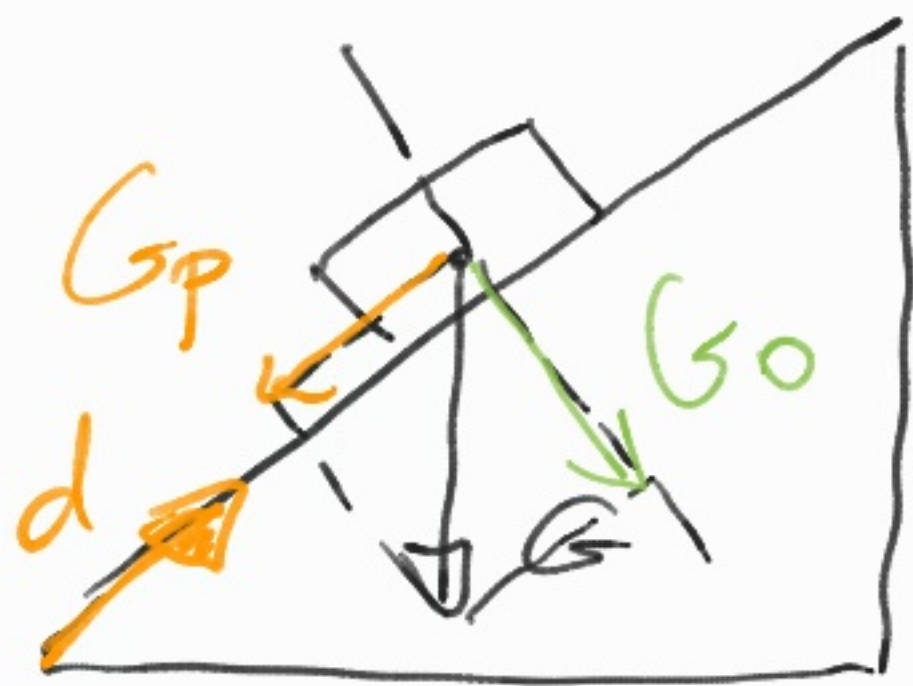


# Basic Math | Class 11 | (Real Euclidian spaces)

## 1) Motivation

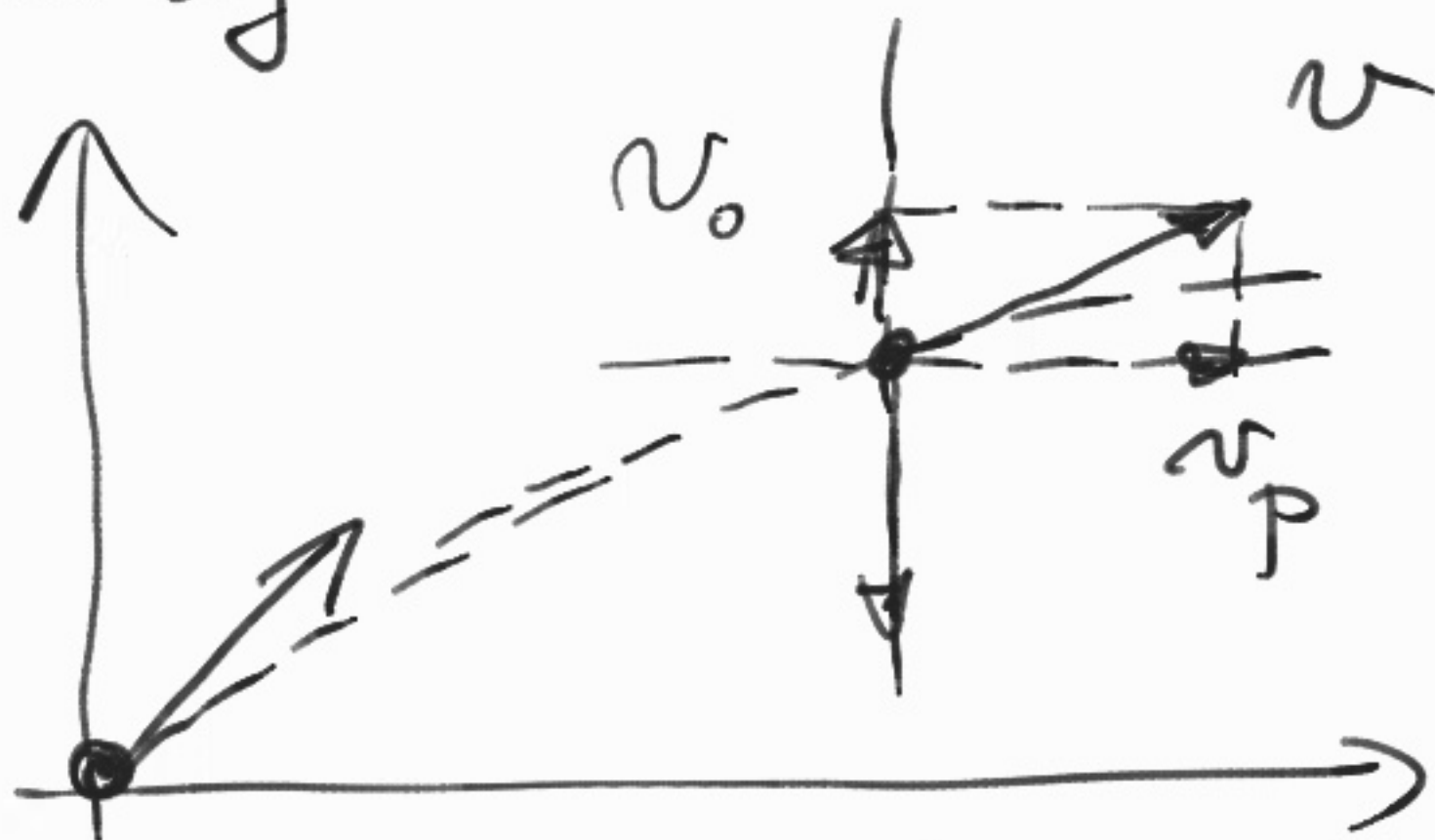
a) Remember in physics  
we had:



we had  
to decompose  
vector  $G$   
to parallel  
and orthogonal  
components

regarding to a directed  
vector  $d$ . ( $G_p, G_o$ )

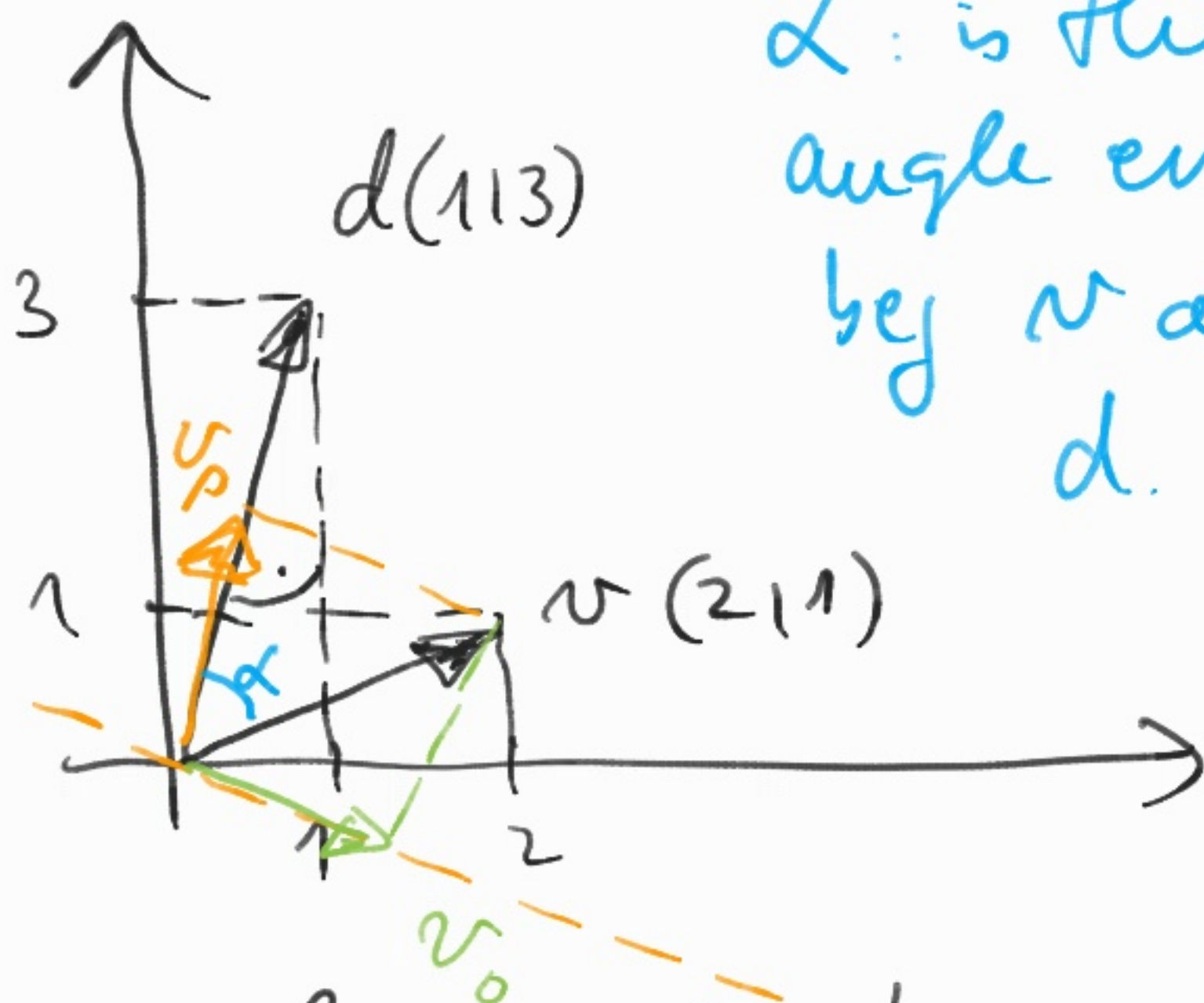
The same when an object of mass  $m$  is thrown away



