bar{x}, \bar{u} \rangle + \beta \langle \bar{y}, \bar{u} \rangle = 0$$



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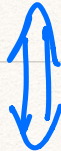


Example. Consider the subspace of \mathbb{R}^3

$$U = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\} \quad (\text{usual scalar product})$$

Compute U^\perp .

$$\bar{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in U^\perp, \quad \left\langle \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \bar{x} \right\rangle = 0$$

$$\underbrace{(1 \ 0 \ 1)}_A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \quad U^\perp = \text{Nul}(1 \ 0 \ 1)$$


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$$U^\perp = \text{Span} \left\{ \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \right\}$$

The logo for Cartagena99 features the text "Cartagena99" in a stylized, teal-colored font. The "99" is significantly larger and more prominent than the word "Cartagena". The text is set against a background of light blue and orange geometric shapes, including a large blue triangle and an orange shape that looks like a stylized wave or a shadow.

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Example. In \mathbb{R}^3 , consider the scalar product with Gram matrix with respect to the canonical basis

$$G = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{pmatrix}$$

Consider the subspace

$$U = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

Find U^\perp .

$$\langle \bar{x}, \bar{y} \rangle = \bar{x}^t G \bar{y}$$

→ $G=I$ (previous example)

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$$(1 \ 0 \ 1) \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0$$

$$(2 \ 3 \ 4) \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0$$

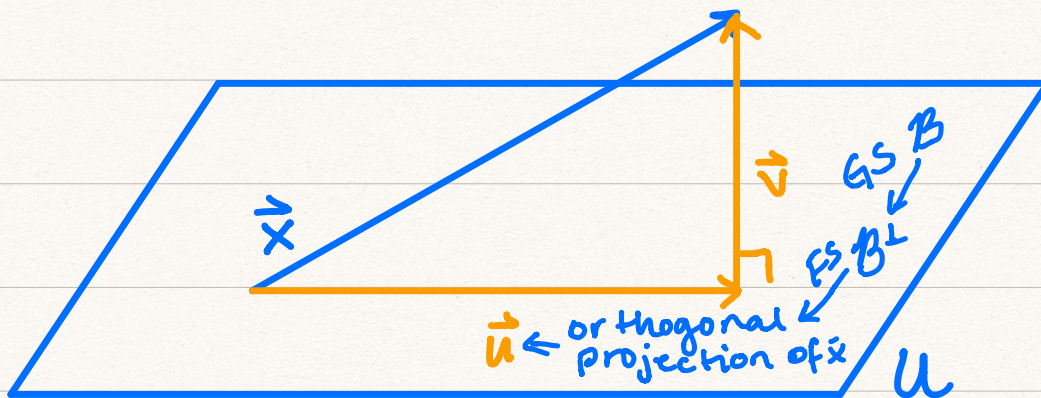
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Orthogonal Projection

Every vector $\bar{x} \in V$ has a unique representation as $\bar{x} = \bar{u} + \bar{v}$ where $u \in U$ and $v \in U^\perp$.



► The vector $\bar{u} \in U$ is called the orthogonal projection of \bar{x} over U and is denoted by \hat{x} .

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Theorem

Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$, U is a subspace, and $\{\vec{u}_1, \vec{u}_2, \dots, \vec{u}_r\}$ an orthogonal basis of U .

Then, for every vector $\vec{x} \in V$,

$$\hat{\vec{x}} = \frac{\langle \vec{x}, \vec{u}_1 \rangle}{\|\vec{u}_1\|^2} \vec{u}_1 + \frac{\langle \vec{x}, \vec{u}_2 \rangle}{\|\vec{u}_2\|^2} \vec{u}_2 + \dots + \frac{\langle \vec{x}, \vec{u}_r \rangle}{\|\vec{u}_r\|^2} \vec{u}_r.$$

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Example. Let

$$\vec{u}_1 = \begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix}, \quad \vec{u}_2 = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix}, \quad \vec{u}_3 = \begin{pmatrix} -1 \\ -4 \\ 7 \end{pmatrix}$$

Let U be the subspace spanned by $\{\vec{u}_1, \vec{u}_2\}$. ~~Compute the projection operators over U and U^\perp with the usual scalar product.~~

$\vec{x} = \begin{pmatrix} 1 \\ -1 \\ 9 \end{pmatrix}$ Compute the orthogonal projection of \vec{x} onto U with respect to the usual scalar product.

