

1.2 Lengths and Angles from Dot Products

- 1 The “dot product” of $\mathbf{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\mathbf{w} = \begin{bmatrix} 4 \\ 6 \end{bmatrix}$ is $\mathbf{v} \cdot \mathbf{w} = (1)(4) + (2)(6) = 4 + 12 = 16$.
 - 2 The length squared of $\mathbf{v} = (1, 3, 2)$ is $\mathbf{v} \cdot \mathbf{v} = 1 + 9 + 4 = 14$. The length is $\|\mathbf{v}\| = \sqrt{14}$.
 - 3 $\mathbf{v} = (1, 3, 2)$ is perpendicular to $\mathbf{w} = (4, -4, 4)$ because $\mathbf{v} \cdot \mathbf{w} = 0$.
 - 4 The angle $\theta = 45^\circ$ between $\mathbf{v} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\mathbf{w} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ has $\cos \theta = \frac{\mathbf{v} \cdot \mathbf{w}}{\|\mathbf{v}\| \|\mathbf{w}\|} = \frac{1}{(1)(\sqrt{2})}$.
- Schwarz inequality | Triangle inequality
- 5 All angles have $|\cos \theta| \leq 1$. All vectors have $|\mathbf{v} \cdot \mathbf{w}| \leq \|\mathbf{v}\| \|\mathbf{w}\|$ | $\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$.

The most useful multiplication of vectors \mathbf{v} and \mathbf{w} is their dot product $\mathbf{v} \cdot \mathbf{w}$. We multiply the first components $v_1 w_1$ and the second components $v_2 w_2$ and so on. Then we add those results to get a single number $\mathbf{v} \cdot \mathbf{w}$:

The dot product of $\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ and $\mathbf{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$ is $\mathbf{v} \cdot \mathbf{w} = v_1 w_1 + v_2 w_2$. (1)

If the vectors are in n -dimensional space with n components each, then

Dot product	$\mathbf{v} \cdot \mathbf{w} = v_1 w_1 + v_2 w_2 + \cdots + v_n w_n = \mathbf{w} \cdot \mathbf{v}$	(2)
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The dot product $\mathbf{v} \cdot \mathbf{v}$ tells us the squared length $\|\mathbf{v}\|^2 = v_1^2 + \cdots + v_n^2$ of a vector. In two dimensions, this is the Pythagoras formula $a^2 + b^2 = c^2$ for a right triangle. The sides have $a^2 = v_1^2$ and $b^2 = v_2^2$. The hypotenuse has $\|\mathbf{v}\|^2 = v_1^2 + v_2^2 = a^2 + b^2$.

To reach n dimensions, we can add one dimension at a time. Figure 1.2 shows $\mathbf{v} = (1, 2)$ in two dimensions and $\mathbf{w} = (1, 2, 3)$ in three dimensions. Now the right triangle has sides $(1, 2, 0)$ and $(0, 0, 3)$. Those vectors add to \mathbf{w} . The first side is in the xy plane, the second side goes up the perpendicular z axis. For this triangle in 3D with hypotenuse $\mathbf{w} = (1, 2, 3)$, the law $a^2 + b^2 = c^2$ becomes $(1^2 + 2^2) + (3^2) = 14 = \|\mathbf{w}\|^2$.