to decompose the velocity vector to  $v_p$ ,  $v_0$  components.

b) Consider vector  $v(2, 1)$  and  $d(1, 3)$ . Decompose  $v$

to  $v_p, v_o$  related to  $d$ .



$\alpha$  : is the angle enclosed by  $v$  and  $d$ .

The scalar product

$$v \cdot d = |v| \cdot |d| \cdot \cos \alpha$$

$$\underline{\cos \alpha} = \frac{|v_p|}{|v|}$$

$$v_p = |v_p| \cdot \frac{d}{|d|} = |v| \cdot \cos \theta \cdot \frac{d}{|d|}$$

$$|d| = \sqrt{1^2 + 3^2} = \sqrt{10}$$

On the other side

$$v \cdot d = |v| \cdot |d| \cdot \cos \theta$$

$$\cos \theta = \frac{v \cdot d}{|v| |d|}$$

$$\boxed{v_p = \frac{v \cdot d}{|d|} \cdot \frac{d}{|d|} =}$$

$$= \frac{\langle v, d \rangle}{\langle d, d \rangle} d =$$

$$= \frac{\langle (2,1); (1,3) \rangle}{\langle (1,3), (1,3) \rangle} (1,3) =$$

$$= \frac{2 \cdot 1 + 1 \cdot 3}{1 \cdot 1 + 3 \cdot 3} (1,3) = \frac{5}{10} (1,3) =$$

$$= \underline{\underline{\left( \frac{1}{2}, \frac{3}{2} \right)}} = \nu_p.$$

And  $\nu_p + \nu_0 = \nu \Rightarrow$

$$\nu_0 = \nu - \nu_p = (2,1) - \left( \frac{1}{2}, \frac{3}{2} \right)$$

$$= \underline{\underline{\left( \frac{3}{2}, -\frac{1}{2} \right)}}.$$



## Generalization.

$x, y \in \mathbb{R}^n$ ;  $\langle x, y \rangle := \sum_{k=1}^n x_k y_k$   
is the "scalar product" of  
 $x, y$ .

$$x \perp y \Leftrightarrow \langle x, y \rangle = 0.$$

Sec Euclidian spaces  
chapter in the lecture  
port.

$$\textcircled{2} \quad x = (1, -2, -3, 5)$$

$$y = (-1, 2, -1, 0)$$

$$z = (2, -1, 1, 3)$$

Compute:

$$a) \langle x|y \rangle = \left\langle \begin{pmatrix} 1 \\ -2 \\ -3 \\ 5 \end{pmatrix} \middle| \begin{pmatrix} -1 \\ 2 \\ -1 \\ 0 \end{pmatrix} \right\rangle =$$

$$= 1 \cdot (-1) + (-2) \cdot 2 + (-3) \cdot (-1) + 5 \cdot 0 = -1 - 4 + 3 = \underline{\underline{-2}}$$

$$b) \frac{\langle x|z \rangle \cdot y - \langle y|z \rangle x}{\langle y|y \rangle} = (*)$$

$$\langle x|z \rangle = \left\langle \begin{pmatrix} 1 \\ -2 \\ -3 \\ 5 \end{pmatrix} \middle| \begin{pmatrix} 2 \\ -1 \\ 1 \\ 3 \end{pmatrix} \right\rangle =$$

