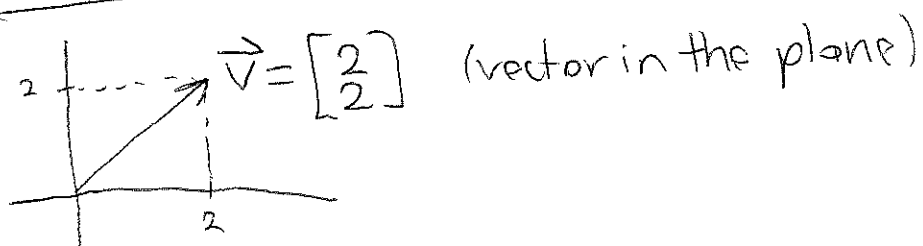


Last time: Mathematical objects in Linear Algebra,

⑥

vectors and scalars



Operations: Vector addition
vector + vector = vector

$$\begin{bmatrix} 2 \\ 2 \end{bmatrix} + \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

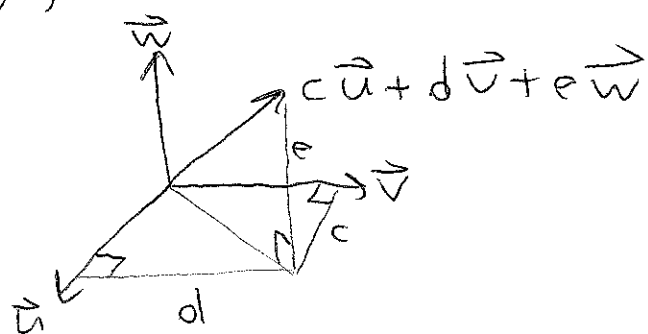
Scalar multiplication
number \times vector = vector

$$5 \cdot \begin{bmatrix} 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 10 \\ 10 \end{bmatrix}$$

Linear combinations of vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ (in any dimension):

all vectors $c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m$ where c_1, c_2, \dots, c_m are any scalars.

In 3 dimensions: usually, linear combinations of 3 vectors $\vec{u}, \vec{v}, \vec{w}$ fill up all of 3-dimensional space:

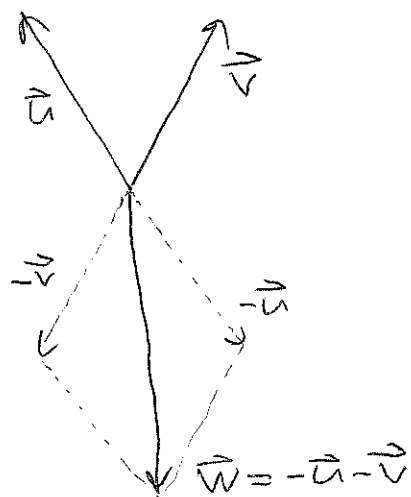


But not if one of $\vec{u}, \vec{v}, \vec{w}$ is already a linear combination of the other 2! Then set of linear combinations is probably a plane sitting inside 3-dim. space (or could be a line).

Problem 1.1.5 $\vec{u} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \vec{v} = \begin{bmatrix} -3 \\ 1 \\ -2 \end{bmatrix}, \vec{w} = \begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix}$

Let's compute $\vec{u} + \vec{v} + \vec{w} = \begin{bmatrix} 1 - 3 + 2 \\ 2 + 1 - 3 \\ 3 - 2 - 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ the zero vector

This tells us that $\vec{w} = -\vec{u} - \vec{v} = (-1)\vec{u} + (-1)\vec{v}$, a linear combination of \vec{u} and \vec{v} . (7)



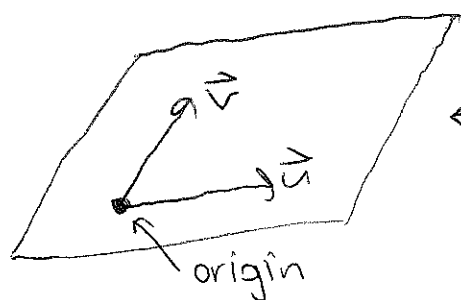
Any linear combination of $\vec{u}, \vec{v}, \vec{w}$ is just a linear combination of \vec{u}, \vec{v} :

$$c\vec{u} + d\vec{v} + e\vec{w} =$$

$$c\vec{u} + d\vec{v} + e(-\vec{u} - \vec{v}) =$$

$$(c-e)\vec{u} + (d-e)\vec{v}$$

So the set of linear combinations of $\vec{u}, \vec{v}, \vec{w}$ is just the plane determined by \vec{u} and \vec{v}



plane through origin
in 3-dimensional space

Here $\vec{u}, \vec{v}, \vec{w}$ are not "independent". Rather \vec{w} is "dependent" on \vec{u} and \vec{v} (it's a linear combination).