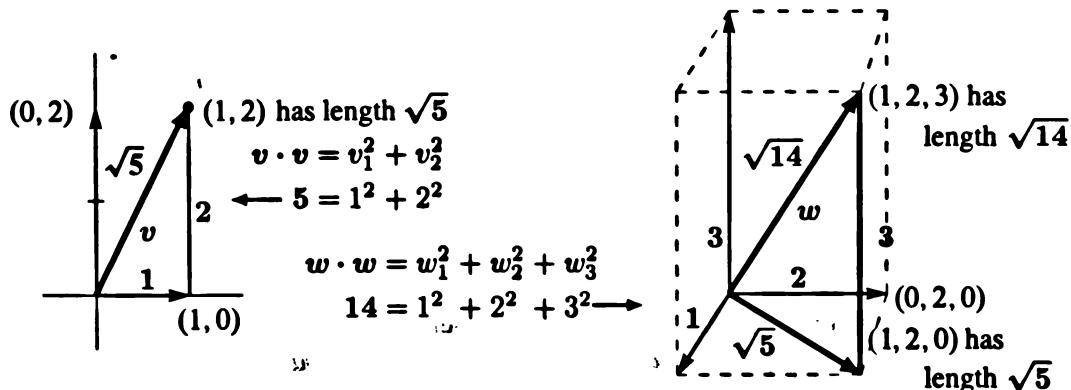


Figure 1.3: The length $\sqrt{\mathbf{v} \cdot \mathbf{v}} = \sqrt{5}$ in a plane and $\sqrt{\mathbf{w} \cdot \mathbf{w}} = \sqrt{14}$ in three dimensions.

The length of a four-dimensional vector would be $\sqrt{v_1^2 + v_2^2 + v_3^2 + v_4^2}$. Thus the vector $(1, 1, 1, 1)$ has length $\sqrt{1^2 + 1^2 + 1^2 + 1^2} = 2$. This is the diagonal through a unit cube in four-dimensional space. That diagonal in n dimensions has length \sqrt{n} .

We use the words **unit vector** when the length of the vector is 1. Divide v by $\|v\|$.

A unit vector u has length $\|u\| = 1$. If $v \neq 0$ then $u = \frac{v}{\|v\|}$ is a unit vector.

Example 1 The standard unit vector along the x axis is written i . In the xy plane, the unit vector that makes an angle “theta” with the x axis is $u = (\cos \theta, \sin \theta)$:

$$\text{Unit vectors } i = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \text{ and } u = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}. \text{ Notice } i \cdot u = \cos \theta.$$

$u = (\cos \theta, \sin \theta)$ is a unit vector because $u \cdot u = \cos^2 \theta + \sin^2 \theta = 1$.

In four dimensions, one example of a unit vector is $u = (\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2})$. Or you could start with the vector $v = (1, 5, 5, 7)$. Then $\|v\|^2 = 1 + 25 + 25 + 49 = 100$. So v has length 10 and $u = v/10$ is a unit vector.

The word “unit” is always indicating that some measurement equals “one”. The unit price is the price for one item. A unit cube has sides of length one. A unit circle is a circle with radius one. Now we see that a “unit vector” has length = 1.

Perpendicular Vectors

Suppose the angle between v and w is 90° . Its cosine is zero. That produces a valuable test $v \cdot w = 0$ for perpendicular vectors.

Perpendicular vectors have $v \cdot w = 0$. Then $\|v + w\|^2 = \|v\|^2 + \|w\|^2$. (3)

This is the most important special case. It has brought us back to 90° angles and lengths $a^2 + b^2 = c^2$. The algebra for perpendicular vectors ($v \cdot w = 0 = w \cdot v$) is easy:

$$\|v + w\|^2 = (v + w) \cdot (v + w) = v \cdot v + v \cdot w + w \cdot v + w \cdot w = \|v\|^2 + \|w\|^2. \quad (4)$$

Two terms were zero. Please notice that $\|v - w\|^2$ is also equal to $\|v\|^2 + \|w\|^2$.

Example 2 The vector $v = (1, 1)$ is at a 45° angle with the x axis

The vector $w = (1, -1)$ is at a -45° angle with the x axis

The sum $v + w$ is $(2, 0)$. The difference $v - w$ is $(0, 2)$.

So the angle between $(1, 1)$ and $(1, -1)$ is 90° . Their dot product is $v \cdot w = 1 - 1 = 0$. This right triangle has $\|v\|^2 = 2$ and $\|w\|^2 = 2$ and $\|v - w\|^2 = \|v + w\|^2 = 4$.

Example 3 The vectors $v = (4, 2)$ and $w = (-1, 2)$ have a zero dot product:

Dot product is zero

Vectors are perpendicular

$$\begin{bmatrix} 4 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 2 \end{bmatrix} = -4 + 4 = 0.$$

Put a weight of 4 at the point $x = -1$ (left of zero) and a weight of 2 at the point $x = 2$ (right of zero). The x axis will balance on the center point like a see-saw. The weights balance because the dot product is $(4)(-1) + (2)(2) = 0$.

This example is typical of engineering and science. The vector of weights is $(w_1, w_2) = (4, 2)$. The vector of distances from the center is $(v_1, v_2) = (-1, 2)$. The weights times the distances, $w_1 v_1$ and $w_2 v_2$, give the “moments”. The equation for the see-saw to balance is $w \cdot v = w_1 v_1 + w_2 v_2 = 0 =$ zero dot product.

Example 4 The unit vectors $v = (1, 0)$ and $u = (\cos \theta, \sin \theta)$ have $v \cdot u = \cos \theta$. Now we are connecting the dot product to the angle between vectors.

Cosine of the angle θ The cosine formula is easy to remember for unit vectors:

If $\|v\| = 1$ and $\|u\| = 1$, the angle θ between v and u has $\cos \theta = v \cdot u$.

In mathematics, zero is always a special number. For dot products, it means that *these two vectors are perpendicular*. The angle between them is 90° . The clearest example of perpendicular vectors is $i = (1, 0)$ along the x axis and $j = (0, 1)$ up the y axis. Again the dot product is $i \cdot j = 0 + 0 = 0$. The cosine of 90° is zero.

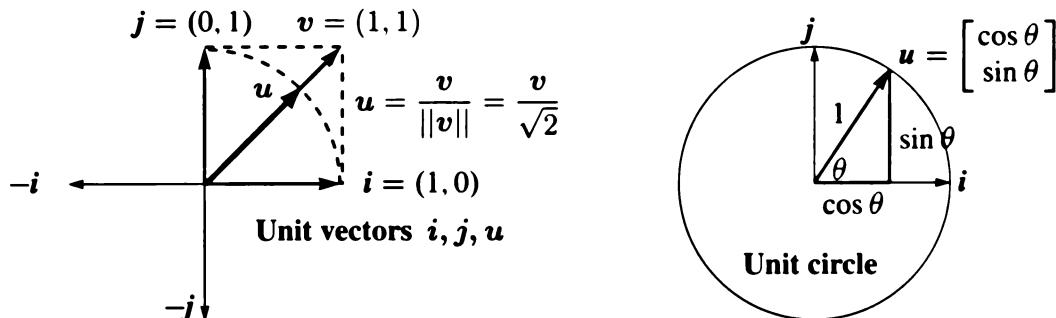


Figure 1.4: Left: The coordinate vectors i and j . The unit vector u divides $v = (1, 1)$ by its length $\|v\| = \sqrt{2}$. Right: The unit vector $u = (\cos \theta, \sin \theta)$ is at angle θ with i .

Example 5 Dot products enter in economics and business. We have three goods to buy. Their prices for each unit are (p_1, p_2, p_3) —this is the price vector p . The quantities we buy are (q_1, q_2, q_3) . Buying q_1 units at the price p_1 brings in $q_1 p_1$. The total cost adds up quantities q times prices p . This is the dot product $q \cdot p$ in three dimensions:

$$\text{Cost} = (q_1, q_2, q_3) \cdot (p_1, p_2, p_3) = q_1 p_1 + q_2 p_2 + q_3 p_3 = \text{dot product}.$$

A zero dot product means that “the books balance”. Total sales equal total purchases if $q \cdot p = 0$. Then p is perpendicular to q (in three-dimensional space). A supermarket with thousands of goods goes quickly into high dimensions.

Spreadsheets have become essential in management. They compute linear combinations and dot products. What you see on the screen is a matrix.