$$= 2 + 2 - 3 + 15 = \underline{\underline{16}}$$

$$\langle y|z \rangle = \left\langle \begin{pmatrix} -1 \\ 2 \\ -1 \\ 0 \end{pmatrix} \middle| \begin{pmatrix} 2 \\ -1 \\ 1 \\ 3 \end{pmatrix} \right\rangle =$$

$$= -2 - 2 - 1 = \underline{\underline{-5}}$$

$$\langle y, y \rangle = \left\langle \begin{pmatrix} -1 \\ 2 \\ -1 \\ 0 \end{pmatrix}; \begin{pmatrix} -1 \\ 2 \\ -1 \\ 0 \end{pmatrix} \right\rangle =$$

$$= 1 + 4 + 1 = \underline{\underline{6}}$$

$$\underline{S_0} \cdot (*) = \frac{16y + 5z}{6} =$$

$$= \frac{1}{6} \left( \begin{pmatrix} -16 \\ 32 \\ -16 \\ 0 \end{pmatrix} + \begin{pmatrix} 10 \\ -5 \\ 5 \\ 15 \end{pmatrix} \right) =$$

$$= \frac{1}{6} \begin{pmatrix} -6 \\ 27 \\ -11 \\ 15 \end{pmatrix} = \underline{\underline{\begin{pmatrix} -1 \\ 9/2 \\ -11/6 \\ 5/2 \end{pmatrix}}}$$



$$\begin{aligned} \textcircled{3} \quad u_1 &= (1 \ 1 \ 1 \ 1 \ 1) \\ u_2 &= (1 \ -1 \ -1 \ 1 \ 1) \\ u_3 &= (0 \ 1 \ 0 \ 1 \ 0) \\ u_4 &= (-1 \ 0 \ 1 \ 0 \ 1) \end{aligned} \quad \left. \vphantom{\begin{aligned} u_1 \\ u_2 \\ u_3 \\ u_4 \end{aligned}} \right\} \Rightarrow$$

$u_1, u_2, u_3, u_4$  is an OS

(orthogonal system)

which means here, that

$$\langle u_i, u_j \rangle = 0 \quad (\forall i, j \in \{1, 2, 3, 4\} \\ i \neq j)$$

$$\langle u_i, u_3 \rangle = 0 \quad \checkmark \quad i = 1, 2, 4 \quad \checkmark$$

$$\langle u_1, u_2 \rangle = 1 - 1 - 1 + 1 = 0 \quad \checkmark$$

$$\langle u_1, u_4 \rangle = -1 + 1 = 0 \quad \checkmark$$

$$\langle u_2, u_4 \rangle = -1 + 1 = 0 \quad \checkmark$$

These vectors are dependent  
(0 vector is included)  $\Rightarrow$   
if we leave it out  $\Rightarrow$

$u_1, u_2, u_4$  are O.S.

no 0 vector is  $\Rightarrow$  they  
are also independent

$$\Rightarrow \text{rank}(u_1, u_2, u_3, u_4) = 3$$

④ Decompose vector

$x = (2, 1, 3, 1) \in \mathbb{R}^4$  for  
parallel and orthogonal  
components by the subspace  
 $W = \text{Span}((1, -1, -1, 1), (1, 1, 1, 1),$   
 $(-1, 0, 0, 1))$

we can see that if  
 $W = \text{Span}(u_1, u_2, u_3)$   
from previous exercise.

$\Rightarrow u_1, u_2, u_3$  are O.S.

The decomposition formula  
says that

$P(X)$  = orthogonal projection of  
 $X$  on  $W$  =

$$= \frac{\langle X, u_1 \rangle}{\langle u_1, u_1 \rangle} \cdot u_1 + \frac{\langle X, u_2 \rangle}{\langle u_2, u_2 \rangle} \cdot u_2 + \\ + \frac{\langle X, u_3 \rangle}{\langle u_3, u_3 \rangle} \cdot u_3$$

$$x = (2, 1, 1, 3, 1)$$

$$u_1 = (1, -1, -1, 1, 1)$$

$$u_2 = (1, 1, 1, 1, 1)$$

$$u_3 = (-1, 0, 0, 1, 1)$$

$$\Rightarrow \langle x, u_1 \rangle = 2 - 1 - 3 + 1 = -1$$

$$\langle x, u_2 \rangle = 2 + 1 + 3 + 1 = 7$$

$$\langle x, u_3 \rangle = -2 + 0 + 0 + 1 = -1$$

$$\langle u_1, u_1 \rangle = 4$$

$$\langle u_2, u_2 \rangle = 4$$

$$\langle u_3, u_3 \rangle = 2$$

$$\Rightarrow x_p = P(x) = -\frac{1}{4}u_1 + \frac{7}{4}u_2 - \frac{1}{2}u_3$$

$$\begin{aligned}
 &= -\frac{1}{4} \cdot \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} + \frac{7}{4} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \end{pmatrix} = \\
 &= \begin{pmatrix} -\frac{1}{4} + \frac{7}{4} + \frac{1}{2} \\ \frac{1}{4} + \frac{7}{4} \\ \frac{1}{4} + \frac{7}{4} \\ -\frac{1}{4} + \frac{7}{4} - \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 2 \\ 2 \\ 2 \\ 1 \end{pmatrix} \\
 &\quad \quad \quad \underline{\underline{=}}
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow X_0 &= X_{\perp} = X - P(X) = \\
 &= \begin{pmatrix} 2 \\ 1 \\ 3 \\ 1 \end{pmatrix} - \begin{pmatrix} 2 \\ 2 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ -1 \\ 1 \\ 0 \end{pmatrix} \\
 &\quad \quad \quad \underline{\underline{=}}
 \end{aligned}$$

5 Use the Gram-Schmidt  
Orthogonalization process  
to transform the linearly  
independent vectors

$$b_1 = (1, 1, 1, 1, 1, 1)$$

$$b_2 = (3, 3, -1, -1)$$

$$b_3 = (-2, 0, 6, 8)$$

into an equivalent O.S.

What is the rank of

$b_1, b_2, b_3$ ?



## Reminder [G-S process]

Let  $b_1, b_2, \dots, b_n \in V$  to be a finite linearly independent

system. The following process transforms it into an OS

$u_1, \dots, u_n \in V \setminus \{0\}$  so that  $\forall k \in \{1, \dots, n\}$

$$\text{Span}(b_1, \dots, b_k) = \text{Span}(u_1, \dots, u_k)$$

(the two systems are equivalent,

$$u_1 := b_1$$

$$u_2 = b_2 - \frac{\langle b_2, u_1 \rangle}{\langle u_1, u_1 \rangle} \cdot u_1$$

$$u_3 = b_3 - \frac{\langle b_3, u_1 \rangle}{\langle u_1, u_1 \rangle} \cdot u_1 - \frac{\langle b_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2$$

⋮

$$u_n = b_n - \frac{\langle b_n, u_1 \rangle}{\langle u_1, u_1 \rangle} \cdot u_1 - \dots - \frac{\langle b_n, u_{n-1} \rangle}{\langle u_{n-1}, u_{n-1} \rangle}$$

$\cdot u_{n-1}$

Now: G-Sch. O.P.

$$\textcircled{u_1} = b_1 = (1 \ 1 \ 1 \ 1 \ 1 \ 1)$$

$$\textcircled{u_2} = b_2 - \frac{\langle b_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 =$$

$$= \begin{pmatrix} 3 \\ 3 \\ -4 \\ -1 \end{pmatrix} - \frac{4}{4} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} =$$

$$u_1 = \begin{pmatrix} 3 \\ 3 \\ -1 \\ -1 \end{pmatrix} - \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ 2 \\ -2 \\ -2 \end{pmatrix} \parallel$$

$$\underline{\underline{\begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix}}} = u_2$$

---


$$u_3 = b_3 - \frac{\langle b_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle b_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2$$

$$= \begin{pmatrix} -2 \\ 0 \\ 6 \\ 8 \end{pmatrix} - \frac{12}{4} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} - \frac{-16}{4} \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix}$$

$$= \begin{pmatrix} -2 \\ 0 \\ 6 \\ 8 \end{pmatrix} + \begin{pmatrix} -3 \\ -3 \\ -3 \\ -3 \end{pmatrix} + \begin{pmatrix} 4 \\ 4 \\ -4 \\ -4 \end{pmatrix} =$$

$$= \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix} = u_3$$


---

So  $u_1, u_2, u_3 =$

$$= \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix} \quad \text{O.S.}$$

$\Rightarrow$  it's also l.i.a. indep.

$\Rightarrow u_1, u_2, u_3$  is indep

$$\text{rank}(u_1, u_2, u_3) = 3 \Rightarrow$$

$$\text{rank}(a_1, b_2, b_3) = 3 \text{ as well.}$$

THE END