

This document is a **transcript** of the lecture, with extra summary and vocabulary sections for your convenience. Due to time constraints, the notes may sometimes only contain limited illustrations, proofs, and examples; for a more thorough discussion of the course content, **consult the textbook**.

## Summary

Quick summary of today's notes. Lecture starts on next page.

- The *inner product* or *dot product* of two vectors  $u, v \in \mathbb{R}^n$  is the scalar  $u \bullet v = u^\top v \in \mathbb{R}$ .

- We always have  $v \bullet v \geq 0$ . The *length* of  $v \in \mathbb{R}^n$  is  $\|v\| = \sqrt{v \bullet v}$ .

If  $c \in \mathbb{R}$  and  $v \in \mathbb{R}^n$  then  $\|cv\| = |c|\|v\|$ .

The *distance* between  $u \in \mathbb{R}^n$  and  $v \in \mathbb{R}^n$  is defined to be the length  $\|u - v\|$ .

- A *unit vector* is a vector  $u \in \mathbb{R}^n$  with  $\|u\| = 1$ .

If  $v \in \mathbb{R}^n$  is any nonzero vector, then the *unit vector in the direction of  $v$*  is  $u = \frac{1}{\|v\|}v \in \mathbb{R}^n$ .

- Two vectors  $u, v \in \mathbb{R}^n$  are *orthogonal* if  $u \bullet v = 0$ .

If  $V \subseteq \mathbb{R}^n$  is a subspace then its *orthogonal complement* is the subspace

$$V^\perp = \{w \in \mathbb{R}^n : v \bullet w = 0 \text{ for all } v \in V\}.$$

We always have  $V \cap V^\perp = \{0\} \subseteq \mathbb{R}^n$ . Next time, we'll see that  $\dim V + \dim V^\perp = n$ .

If  $A$  is an  $m \times n$  matrix then  $(\text{Col } A)^\perp = \text{Nul}(A^\top)$ .

- An *orthogonal basis* is a basis in which any two vectors are orthogonal.

Suppose  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are nonzero vectors with  $v_i \bullet v_j = 0$  for all  $i \neq j$ .

Then these vectors are linearly independent, and therefore an orthogonal basis for their span.

- Let  $u \in \mathbb{R}^n$  be a nonzero vector. Let  $L = \mathbb{R}\text{-span}\{u\}$ . Suppose  $y \in \mathbb{R}^n$  is any vector.

The *orthogonal projection* of  $y$  onto  $L$  is the vector  $\text{proj}_L(y) = \frac{y \bullet u}{u \bullet u}u \in L$ .

The *component of  $y$  orthogonal to  $L$*  is the vector  $z = y - \text{proj}_L(y) = y - \frac{y \bullet u}{u \bullet u}u \in L^\perp$ .

We always have  $\text{proj}_L(y) + z = y$  and  $\text{proj}_L(y) \bullet z = 0$ .

These formulas do not depend of the choice of  $u$ , only on the subspace  $L$  that  $u$  spans.

# 1 Last time: properties of eigenvalues

The *trace* of a square matrix  $A$  is the sum of its diagonal entries.

We denote this by the symbol  $\text{tr}(A)$ . For  $2 \times 2$  matrices we have  $\text{tr}\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right) = a + d$ .

Suppose  $A$  and  $B$  are  $n \times n$  matrices. Although in general  $\text{tr}(AB) \neq \text{tr}(A)\text{tr}(B)$ , we have both

$$\text{tr}(AB) = \text{tr}(BA) \quad \text{and} \quad \det(AB) = \det(A)\det(B) = \det(B)\det(A) = \det(BA).$$

**Theorem.** Let  $A$  be an  $n \times n$  matrix and write  $I$  for the  $n \times n$  identity matrix. The fundamental theorem of algebra tells us that there are complex numbers  $\lambda_1, \lambda_2, \dots, \lambda_n \in \mathbb{C}$  such that

$$\det(A - xI) = (\lambda_1 - x)(\lambda_2 - x) \cdots (\lambda_n - x).$$

For these numbers it holds that  $\det(A) = \lambda_1 \lambda_2 \cdots \lambda_n$  and  $\text{tr}(A) = \lambda_1 + \lambda_2 + \cdots + \lambda_n$ .

