MATH 2121 - Lecture #20

Guttine : O Review: innerproducts orthogonality 2) Orthogonal projections Orthonormal vectors Gran-Schmidt process

1 Last time: inner products and orthogonality

The inner product or dot product of vectors
$$u = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}$$
 and $v = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$ in \mathbb{R}^n is
 $u \cdot v = u_1v_1 + u_2v_2 + \dots + u_nv_n = u^\top v = v^\top u = v \cdot u \in \mathbb{R}.$
The length of a vector $v \in \mathbb{R}^n$ is $||v|| = \sqrt{v \cdot v} = \sqrt{v_1^2 + v_2^2 + \dots + v_n^2}.$
A vector with length 1 is a unit vector. Note that $||v||^2 = v \cdot v.$
Two vectors $u, v \in \mathbb{R}^n$ are orthogonal if $u \cdot v = 0$.

 $\overset{\frown}{k}$ In \mathbb{R}^2 , two vectors are orthogonal if and only if they belong to perpendicular lines.

Pythagorean Theorem: $u, v \in \mathbb{R}^n$ are orthogonal iff $||u + v||^2 = ||u||^2 + ||v||^2$.

$$V = \left\{ w \in \mathbb{R}^{n} \mid v \circ w = 0 \text{ for all } v \in V \right\}$$
The orthogonal complement of a subspace $V \subseteq \mathbb{R}^{n}$ is the subspace V^{\perp} whose elements are the vectors $w \in \mathbb{R}^{n}$ such that $w \cdot v = 0$ for all $v \in V$.
The only vector that is in both V and V^{\perp} is the zero vector, so $V \cap V^{\perp} = \{0\}$.
We have $\{0\}^{\perp} = \mathbb{R}^{n}$ and $(\mathbb{R}^{n})^{\perp} = \{0\}$.
We have $\{0\}^{\perp} = \mathbb{R}^{n}$ and $(\mathbb{R}^{n})^{\perp} = \{0\}$.
We also saw last time that $(\operatorname{Col} A)^{\perp} = \operatorname{Nul}(A^{\top})$ bases for Null'Spaces,
We also saw last time that $(\operatorname{dim} V + \operatorname{dim} V^{\perp} \leq n)$.
A list $u_{1}, u_{2}, \ldots, u_{p} \in \mathbb{R}^{n}$ is orthogonal if $u_{i} \cdot u_{j} = 0$ whenever $1 \leq i < j \leq p$.
Theorem. Any list of orthogonal nonzero vectors is linearly independent and so is an orthogonal basis of the subspace it spans.
 \downarrow if f is a have a lin comb. $C_{1}V_{1} + \cdots + C_{k}V_{k}$ of orthogonal nonzero vectors, by hole on the product V .
 \downarrow bases for $V = 0$.
 \downarrow intervent $V = 0$ in the subspace it spans.
 \downarrow if f is divergend, reaction vectors, v intervert $C_{1}C_{2}$.



Thus if $A_{x} = 0$ then $x = (A^{T}A)^{T}A_{x} = (A^{T}A)^{T}A^{T}O = 0$

If
$$u_1, u_2, ..., u_p$$
 is an orthogonal basis for a subspace $V \subseteq \mathbb{R}^n$ and $y \in V$, then
 $y = c_1 u_2 + c_2 u_2 + \dots + c_p u_p$ where $c_i = \frac{y \cdot u_i}{u_i \cdot u_i} \in \mathbb{R}$.
Usually, to determine the coefficients that express a vector in a given basis, we have
to solve a linear system For orthogonal bases, we can just compute inner products.
Example. The standard basis e_1, e_2, \dots, e_n for \mathbb{R}^n is orthogonal.
Therefore if $y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$ then $y = c_1 e_1 + c_2 e_2 + \dots + c_n e_n$ where $c_i = \frac{y \cdot e_i}{e_i \cdot e_i}$.
But $e_i \cdot e_i = 1$ and $y \cdot e_i = y_i$, so we just have $c_i = y_i$, meaning that
 $y = y_1 e_1 + y_2 e_2 + \dots + y_n e_n$.
 $y = y_1 e_1 + y_2 e_2 + \dots + y_n e_n$.

proj.: Rⁿ - L (linear)

: Lue realize

2 Orthogonal projection onto a line

Let
$$L \subseteq \mathbb{R}^n$$
 be a one-dimensional subspace.
Then $L = \mathbb{R}$ -span $\{u\}$ for any nonzero vector $u \in L$.
Let $y \in \mathbb{R}^n$. The orthogonal projection of y onto L is the vector
 $\operatorname{proj}_L(y) = \frac{y \circ u}{u \circ u}u$ for any $0 \neq u \in L$.

The value of $\operatorname{proj}_L(y)$ does not depend on the choice of the nonzero vector u. The component of y orthogonal to L is the vector $z = y - \operatorname{proj}_L(y)$.

Proposition. The only vector $k \in L$ with $y - k \in L^{\perp}$ is $k = \operatorname{proj}_{L}(y)$. The proof is some simple algebra: see the lecture notes. Check: $y - \operatorname{proj}_{L}(y) \in L^{\perp}$? **DEFINITION of proj**_(y) $(y - \operatorname{proj}_{L}(y)) \circ M$ $= y \cdot M - y \cdot v = 0$











 $u_i \cdot u_j = 0$ it it AND $u_i \cdot u_j = 1$ for all i

3 Orthonormal vectors

A set of vectors u_1, u_2, \ldots, u_p is *orthonormal* if the vectors are orthogonal and each vector is a unit vector. This means $u_i \bullet u_j = 0$ when $i \neq j$ and $u_i \bullet u_i = 1$ for all i.

An *orthonormal basis* of a subspace is a basis that is orthonormal.

Convention: a square matrix with orthonormal columns is an *orthogonal matrix*.

It would make more sense to call such a matrix an "orthonormal matrix" but the term "orthogonal matrix" is standard and widely used.

Example. The standard basis e_1, e_2, \ldots, e_n is an orthonormal basis for \mathbb{R}^n .

Example.
$$\frac{1}{\sqrt{11}}\begin{bmatrix}3\\1\\1\end{bmatrix}$$
, $\frac{1}{\sqrt{6}}\begin{bmatrix}-1\\2\\1\end{bmatrix}$, and $\frac{1}{\sqrt{66}}\begin{bmatrix}-1\\-4\\7\end{bmatrix}$ is an orthonormal basis for \mathbb{R}^3

Ex (very rotation matrix

$$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$
 is orthogonal

$$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

$$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

$$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

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$$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & -\sin \theta \end{bmatrix}$$

entry (i,j) of UTU is (mor product of columns i and j)

 \square

Theorem. Let U be an $m \times n$ matrix.

The columns of U are orthonormal vectors if and only if $U^{\top}U = I_n$.

If U is square then its columns are orthonormal if and only if $U^{\top} = U^{-1}$.

(In other words, a matrix U is *orthogonal* if and only if U is square and $U^{\top} = U^{-1}$.)

Proof. Suppose $U = \begin{bmatrix} u_1 & u_2 & \dots & u_n \end{bmatrix}$ where each $u_i \in \mathbb{R}^m$. The entry in position (i, j) of $U^{\top}U$ is then $u_i^{\top}u_j = u_i \bullet u_j$. Therefore $u_i \bullet u_i = 1$ and $u_i \bullet u_j = 0$ for all $i \neq j$ if and only if $U^{\top}U = I_n$. \Box

Corollary. If U is an orthogonal matrix then $det(U) \in \{-1, 1\}$.

Proof. We have $\det(U)^2 = \det(U^{\top}) \det(U) = \det(U^{\top}U) = \det(I) = 1.$

det(u) = det(UT)

Theorem. Let U be an $m \times n$ matrix with orthonormal columns.

Suppose $x, y \in \mathbb{R}^n$. Then:

1.
$$||Ux|| = ||x||.$$

2. $(Ux) \bullet (Uy) = x \bullet y.$
3. $(Ux) \bullet (Uy) = 0$ if and only if $x \bullet y = 0.$

Proof. First and third statements are special cases of second since

||Ux|| = ||x|| if and only if $(Ux) \bullet (Ux) = x \bullet x$.

The second statement holds since

$$(Ux) \bullet (Uy) = x^{\top}U^{\top}Uy = x^{\top}Iy = x^{\top}y = x \bullet y.$$

$$(Ux)^{\mathsf{T}}(Uy) = x^{\mathsf{T}}U^{\mathsf{T}}Uy$$

$$(Ux)^{\mathsf{T}}(Uy) = x^{\mathsf{T}}U^{\mathsf{T}}Uy$$

$$(U^{\mathsf{T}}U = \mathbf{I})$$

Ker idea: multiplying by such a matrix presorves longhs distances

4 Orthogonal projections onto subspaces

We have already seen that if $y \in \mathbb{R}^n$ and $L \subseteq \mathbb{R}^n$ is a 1-dimensional subspace then y can be written uniquely as $y = \hat{y} + z$ where $\hat{y} \in L$ and $z \in L^{\perp}$.

This generalizes to arbitrary subspaces as follows:

Theorem. Let $W \subseteq \mathbb{R}^n$ be any subspace. Let $y \in \mathbb{R}^n$. Then there are unique vectors $\hat{y} \in W$ and $z \in W^{\perp}$ such that $y = \hat{y} + z$. If u_1, u_2, \dots, u_p is an orthogonal basis for W then $\hat{y} = \frac{y \bullet u_1}{u_1 \bullet u_1} u_1 + \frac{y \bullet u_2}{u_2 \bullet u_2} u_2 + \dots + \frac{y \bullet u_p}{u_p \bullet u_p} u_p$ and $z = y - \hat{y}$. (*)

It doesn't matter which orthogonal basis is chosen for W; formula gives same values.



Definition. The vector \hat{y} , defined relative to y and W by the formula (*) in the preceding theorem, is the *orthogonal projection* of y onto W.

From now on we will write $proj_W(y) = \hat{y}$ to refer to this vector.

If u_1, u_2, \ldots, u_p is an orthogonal basis for W then

$$\operatorname{proj}_W(y) = \frac{y \bullet u_1}{u_1 \bullet u_1} u_1 + \frac{y \bullet u_2}{u_2 \bullet u_2} u_2 + \dots + \frac{y \bullet u_p}{u_p \bullet u_p} u_p.$$

If u_1, u_2, \dots, u_p is an **orthonormal basis** for W then $proj_W(y) = (y \bullet u_1)u_1 + (y \bullet u_2)u_2 + \dots + (y \bullet u_p)u_p.$

Corollary. If $W \subseteq \mathbb{R}^n$ is any subspace then dim $W^{\perp} = n - \dim W$.

Troof. The preceding theorem shows that W and W^{\perp} together span \mathbb{R}^n . Therefore the union of any basis for W with a basis for W^{\perp} also spans \mathbb{R}^n . Hence dim $W + \dim W^{\perp} \ge n$.

But we showed last time that also $\dim W^{\perp} + \dim W \leq n$.

) and
$$y \in \mathbb{R}^n$$
 can be written as
 $y = \operatorname{projw}(y) + (y - \operatorname{projw}(y))$
 $\in \mathbb{W}$ $\in \mathbb{W}^+$

Con Show that rank(A) = rank(A^T)
Pf rank(A^T) = dim Col(A^T) = (
$$^{++}$$
 (dr of A) - dim NullA^T)
= ($^{++}$ colr of A) - dim Col(A)^T

= rome (A)





The *Gram-Schmidt process* is a list of formulas that turns an arbitrary basis for some subspace of \mathbb{R}^n into an orthogonal basis of the same subspace.

This process gives a constructive proof of the following theorem:

Theorem. Let $W \subseteq \mathbb{R}^n$ be a nonzero subspace. Then W has an orthogonal basis.

(The zero subspace $\{0\}$ has an orthogonal basis given by the empty set, but we exclude this trivial case.)

Gram-Schmidt process. Suppose x_1, x_2, \ldots, x_p is any basis for W. An orthogonal basis is given by the vectors v_1, v_2, \ldots, v_p defined inductively by:

$$v_{1} = x_{1}.$$

$$v_{2} = x_{2} - \frac{x_{2} \cdot v_{1}}{v_{1} \cdot v_{1}}v_{1}. = x_{2} - \operatorname{proj}_{\mathbf{R}-\operatorname{spm}(v_{1})}(x_{2})$$

$$v_{3} = x_{3} - \frac{x_{3} \cdot v_{1}}{v_{1} \cdot v_{1}}v_{1} - \frac{x_{3} \cdot v_{2}}{v_{2} \cdot v_{2}}v_{2}. = x_{3} - \operatorname{proj}_{\mathbf{R}-\operatorname{spm}(v_{1},v_{2})}(x_{3})$$

$$v_{4} = x_{4} - \frac{x_{4} \cdot v_{1}}{v_{1} \cdot v_{1}}v_{1} - \frac{x_{4} \cdot v_{2}}{v_{2} \cdot v_{2}}v_{2} - \frac{x_{4} \cdot v_{3}}{v_{3} \cdot v_{3}}v_{3}. = x_{v} - \operatorname{proj}_{\mathbf{R}-\operatorname{spm}(v_{1},v_{2})}(x_{v})$$

$$i_{v} = x_{p} - \frac{x_{p} \cdot v_{1}}{v_{1} \cdot v_{1}}v_{1} - \frac{x_{p} \cdot v_{2}}{v_{2} \cdot v_{2}}v_{2} - \cdots - \frac{x_{p} \cdot v_{p-1}}{v_{p-1} \cdot v_{p-1}}v_{p-1}.$$

More strongly, we can say the following.

Let $W_i = \mathbb{R}$ -span $\{v_1, v_2, \dots, v_i\}$ for each $i = 1, 2, \dots, p$.

Then $W_i = \mathbb{R}$ -span $\{x_1, x_2, \dots, x_i\}$.

Also v_1, v_2, \ldots, v_i is an orthogonal basis for W_i and $v_{i+1} = x_{i+1} - \operatorname{proj}_{W_i}(x_{i+1})$.

Remark. To find an **orthonormal** basis for a subspace *W*:

- First find an orthogonal basis v_1, v_2, \ldots, v_p .
- Then replace each vector v_i by $u_i = \frac{1}{\|v_i\|} v_i$.

The vectors u_1, u_2, \ldots, u_p will then be an orthonormal basis.

Sometimes this extended algorithm is also called the Gram-Schmidt process.

For homework problems that ask you to perform the Gram-Schmidt process, be sure to use the first version which does **not** convert the outputs to unit vectors.



Then $v_1 = \begin{bmatrix} 1\\1\\1\\1\\1 \end{bmatrix}$, $v_2 = \begin{bmatrix} -3/4\\1/4\\1/4\\1/4\\1/4 \end{bmatrix}$, $v_3 = \begin{bmatrix} -2/3\\-2/3\\1/3\\1/2 \end{bmatrix}$ are an orthogonal basis for W. $v_1 \cdot v_2 = 0$ $v_1 \cdot v_3 = 0$ $v_2 \cdot v_3 = 0$