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need to apply Gram-Schmidt?

$$\langle \bar{u}_1, \bar{u}_2 \rangle = (3 \ 1 \ 1) \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} = -3 + 2 + 1 = 0$$

Already orthogonal.

$$\hat{x} = \frac{\langle \bar{x}, \bar{u}_1 \rangle}{\|\bar{u}_1\|^2} \bar{u}_1 + \frac{\langle \bar{x}, \bar{u}_2 \rangle}{\|\bar{u}_2\|^2} \bar{u}_2$$

$$\hat{x} = \underbrace{\frac{\langle \bar{x}, \bar{u}_1 \rangle}{\|\bar{u}_1\|^2}}_1 \bar{u}_1 + \underbrace{\frac{\langle \bar{x}, \bar{u}_2 \rangle}{\|\bar{u}_2\|^2}}_1 \bar{u}_2 = \underbrace{\bar{u}_1 + \bar{u}_2}_{\text{component of } \bar{x} \text{ in } U}$$

$$\langle \bar{x}, \bar{u}_1 \rangle = (1 \ -1 \ 9) \begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix} = 3 - 1 + 9 = 11$$

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$$\|\bar{u}_1\|^2 = \langle \bar{u}_1, \bar{u}_1 \rangle = (3 \ 1 \ 1) \begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix} = 11$$

$$\langle \bar{x}, \bar{u}_2 \rangle = (1 \ -1 \ 9) \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} = -1 - 2 + 9 = 6$$

$$\|\bar{u}_2\|^2 = \langle \bar{u}_2, \bar{u}_2 \rangle = (-1 \ 2 \ 1) \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} = 6$$

$$\bar{x} = \underbrace{\bar{u}_1 + \bar{u}_2}_{\hat{x}} + u_3$$

\uparrow
 $\in U^\perp$

$$\bar{x} = \hat{x} + \bar{u}$$

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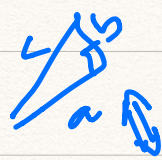
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Theorem Pythagoras!!

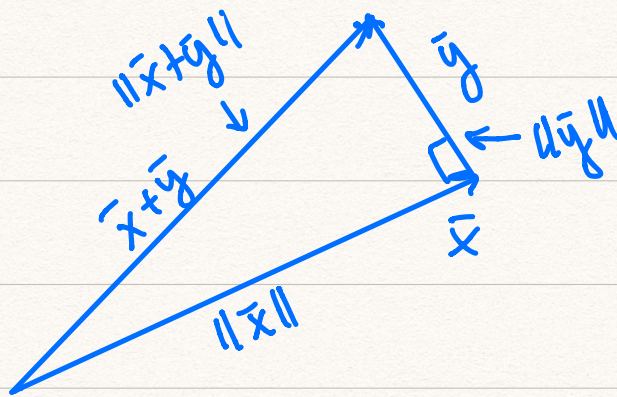
Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$, and let $\bar{x}, \bar{y} \in V$, then $\bar{x} \perp \bar{y}$ if and only if

$$\|\bar{x} + \bar{y}\|^2 = \|\bar{x}\|^2 + \|\bar{y}\|^2$$

\mathbb{R}^2 , with the usual scalar product



$$a^2 + b^2 = c^2$$



$$\bar{x} \perp \bar{y} \Leftrightarrow \|\bar{x} + \bar{y}\|^2 = \|\bar{x}\|^2 + \|\bar{y}\|^2$$

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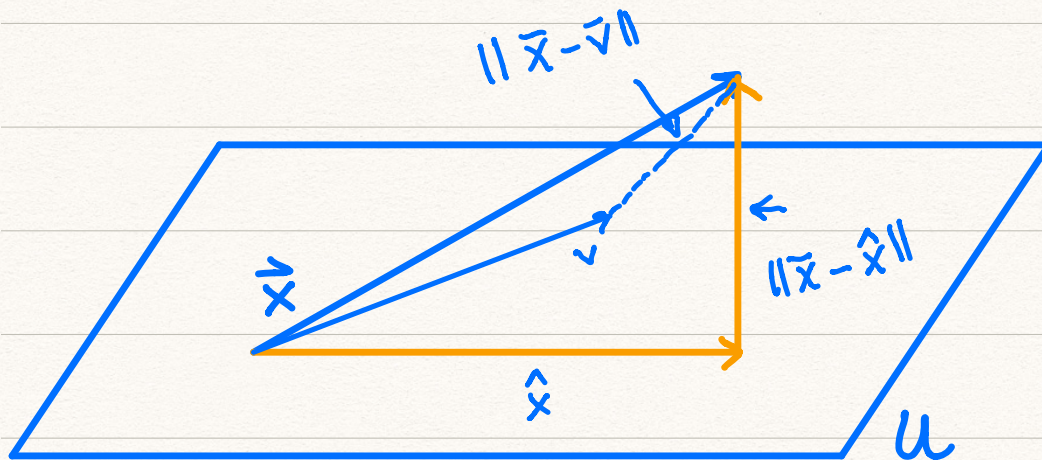
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Theorem

Let V be a vector space with scalar product $\langle \cdot, \cdot \rangle$ and let U be a subspace of V . For every $\bar{x} \in V$, $\hat{x} \in U$ is the unique vector such that

$$\forall \bar{v} \in U, \bar{v} \neq \hat{x}, \|\bar{x} - \hat{x}\| < \|\bar{x} - \bar{v}\|$$



$$\|\bar{x} - \hat{x}\| < \|\bar{x} - \bar{v}\| \quad \forall \bar{v} \in U$$

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