Big question: How to tell when a set of vectors is "independent"? (we will study this question later in the course)

Section 1.2 We need one more operation to do geometry with vectors

measure: What are the basic things we measure in geometry?

The dot product of two vectors is a tool for measuring both length of a vector and angle between two vectors

Lengths and angles

Definition: The dot product of $\vec{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$ and $\vec{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$ is: $\textcircled{8}$

$$\vec{u} \cdot \vec{v} = \underbrace{u_1 v_1 + u_2 v_2 + \dots + u_n v_n}_{\text{vector} \cdot \text{vector} = \text{scalar (not another vector!)}}$$

Examples $\begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} = 1(3) + (-1)(1) + 2(2) = 6$

$$\begin{bmatrix} 2 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ -3 \end{bmatrix} = 2(1) + 1(-3) = -1$$

Some rules: (1) $\vec{u} \cdot \vec{v} = \vec{v} \cdot \vec{u}$ (because $u_1 v_1 = v_1 u_1, u_2 v_2 = v_2 u_2, \dots$)

(2) $\vec{u} \cdot (\vec{v} + \vec{w}) = \vec{u} \cdot \vec{v} + \vec{u} \cdot \vec{w}$ (Distributive law, because $u_1(v_1 + w_1) = u_1 v_1 + u_1 w_1, \dots$)

(3) $(c\vec{u}) \cdot \vec{v} = c(\vec{u} \cdot \vec{v})$ (Associativity: you can move parentheses)

↑ scalar multiplication dot product regular multiplication of real numbers

Proof $(c\vec{u}) \cdot \vec{v} = \begin{bmatrix} cu_1 \\ cu_2 \\ \vdots \\ cu_n \end{bmatrix} \cdot \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = (cu_1)v_1 + (cu_2)v_2 + \dots + (cu_n)v_n$

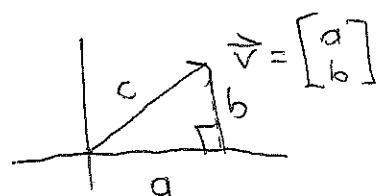
$$= c(u_1 v_1) + c(u_2 v_2) + \dots + c(u_n v_n) = c(u_1 v_1 + u_2 v_2 + \dots + u_n v_n)$$

$$= c(\vec{u} \cdot \vec{v}) \quad \checkmark$$

These rules show that the dot product behaves like real number multiplication, so it makes sense to call it a "product."

Now what can we do with the dot product?

Lengths In 2D:



$c = \text{length of } \vec{v}$

Pythagorean Theorem:

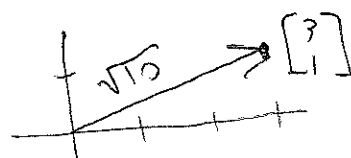
$$c^2 = a^2 + b^2$$

This is $\vec{v} \cdot \vec{v}$

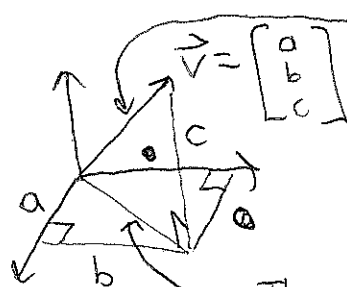
Notation: $\|\vec{v}\| = \text{length of } \vec{v}$

Result: $\|\vec{v}\|^2 = \vec{v} \cdot \vec{v}$, or $\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}}$

Example: $\left\| \begin{bmatrix} 3 \\ 1 \end{bmatrix} \right\| = \sqrt{3^2 + 1^2} = \sqrt{10}$



In 3D:



$$\|\vec{v}\|^2 = (\sqrt{a^2 + b^2})^2 + c^2$$

$$= a^2 + b^2 + c^2 = \vec{v} \cdot \vec{v}$$

(again)

This length = $\sqrt{a^2 + b^2}$

So $\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}}$ in 3 dimensions as well.