In words: the product of the eigenvalues of  $A$ , repeated with multiplicity, is the determinant of  $A$ , while the sum of the eigenvalues of  $A$ , repeated with multiplicity, is the trace of  $A$ .

The theorem is easy to prove when  $A$  is a triangular matrix: for example if  $A = \begin{bmatrix} \lambda_1 & a & b \\ 0 & \lambda_2 & c \\ 0 & 0 & \lambda_3 \end{bmatrix}$  then

$$\det(A - xI) = (\lambda_1 - x)(\lambda_2 - x)(\lambda_3 - x) \quad \text{and} \quad \text{tr}A = \lambda_1 + \lambda_2 + \lambda_3 \quad \text{and} \quad \det A = \lambda_1 \lambda_2 \lambda_3.$$

A few other properties of eigenvalues and eigenvectors worth noting:

**Proposition.** If  $A$  is a square matrix then  $A$  and  $A^\top$  have the same eigenvalues.

*Proof.* This follows since  $\det(A - xI) = \det((A - xI)^\top) = \det(A^\top - xI^\top) = \det(A^\top - xI)$ . □

**Proposition.** Let  $A$  be a square matrix. Then  $A$  is invertible if and only if 0 is not one of its eigenvalues.

*Proof.* 0 is an eigenvalue of  $A$  if and only if  $\det A = 0$  which occurs precisely when  $A$  is not invertible. □

**Proposition.** Assume  $A$  is invertible. Then  $A$  and  $A^{-1}$  have the same eigenvectors, but  $v$  is an eigenvector of  $A$  with eigenvalue  $\lambda$  if and only if  $v$  is an eigenvector of  $A^{-1}$  with eigenvalue  $\lambda^{-1}$ .

*Proof.* If  $A$  is invertible and  $Av = \lambda v$  then  $v = A^{-1}Av = A^{-1}\lambda v = \lambda A^{-1}v$  so  $A^{-1}v = \lambda^{-1}v$ . □

**Corollary.** If  $A$  is invertible and diagonalizable then  $A^{-1}$  is diagonalizable.

*Proof.* If  $A$  is invertible and diagonalizable, then  $\mathbb{R}^n$  has a basis consisting of eigenvectors of  $A$ , but this basis is then also made up of eigenvectors of  $A^{-1}$ , so  $A^{-1}$  is diagonalizable. □

**Corollary.** If  $A$  is diagonalizable then  $A^\top$  is diagonalizable.

*Proof.* Suppose  $A = PDP^{-1}$  where  $D$  is diagonal. Let  $Q = (P^{-1})^\top = (P^\top)^{-1}$ .

Then  $D^\top = D$  so  $A^\top = (PDP^{-1})^\top = (P^{-1})^\top D^\top P^\top = QDQ^{-1}$ . □

## 2 Inner products and orthogonality

In this lecture, we will only work with vectors in  $\mathbb{R}^n$  and with matrices that have all real entries.

**Definition.** The *inner product* or *dot product* of two vectors

$$u = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} \quad \text{and} \quad v = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

in  $\mathbb{R}^n$  is the scalar  $u \bullet v = u_1v_1 + u_2v_2 + \cdots + u_nv_n = u^\top v = v^\top u = v \bullet u$ .

For example,  $\begin{bmatrix} a \\ b \end{bmatrix} \bullet \begin{bmatrix} -b \\ a \end{bmatrix} = -ab + ab = 0$  for any  $a, b \in \mathbb{R}$ .

**Definition.** The *length* of a vector  $v \in \mathbb{R}^n$  is  $\|v\| = \sqrt{v \bullet v} = \sqrt{v_1^2 + v_2^2 + \cdots + v_n^2}$ .

Essential properties of length and inner product.

Let  $u, v, w \in \mathbb{R}^n$  and  $c \in \mathbb{R}$ .

- (a)  $u \bullet v = v \bullet u$  and  $(u + v) \bullet w = u \bullet w + v \bullet w$  and  $(cv) \bullet w = c(v \bullet w)$ , while  $\|cv\| = |c|\|v\|$ .
- (b)  $v \bullet v = v_1^2 + v_2^2 + \cdots + v_n^2 \geq 0$  and  $\|v\| \geq 0$ .
- (c)  $v \bullet v = 0$  if and only if  $\|v\| = 0$  if and only if  $v = 0 \in \mathbb{R}^n$ .
- (d) There is a general trigonometric identity relating  $u \bullet v$  to the angle  $\theta$  between  $u$  and  $v$ :

$$u \bullet v = \|u\|\|v\| \cos \theta.$$

This holds even when  $u = 0$  or  $v = 0$  (as both sides are zero), although then  $\theta$  is not defined.

We won't need to use this identity directly very often.

However, it is useful for gaining intuition about the sign of  $u \bullet v$ : this value is negative if and only if  $\cos \theta \in [-1, 0)$ , which happens precisely when  $u$  and  $v$  form an obtuse angle  $\theta$ .

The *distance* between two vectors  $u, v \in \mathbb{R}^n$  is the length of the difference  $\|u - v\|$ .

A *unit vector* is a vector  $u \in \mathbb{R}^n$  with  $\|u\| = 1$ .

If  $v \in \mathbb{R}^n$  is any nonzero vector, then the *unit vector in the direction of  $v$*  is  $u = \frac{1}{\|v\|}v \in \mathbb{R}^n$ .

Note that for this  $u$  we have  $\|u\| = \|\frac{1}{\|v\|}v\| = |\frac{1}{\|v\|}|\|v\| = \frac{1}{\|v\|}\|v\| = 1$ .

**Example.** The unit vector in the direction of  $v = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$  is  $u = \frac{1}{\sqrt{1^2+1^2+1^2+1^2}}v = \begin{bmatrix} 1/2 \\ 1/2 \\ 1/2 \\ 1/2 \end{bmatrix}$ .

**Definition.** Two vectors  $u, v \in \mathbb{R}^n$  are *orthogonal* if  $u \bullet v = 0$ .

When  $u$  and  $v$  are orthogonal we also say that “ $u$  is orthogonal to  $v$ .”

**Proposition.** Suppose  $u, v \in \mathbb{R}^2$  are nonzero vectors that are orthogonal to each other, so that  $u \bullet v = 0$ . Then  $u$  and  $v$ , drawn as arrows in the  $xy$ -plane, belong to perpendicular lines through the origin. In other words, these vectors are perpendicular in the usual sense of planar geometry.

Concretely, if  $u, v \in \mathbb{R}^2$  are orthogonal and  $0 \neq u = \begin{bmatrix} a \\ b \end{bmatrix}$ , then  $v$  is a scalar multiple  $\begin{bmatrix} -b \\ a \end{bmatrix}$ , which is the vector obtained by rotating  $u$  counterclockwise by 90 degrees.

*Proof.* This follows directly from the identity  $u \bullet v = \|u\| \|v\| \cos \theta$ , which implies that  $u \bullet v = 0$  if and only if the angle  $\theta$  between  $u$  and  $v$  is  $\pm \frac{\pi}{2}$ . Below is a more self-contained proof.

Write  $u = \begin{bmatrix} a \\ b \end{bmatrix}$  and  $v = \begin{bmatrix} x \\ y \end{bmatrix}$ . Then  $u \bullet v = ax + by = 0$ .

If  $a = 0$  then  $b \neq 0$  since  $u \neq 0$ , so  $y = -\frac{a}{b}x = 0$  and  $v = \begin{bmatrix} x \\ 0 \end{bmatrix} = -\frac{x}{b} \begin{bmatrix} -b \\ 0 \end{bmatrix}$ .

If  $a \neq 0$  then  $x = -\frac{b}{a}y$  so  $v = \begin{bmatrix} -\frac{b}{a}y \\ y \end{bmatrix} = \frac{y}{a} \begin{bmatrix} -b \\ a \end{bmatrix}$ . Thus  $v$  is a scalar multiple of  $\begin{bmatrix} -b \\ a \end{bmatrix}$ .

To see that  $\begin{bmatrix} a \\ b \end{bmatrix}$  and  $\begin{bmatrix} -b \\ a \end{bmatrix}$  are perpendicular, note that  $\begin{bmatrix} -b \\ a \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix}$ .

The 2-by-2 matrix  $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$  acts by rotating a vector 90 degrees counterclockwise. □

### 3 Orthogonal complements

Let  $V \subseteq \mathbb{R}^n$  be a subspace. The *orthogonal complement* of  $V$  is  $V^\perp = \{w \in \mathbb{R}^n : v \bullet w = 0 \text{ for all } v \in V\}$ . We pronounce “ $V^\perp$ ” as “vee perp.”

**Proposition.** If  $V \subseteq \mathbb{R}^n$  is a subspace then its orthogonal complement  $V^\perp \subseteq \mathbb{R}^n$  is also a subspace.

*Proof.* Since  $v \bullet 0 = 0$  for all  $v \in \mathbb{R}^n$  it holds that  $0 \in V^\perp$ . This confirms that  $V^\perp$  is nonempty.

If  $x, y \in V^\perp$  and  $c \in \mathbb{R}$  then  $v \bullet cx = c(v \bullet x) = 0$  and  $v \bullet (x + y) = v \bullet x + v \bullet y = 0 + 0 = 0$  for all  $v \in V$  so  $cx$  and  $x + y$  both belong to  $V^\perp$ . Hence  $V^\perp$  is a subspace. □

The operation  $(\cdot)^\perp$  relates the column space, null space, and transpose of a matrix in the following way:

**Theorem.** Suppose  $A$  is an  $m \times n$  matrix. Then  $(\text{Col } A)^\perp = \text{Nul}(A^\top) \subseteq \mathbb{R}^m$ .

*Proof.* Write  $A = [ a_1 \ a_2 \ \dots \ a_n ]$  where  $a_i \in \mathbb{R}^m$ . Let  $v \in \mathbb{R}^m$ .

If  $v \in (\text{Col } A)^\perp$  then we must have  $v \bullet a_i = a_i^\top v = 0$  for all  $i$ .

Conversely, if  $v \bullet a_i = a_i^\top v = 0$  for all  $i$  then

$$(c_1 a_1 + c_2 a_2 + \dots + c_n a_n) \bullet v = c_1 \underbrace{(a_1 \bullet v)}_{=0} + c_2 \underbrace{(a_2 \bullet v)}_{=0} + \dots + c_n \underbrace{(a_n \bullet v)}_{=0} = 0$$

for any scalars  $c_1, c_2, \dots, c_n \in \mathbb{R}$  so  $v \in (\text{Col } A)^\perp$ .

Thus  $v \in (\text{Col } A)^\perp$  if and only if  $v \bullet a_i = a_i^\top v = 0$  for all  $i$ . This holds if and only if

$$A^\top v = \begin{bmatrix} a_1^\top \\ a_2^\top \\ \vdots \\ a_n^\top \end{bmatrix} v = \begin{bmatrix} a_1 \bullet v \\ a_2 \bullet v \\ \vdots \\ a_n \bullet v \end{bmatrix} = 0 \in \mathbb{R}^m, \quad \text{which means that } v \in \text{Nul}(A^\top).$$

□

**Lemma.** Let  $V \subseteq \mathbb{R}^n$  be a subspace. If  $w \in V \cap V^\perp$  then  $w = 0$ .

*Proof.* If  $w \in V$  and  $w \in V^\perp$  then  $w \bullet w = 0$  so  $w = 0$ . □

**Proposition.** Let  $V \subseteq \mathbb{R}^n$  be a subspace. If  $S \subseteq V$  and  $T \subseteq V^\perp$  are two sets of linearly independent vectors, then  $S \cup T$  is also linearly independent.

*Proof.* Suppose there was a nontrivial linear dependence among the elements of  $S \cup T$  equal to zero. Rewrite this linear dependence so that the terms from  $S$  are on the left side of the equals sign and the terms from  $T$  are on the other side. Then we would have an equation of the form

$$\underbrace{a_1 v_1 + \cdots + a_k v_k}_{\in V} = \underbrace{b_1 w_1 + \cdots + b_l w_l}_{\in V^\perp}$$

where  $v_1, \dots, v_k \in S$  and  $w_1, \dots, w_l \in T$ , for some coefficients  $a_1, a_2, \dots, a_k, b_1, b_2, \dots, b_l \in \mathbb{R}$  which are not all zero. But such an equation would imply that a nonzero element of  $V$  is equal to a nonzero element of  $V^\perp$ , which is impossible by the lemma. □

**Corollary.** If  $V \subseteq \mathbb{R}^n$  is a subspace then  $\dim V^\perp \leq n - \dim V$ .

*Proof.* If  $S$  is a basis for  $V$  and  $T$  is a basis for  $V^\perp$  then  $\dim V + \dim V^\perp = |S| + |T| = |S \cup T|$ . Since  $S \cup T$  is a set of linearly independent vectors in  $\mathbb{R}^n$ , its size must be at most  $n$ . □

## 4 Orthogonal bases and orthogonal projections

The following proposition is called the *Generalized Pythagorean theorem*.

**Proposition.** Two vectors  $u, v \in \mathbb{R}^n$  are orthogonal if and only if  $\|u + v\|^2 = \|u\|^2 + \|v\|^2$ .

*Proof.* The proof is just a little algebra:

$$\|u + v\|^2 = (u + v) \bullet (u + v) = u \bullet (u + v) + v \bullet (u + v) = u \bullet u + u \bullet v + v \bullet u + v \bullet v = \|u\|^2 + \|v\|^2 + 2(u \bullet v).$$

Then  $\|u + v\|^2 = \|u\|^2 + \|v\|^2$  if and only if  $u \bullet v = 0$ .

The equivalence of this proposition to the classical Pythagorean theorem boils down to our observation earlier that orthogonal vectors in  $\mathbb{R}^2$  form the sides of a right triangle. □

A collection of vectors  $u_1, u_2, \dots, u_p \in \mathbb{R}^n$  is *orthogonal* if  $u_i \bullet u_j = 0$  whenever  $1 \leq i < j \leq p$ .

In particular, an *orthogonal basis* of  $\mathbb{R}^n$  is a basis in which any two vectors are orthogonal.

For example, the standard basis  $e_1, e_2, \dots, e_n$  is an orthogonal basis for  $\mathbb{R}^n$ .

**Theorem.** Suppose the vectors  $u_1, u_2, \dots, u_p \in \mathbb{R}^n$  are orthogonal and all nonzero.

Then  $u_1, u_2, \dots, u_p$  are linearly independent.

*Proof.* Suppose  $c_1u_1 + c_2u_2 + \dots + c_pu_p = 0$  for some coefficients  $c_1, c_2, \dots, c_p \in \mathbb{R}$ .

For each  $i = 1, 2, \dots, p$ , we then have

$$0 = (c_1u_1 + c_2u_2 + \dots + c_pu_p) \bullet u_i = c_1(u_1 \bullet u_i) + c_2(u_2 \bullet u_i) + \dots + c_p(u_p \bullet u_i) = c_i\|u_i\|^2$$

since  $u_j \bullet u_i = 0$  if  $i \neq j$ . But since  $u_i$  is nonzero,  $\|u_i\|^2 \neq 0$ , so it must hold that  $c_i = 0$ . As this argument applies to each index  $i$ , we deduce that  $c_1 = c_2 = \dots = c_p = 0$ .

In other words, the only way we can have  $c_1u_1 + c_2u_2 + \dots + c_pu_p = 0$  is if all of the coefficients are zero, which is the definition of linear independence.  $\square$

**Corollary.** Any set of nonzero, orthogonal vectors is an orthogonal basis for the subspace they span.

Any set of  $n$  nonzero, orthogonal vectors in  $\mathbb{R}^n$  is an orthogonal basis for  $\mathbb{R}^n$ .

**Proposition.** Suppose  $u_1, u_2, \dots, u_p$  is an orthogonal basis for a subspace  $V \subseteq \mathbb{R}^n$ .

Let  $y \in V$ . Then we can write  $y = c_1u_1 + c_2u_2 + \dots + c_pu_p$  where

$$c_i = \frac{y \bullet u_i}{u_i \bullet u_i} = \frac{y \bullet u_i}{\|u_i\|^2}.$$

*Proof.* A basis must span  $V$ , so  $y = c_1u_1 + c_2u_2 + \dots + c_pu_p$  for some coefficients  $c_1, c_2, \dots, c_p \in \mathbb{R}$ .

Since  $y \bullet u_i = c_i(u_i \bullet u_i)$  for each  $i = 1, 2, \dots, p$ , the result follows.  $\square$

**Example.** Suppose  $u_1 = \begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}$  and  $u_2 = \begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix}$  and  $u_3 = \begin{bmatrix} -1/2 \\ -2 \\ 7/2 \end{bmatrix}$ .

You can check that these three vectors are orthogonal.

For example,  $u_1 \bullet u_3 = -3/2 - 2 + 7/2 = 0$ .

The vectors are therefore linearly independent, so are an orthogonal basis for  $\mathbb{R}^3$ .

For  $y = \begin{bmatrix} 6 \\ 1 \\ 8 \end{bmatrix}$  we have  $y \bullet u_1 = 11$  and  $y \bullet u_2 = -12$  and  $y \bullet u_3 = -33$ .

We also have  $u_1 \bullet u_1 = 11$  and  $u_2 \bullet u_2 = 6$  and  $u_3 \bullet u_3 = 33/2$ . Therefore  $y = u_1 - 2u_2 - 2u_3$ .

Let  $u \in \mathbb{R}^n$  be a nonzero vector. Suppose  $y \in \mathbb{R}^n$  is any vector.

**Definition.** The *orthogonal projection* of  $y$  onto  $u$  is the vector  $\hat{y} = \frac{y \bullet u}{u \bullet u}u$ .

This vector is scalar multiple of  $u$ , and can be zero.

The *component of  $y$  orthogonal to  $u$*  is the vector  $z = y - \hat{y} = y - \frac{y \bullet u}{u \bullet u}u$ .

It always holds that  $y = \hat{y} + z$ . Moreover, as its name suggests, we have  $z \bullet u = 0$  since

$$z \bullet u = y \bullet u - \frac{y \bullet u}{u \bullet u}u \bullet u = y \bullet u - y \bullet u = 0.$$

**Observation.** The vectors  $\hat{y}$  and  $z$  do not change if  $u$  is replaced by a nonzero scalar multiple: if we change  $u$  to  $cu$  for some  $0 \neq c \in \mathbb{R}$  then all the factors of  $c$  cancel:

$$\frac{y \bullet cu}{cu \bullet cu} cu = \frac{c(y \bullet u)}{c^2(u \bullet u)} cu = \frac{y \bullet u}{u \bullet u} u = \hat{y}.$$

Let  $L = \mathbb{R}\text{-span}\{u\}$ . Then  $\hat{y}$  and  $z$  may also be called the *orthogonal projection* of  $y$  onto  $L$  the *component* of  $y$  orthogonal to  $L$ . We will write  $\boxed{\text{proj}_L(y) = \hat{y} \in L}$ .

In  $\mathbb{R}^2$ , the distance from a point  $(x, y)$  to a line  $L = \mathbb{R}\text{-span}\{u\}$  is the length  $\left\| \begin{bmatrix} x \\ y \end{bmatrix} - \text{proj}_L \left( \begin{bmatrix} x \\ y \end{bmatrix} \right) \right\|$ .

**Example.** To find the distance from the point  $(x, y) = (7, 6)$  to the line  $L$  defined by  $y = \frac{1}{2}x$ , note that  $L$  contains the vector  $u = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$ . Let  $w = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$ . Then  $\text{proj}_L \left( \begin{bmatrix} 7 \\ 6 \end{bmatrix} \right) = \frac{w \bullet u}{u \bullet u} u = \frac{28+12}{16+4} u = \frac{40}{20} u = \begin{bmatrix} 8 \\ 4 \end{bmatrix}$  so the distance is  $\left\| \begin{bmatrix} 7 \\ 6 \end{bmatrix} - \begin{bmatrix} 8 \\ 4 \end{bmatrix} \right\| = \left\| \begin{bmatrix} -1 \\ 2 \end{bmatrix} \right\| = \sqrt{1+4} = \sqrt{5}$ .

## 5 Vocabulary

Keywords from today's lecture:

1. **Inner product** of vectors  $u, v \in \mathbb{R}^n$ .

The scalar  $u \bullet v = u^\top v \in \mathbb{R}$ .

Example:  $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \bullet \begin{bmatrix} -1 \\ -10 \\ -100 \end{bmatrix} = -1 - 20 - 300 = -321$ .

2. **Length** of a vector  $v \in \mathbb{R}^n$  and **distance** between  $u, v \in \mathbb{R}^n$ .

The *length* of  $v \in \mathbb{R}^n$  is  $\|v\| = \sqrt{v \bullet v} = \sqrt{v_1^2 + v_2^2 + \cdots + v_n^2}$  where  $v = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$ .

The *distance* from  $u \in \mathbb{R}^n$  to  $v \in \mathbb{R}^n$  is  $\|u - v\|$ .

3. **Unit vector**.

A *unit vector* is a vector in  $\mathbb{R}^n$  with length 1.

The unit vector in the same direction as a nonzero vector  $v \in \mathbb{R}^n$  is  $u = \frac{1}{\|v\|}v$ .

4. **Orthogonal vectors**.

Two vectors  $u, v \in \mathbb{R}^n$  are *orthogonal* if  $u \bullet v = 0$ .

A collection of vectors in  $\mathbb{R}^n$  is orthogonal if any two of the vectors are orthogonal.

A basis of a subspace is *orthogonal* if any two vectors in the basis are orthogonal.

Example: In  $\mathbb{R}^2$ , the vectors  $\begin{bmatrix} a \\ b \end{bmatrix}$  and  $\begin{bmatrix} -b \\ a \end{bmatrix}$  are always orthogonal.

5. **Orthogonal complement** of a subspace  $V \subseteq \mathbb{R}^n$ .

The subspace  $V^\perp = \{w \in \mathbb{R}^n : v \bullet w = 0 \text{ for all } v \in V\}$ .

Example: If  $V = \mathbb{R}\text{-span}\{e_1, e_2, \dots, e_i\} \subseteq \mathbb{R}^n$  then  $V^\perp = \mathbb{R}\text{-span}\{e_{i+1}, e_{i+2}, \dots, e_n\}$ .

If  $V = \mathbb{R}^n$  then  $V^\perp = \{0\}$ . If  $V = \{0\} \subseteq \mathbb{R}^n$  then  $V^\perp = \mathbb{R}^n$ .

6. **Orthogonal projection** of a vector  $y \in \mathbb{R}^n$  onto a line  $L = \mathbb{R}\text{-span}\{u\}$  where  $0 \neq u \in \mathbb{R}^n$ .

The unique vector  $\text{proj}_L(y) \in L$  such that  $y - \text{proj}_L(y)$  is orthogonal to all vectors in  $L$ .

This vector has the formula  $\text{proj}_L(y) = \frac{y \bullet u}{u \bullet u}u$  for any choice of  $0 \neq u \in L$ .

The value of  $\text{proj}_L(y)$  given by this formula does not change if  $u$  is replaced by  $cu$  for  $0 \neq c \in \mathbb{R}$ .

Example: if  $u = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  and  $y = \begin{bmatrix} a \\ b \end{bmatrix}$  then  $\text{proj}_L(y) = \frac{1}{2} \begin{bmatrix} a+b \\ a+b \end{bmatrix}$ .