The Angle Between Two Vectors

We know that perpendicular vectors have $\mathbf{v} \cdot \mathbf{w} = 0$. The dot product is zero when the angle is 90° . Our next step is to connect all dot products to angles. The dot product $\mathbf{v} \cdot \mathbf{w}$ finds the angle between any two nonzero vectors \mathbf{v} and \mathbf{w} .

Example 6 The unit vectors $\mathbf{v} = (\cos \alpha, \sin \alpha)$ and $\mathbf{w} = (\cos \beta, \sin \beta)$ have $\mathbf{v} \cdot \mathbf{w} = \cos \alpha \cos \beta + \sin \alpha \sin \beta$. In trigonometry this is the formula for $\cos(\beta - \alpha)$. Figure 1.5 shows that the angle between the unit vectors \mathbf{v} and \mathbf{w} is $\beta - \alpha$.

The dot product $\mathbf{w} \cdot \mathbf{v}$ equals $\mathbf{v} \cdot \mathbf{w}$. The order of \mathbf{v} and \mathbf{w} makes no difference.

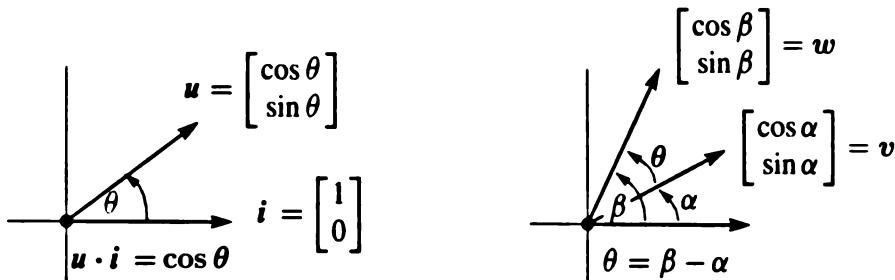


Figure 1.5: Unit vectors: $\mathbf{u} \cdot \mathbf{i} = \cos \theta$. The angle between the vectors is θ .

Suppose $\mathbf{v} \cdot \mathbf{w}$ is not zero. It may be positive, it may be negative. The sign of $\mathbf{v} \cdot \mathbf{w}$ immediately tells whether we are below or above a right angle. The angle is less than 90° when $\mathbf{v} \cdot \mathbf{w}$ is positive. The angle is above 90° when $\mathbf{v} \cdot \mathbf{w}$ is negative.

The borderline is where vectors are perpendicular to \mathbf{v} . On that dividing line between plus and minus, $\mathbf{w}_2 = (1, -3)$ is perpendicular to $\mathbf{v} = (3, 1)$. Their dot product is zero. Then \mathbf{w}_3 goes beyond a 90° angle with \mathbf{v} . The test becomes $\mathbf{v} \cdot \mathbf{w}_3 < 0$: *negative*.

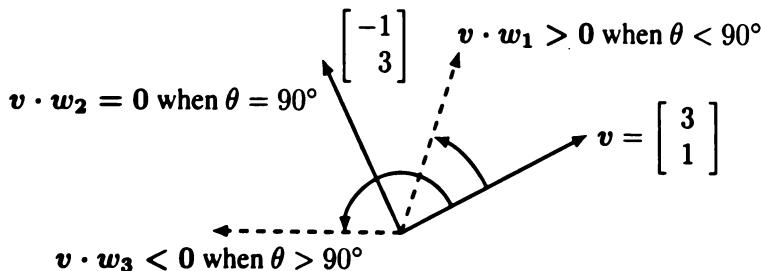


Figure 1.6: Small angle $\mathbf{v} \cdot \mathbf{w}_1 > 0$. Right angle $\mathbf{v} \cdot \mathbf{w}_2 = 0$. Large angle $\mathbf{v} \cdot \mathbf{w}_3 < 0$.

The dot product reveals the exact angle θ . To repeat: For unit vectors \mathbf{u} and \mathbf{U} , *the dot product $\mathbf{u} \cdot \mathbf{U}$ is the cosine of θ* . This remains true in n dimensions.

Remember that $\cos \theta$ is never greater than 1. It is never less than -1 . *The dot product of unit vectors is between -1 and 1 . The cosine of θ is revealed by $\mathbf{u} \cdot \mathbf{U}$.*

What if \mathbf{v} and \mathbf{w} are not unit vectors? Divide by their lengths to get $\mathbf{u} = \mathbf{v}/\|\mathbf{v}\|$ and $\mathbf{U} = \mathbf{w}/\|\mathbf{w}\|$. Then the dot product of those unit vectors \mathbf{u} and \mathbf{U} gives $\cos \theta$.

COSINE FORMULA If \mathbf{v} and \mathbf{w} are nonzero vectors then $\frac{\mathbf{v} \cdot \mathbf{w}}{\ \mathbf{v}\ \ \mathbf{w}\ } = \cos \theta$.	(5)
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Whatever the angle, this dot product of $\mathbf{v}/\|\mathbf{v}\|$ with $\mathbf{w}/\|\mathbf{w}\|$ never exceeds one. That is the “*Schwarz inequality*” $|\mathbf{v} \cdot \mathbf{w}| \leq \|\mathbf{v}\| \|\mathbf{w}\|$ for dot products—or more correctly the Cauchy-Schwarz-Bunyakowsky inequality. It was found in France and Germany and Russia (and maybe elsewhere—it is the most important inequality in mathematics).

Since $|\cos \theta|$ never exceeds 1, the cosine formula in (5) gives two great inequalities.

SCHWARZ INEQUALITY

$$|\mathbf{v} \cdot \mathbf{w}| \leq \|\mathbf{v}\| \|\mathbf{w}\|$$

TRIANGLE INEQUALITY

$$\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$$

The triangle inequality comes directly from the Schwarz inequality!

$$\|\mathbf{v} + \mathbf{w}\|^2 = \mathbf{v} \cdot \mathbf{v} + \mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{v} + \mathbf{w} \cdot \mathbf{w} \leq \|\mathbf{v}\|^2 + 2\|\mathbf{v}\|\|\mathbf{w}\| + \|\mathbf{w}\|^2. \quad (6)$$

The square root is $\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$. Side 3 cannot exceed Side 1 + Side 2.

Example 7 Find $\cos \theta$ for $\mathbf{v} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ and $\mathbf{w} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and check both inequalities.

The dot product is $\mathbf{v} \cdot \mathbf{w} = 4$. Both \mathbf{v} and \mathbf{w} have length $\sqrt{5}$. So $\|\mathbf{v}\| \|\mathbf{w}\| = 5$.

$$\cos \theta = \frac{\mathbf{v} \cdot \mathbf{w}}{\|\mathbf{v}\| \|\mathbf{w}\|} = \frac{4}{\sqrt{5}\sqrt{5}} = \frac{4}{5}.$$

The Schwarz inequality is $4 < 5$. By the triangle inequality, side 3 = $\|\mathbf{v} + \mathbf{w}\|$ is less than side 1 + side 2. With $\mathbf{v} + \mathbf{w} = (3, 3)$ the three side lengths are $\sqrt{18} < \sqrt{5} + \sqrt{5}$. Square this inequality to get $18 < 20$. This confirms the triangle inequality.

Example 8 The dot product of $\mathbf{v} = (a, b)$ and $\mathbf{w} = (b, a)$ is $2ab$. Their lengths are $\|\mathbf{v}\| = \|\mathbf{w}\| = \sqrt{a^2 + b^2}$. The Schwarz inequality $\mathbf{v} \cdot \mathbf{w} \leq \|\mathbf{v}\| \|\mathbf{w}\|$ is $2ab \leq a^2 + b^2$.

Any numbers a^2 and b^2 have geometric mean $|ab| \leq$ arithmetic mean $\frac{1}{2}(a^2 + b^2)$.

The proof is that $\frac{1}{2}(a^2 + b^2) - ab = \frac{1}{2}(a - b)^2$ is a perfect square: never negative!

A Plane in 3 Dimensions

Suppose \mathbf{n} is a unit vector with three components n_1, n_2, n_3 . Look at all vectors \mathbf{w} in \mathbf{R}^3 that are perpendicular to \mathbf{n} (so $\mathbf{w} \cdot \mathbf{n} = 0$):

The vectors \mathbf{w} with $\mathbf{w} \cdot \mathbf{n} = 0$ fill a 2-dimensional plane in \mathbf{R}^3

The whole plane is perpendicular to its “normal vector \mathbf{n} ”. The equation of a 2-dimensional plane in 3-dimensional space is $n_1 w_1 + n_2 w_2 + n_3 w_3 = 0$. For the “ xy plane” the normal vector \mathbf{n} going straight upward has components 0, 0, 1. So the equation of the xy plane is just $w_3 = 0$ or $z = 0$, which we already knew.

■ WORKED EXAMPLES ■

1.2 A For the vectors $v = (3, 4)$ and $w = (4, 3)$ test the Schwarz inequality on $v \cdot w$ and the triangle inequality on $\|v + w\|$. Find $\cos \theta$ for the angle between v and w .

Solution The dot product is $v \cdot w = (3)(4) + (4)(3) = 24$. The length of v is $\|v\| = \sqrt{9+16} = 5$ and also $\|w\| = 5$. The sum $v + w = (7, 7)$ has length $7\sqrt{2} < 10$.

Schwarz inequality $|v \cdot w| \leq \|v\| \|w\|$ is $24 < 25$.

Triangle inequality $\|v + w\| \leq \|v\| + \|w\|$ is $7\sqrt{2} < 5 + 5$.

Cosine of angle $\cos \theta = \frac{24}{25}$ Thin angle from $v = (3, 4)$ to $w = (4, 3)$

1.2 B Which v and w give equality $|v \cdot w| = \|v\| \|w\|$ and $\|v + w\| = \|v\| + \|w\|$?

Equality: One vector is a multiple of the other as in $w = cv$. Then the angle is 0° or 180° . In this case $|\cos \theta| = 1$ and $|v \cdot w|$ equals $\|v\| \|w\|$. If the angle is 0° , as in $w = 2v$, then $\|v + w\| = \|v\| + \|w\|$ (both sides give $3\|v\|$). This $v, 2v, 3v$ triangle is flat.

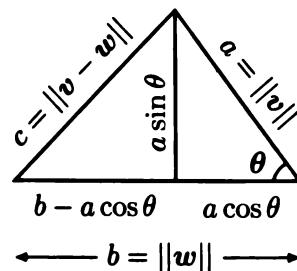
1.2 C Find a unit vector u in the direction of $v = (3, 4)$. Find a unit vector U that is perpendicular to u . There are two possibilities for U .

Solution For a unit vector u , divide v by its length $\|v\| = 5$. For a perpendicular vector V we can choose $(-4, 3)$ or $(4, -3)$. For a unit vector U , divide V by its length $\|V\| = 5$.

1.2 D We want to explain the angle formula $v \cdot w = \|v\| \|w\| \cos \theta$. This is $ab \cos \theta$ in the Law of Cosines $c^2 = a^2 + b^2 - 2ab \cos \theta$.

Use Pythagoras in the left triangle !

$$\begin{aligned} c^2 &= (a \sin \theta)^2 + (b - a \cos \theta)^2 \\ &= a^2 \sin^2 \theta + b^2 - 2ab \cos \theta + a^2 \cos^2 \theta \\ &= a^2 + b^2 - 2ab \cos \theta \end{aligned}$$



The picture shows the sides $a = \|v\|$, $b = \|w\|$, $c = \|v - w\|$ and two right triangles.

Compare with $\|v - w\|^2 = \|v\|^2 + \|w\|^2 - 2v \cdot w$ to match $v \cdot w$ with $\|v\| \|w\| \cos \theta$.