Example: $\left\| \begin{bmatrix} 3 \\ 1 \\ -2 \end{bmatrix} \right\| = \sqrt{3^2 + 1^2 + (-2)^2} = \sqrt{14}$

What about vectors in n dimensions? Same formula:

$$\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}}, \text{ that is, } \sqrt{v_1^2 + v_2^2 + \dots + v_n^2}$$

How does scalar multiplication affect lengths?

$$\|c\vec{v}\| = \sqrt{(c\vec{v}) \cdot (c\vec{v})} = \sqrt{c^2(\vec{v} \cdot \vec{v})} = \sqrt{c^2} \cdot \sqrt{\vec{v} \cdot \vec{v}} = |c| \cdot \|\vec{v}\|$$

positive
square root

$\|\vec{v}\|$

This is what I
told you last time.

A unit vector has length $\|\vec{v}\| = 1$.

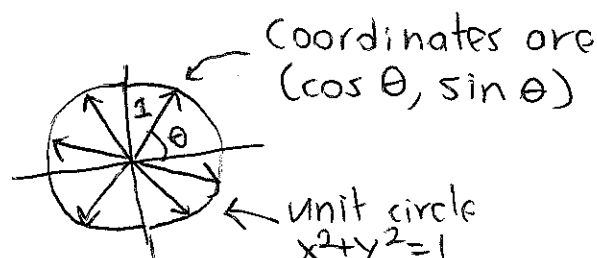
We can scale any non-zero vector to turn it into a unit vector.

Example $\vec{v} = \begin{bmatrix} 1 \\ -1 \\ -1 \\ 1 \end{bmatrix}$, $\|\vec{v}\| = \sqrt{1^2 + (-1)^2 + (-1)^2 + 1^2} = 2$ (not a unit vector)

But $\vec{u} = \frac{1}{2}\vec{v}$ is a unit vector: $\|\vec{u}\| = \frac{1}{2}\|\vec{v}\| = \frac{1}{2}(2) = 1$

($-\frac{1}{2}\vec{v}$ is also a unit vector)

Example Find all unit vectors in two dimensions.



Every unit vector in 2D looks like $\vec{u} = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$ (10)

for some angle θ .

$\theta = 0$: x-axis unit vector $\vec{i} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$. Notice: angle between \vec{i} and

$\vec{u} = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$ is θ , and $\vec{i} \cdot \vec{u} = \cos \theta$
relation between dot product and angle

Angles: Dot product also measures angle between vectors

If $\theta = \frac{\pi}{2}$ (or 90°), Pythagorean Thm.

says $\|\vec{u} - \vec{v}\|^2 = \|\vec{u}\|^2 + \|\vec{v}\|^2$.

In general, Law of Cosines says:

$$\|\vec{u} - \vec{v}\|^2 = \|\vec{u}\|^2 + \|\vec{v}\|^2 - 2\|\vec{u}\|\|\vec{v}\| \cdot \cos \theta$$

can be in any dimension.
But since \vec{u}, \vec{v} determine a plane (it's the plane of linear combinations $c_1\vec{u} + c_2\vec{v}$), we can measure angles in this plane

$$\begin{aligned} (\vec{u} - \vec{v}) \cdot (\vec{u} - \vec{v}) &= \\ \vec{u} \cdot \vec{u} - \vec{v} \cdot \vec{u} - \vec{u} \cdot \vec{v} + \vec{v} \cdot \vec{v} &= \\ \|\vec{u}\|^2 - 2(\vec{u} \cdot \vec{v}) + \|\vec{v}\|^2 \end{aligned}$$

Simplify: $-2(\vec{u} \cdot \vec{v}) = -2\|\vec{u}\|\|\vec{v}\|\cos \theta \rightarrow$

$$\cos \theta = \frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\|\|\vec{v}\|}$$

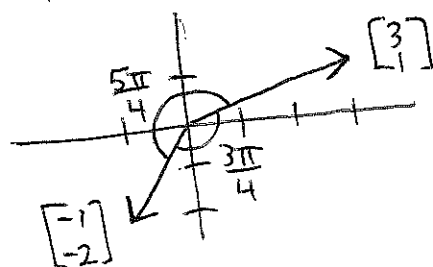
Example: Angle between $\begin{bmatrix} 3 \\ 1 \end{bmatrix}$ and $\begin{bmatrix} -1 \\ -2 \end{bmatrix}$

$$\cos \theta = \frac{\begin{bmatrix} 3 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ -2 \end{bmatrix}}{\|\begin{bmatrix} 3 \\ 1 \end{bmatrix}\| \|\begin{bmatrix} -1 \\ -2 \end{bmatrix}\|} = \frac{-3 - 2}{\sqrt{9+1}\sqrt{1+4}} = \frac{-5}{\sqrt{10}\sqrt{5}} = -\frac{1}{\sqrt{2}}$$

θ is an inverse cosine of $-\frac{1}{\sqrt{2}}$

Two options between 0 and 2π ,

$$\theta = \frac{3\pi}{4} \text{ or } \frac{5\pi}{4}$$



Some applications of the dot product-angle formula:

Test for perpendicular or orthogonal vectors:

(11)

If $\vec{u} \cdot \vec{v} = 0$, then $\cos \theta = 0$, so $\theta = \frac{\pi}{2}$ (or 90°).

Schwarz Inequality: $|\vec{v} \cdot \vec{w}| \leq \|\vec{v}\| \|\vec{w}\|$

Why? Well, we know $\vec{v} \cdot \vec{w} = \|\vec{v}\| \|\vec{w}\| \underbrace{\cos \theta}_{\text{between } -1 \text{ and } 1}$

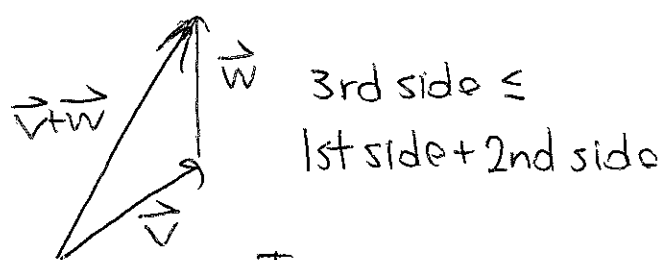
$$\text{So } |\vec{v} \cdot \vec{w}| = \|\vec{v}\| \|\vec{w}\| \underbrace{|\cos \theta|}_{\leq 1} \leq \|\vec{v}\| \|\vec{w}\|$$

Strang calls this "the most important inequality in mathematics"

Here's another important one:

Triangle Inequality: $\|\vec{v} + \vec{w}\| \leq \|\vec{v}\| + \|\vec{w}\|$

or $\|\vec{v} - \vec{w}\|$ (replace \vec{w} with $-\vec{w}$)



To prove: compare $\|\vec{v} + \vec{w}\|^2$ with $(\|\vec{v}\| + \|\vec{w}\|)^2$

$$\begin{aligned} (\vec{v} + \vec{w}) \cdot (\vec{v} + \vec{w}) &= \|\vec{v}\|^2 + 2\vec{v} \cdot \vec{w} + \|\vec{w}\|^2 \\ &\leq \|\vec{v}\|^2 + 2|\vec{v} \cdot \vec{w}| + \|\vec{w}\|^2 \\ \xrightarrow{\text{Schwarz}} &\leq \|\vec{v}\|^2 + 2\|\vec{v}\| \|\vec{w}\| + \|\vec{w}\|^2 \\ &= (\|\vec{v}\| + \|\vec{w}\|)^2 \end{aligned}$$

We see $\|\vec{v} + \vec{w}\|^2 \leq (\|\vec{v}\| + \|\vec{w}\|)^2$. Take $\sqrt{\quad}$: $\|\vec{v} + \vec{w}\| \leq \|\vec{v}\| + \|\vec{w}\|$ ✓

Question: Is it possible for $\|\vec{v} + \vec{w}\|$ to actually equal $\|\vec{v}\| + \|\vec{w}\|$?

Yes! If \vec{v}, \vec{w} are pointing in the same direction:

