

Let  $u$  and  $v$  be two vectors in  $\mathbb{R}^2$ . Then we can compute the angle  $\theta$  between the vectors  $u$  and  $v$  using the dot products as :

$$\cos(\theta) = \frac{u \cdot v}{\sqrt{(v \cdot v) \times (u \cdot u)}} \quad \text{i.e.} \quad \theta = \cos^{-1} \left( \frac{u \cdot v}{\sqrt{(v \cdot v) \times (u \cdot u)}} \right)$$

More generally, the length of the vector  $(x, y, z) \in \mathbb{R}^3$  is  $\sqrt{x^2 + y^2 + z^2} = \sqrt{(x, y, z) \cdot (x, y, z)}$ .

Consider 3 vectors  $a, b, c$  in  $\mathbb{R}^3$  and a scalar  $\lambda$  in  $\mathbb{R}$ . Then,

✓  $\lambda(a \cdot b) = (\lambda a) \cdot b$

✓  $\lambda(a \cdot b) = (\lambda b) \cdot a$

✓  $(a + c) \cdot b = a \cdot b + c \cdot b$

✓  $a \cdot a = 0, b \cdot b = 0$  if and only if  $a, b$  are null vectors.

An **inner product** on a vector space  $V$  is a function  $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{R}$  satisfying the following :

- ▶  $\langle v, v \rangle > 0$  for all  $v \in V \setminus \{0\}$ ;  $\langle v, v \rangle = 0$  if and only if  $v = 0$ .
- ▶  $\langle v_1 + v_2, v_3 \rangle = \langle v_1, v_3 \rangle + \langle v_2, v_3 \rangle$
- ▶  $\langle v_1, v_2 \rangle = \langle v_2, v_1 \rangle$
- ▶  $\langle cv_1, v_2 \rangle = c \langle v_1, v_2 \rangle = \langle v_1, cv_2 \rangle$ .

A **norm** on a vector space  $V$  is a function satisfying the following conditions:

- ▶  $\|x + y\| \leq \|x\| + \|y\|$ , for all  $x, y \in V$   
 $v + w$        $v$        $w$
- ▶  $\|cx\| = |c|\|x\|$  for all  $c \in \mathbb{R}$  and for all  $x \in V$   
 $cv$        $|c| \|v\|$
- ▶  $\|x\| \geq 0$  for all  $x \in V$ ;  $\|x\| = 0$  if and only if  $x = 0$   
 $\|v\|$        $v$        $\|v\| = 0$  iff  $v = 0$

Two vectors  $u$  and  $v$  of an inner product space  $V$  are said to be **orthogonal** if  $\langle u, v \rangle = 0$ .

Let  $\{v_1, v_2, \dots, v_k\}$  be an orthogonal set of vectors in the inner product space  $V$ .

Then  $\{v_1, v_2, \dots, v_k\}$  is a linearly independent set of vectors.

Let  $V$  be an inner product space. A basis consisting of mutually orthogonal vectors is called an **orthogonal basis**.

Examples of orthogonal bases :

1. the standard basis.
2.  $\{(4, 3, -2), (-3, 2, -3), (-5, 18, 17)\} \subseteq \mathbb{R}^3$ .
3. consider  $\mathbb{R}^2$  with the inner product  
 $\langle (x_1, x_2), (y_1, y_2) \rangle = x_1y_1 - (x_1y_2 + x_2y_1) + 2x_2y_2$ .  
 Then  $\{(1, 1), (1, 0)\}$  is an orthogonal basis.

An **orthonormal set** of vectors of an inner product space  $V$  is an orthogonal set of vectors such that the norm of each vector of the set is 1.

Let  $V$  be an inner product space. If  $\Gamma = \{v_1, v_2, \dots, v_k\}$  is an orthogonal set of vectors, then we can obtain an orthonormal set of vectors  $\beta$  from  $\Gamma$  by

$$\beta = \left\{ \frac{v_1}{\|v_1\|}, \frac{v_2}{\|v_2\|}, \dots, \frac{v_k}{\|v_k\|} \right\}.$$

An **orthonormal basis** is an orthonormal set of vectors which forms a basis.

Equivalently : An orthonormal basis is an orthogonal basis where the norm of each vector is 1.

Let  $A$  be the coefficient matrix of the given system of linear equations. Let a matrix  $B$  contain the column vectors of  $A$ , which are normalized by their respective norms, as its columns (i.e. first column vector of  $A$  normalized by its norm is the first column of  $B$ ). Which of the following statements are true ?

☒ The determinant of  $BB^T$  is 1.

☒  $BB^T$  is an identity matrix.

☒  $BB^T$  is a scalar matrix.

☒  $BB^T$  is a diagonal matrix.

Gram-Schmidt process to find orthonormal basis from a set of basis vectors

Consider the basis  $\beta = \{(1, 2, 2), (-1, 0, 2), (0, 0, 1)\}$  for  $\mathbb{R}^3$ . Can we use this to obtain an orthonormal basis for  $\mathbb{R}^3$ ?

Let  $v_1 = (1, 2, 2)$ . We want a vector which is orthogonal to  $v_1$ , i.e. a vector in  $\langle v_1 \rangle^\perp$ , so we use the projection  $P_{v_1}$  to  $v_1$ .

$$\begin{aligned} \text{Define } v_2 &= (-1, 0, 2) - P_{v_1}((-1, 0, 2)) = \\ &= (-1, 0, 2) - \frac{\langle (-1, 0, 2), (1, 2, 2) \rangle}{\langle (1, 2, 2), (1, 2, 2) \rangle} (1, 2, 2) \\ &= \left( -\frac{4}{3}, -\frac{2}{3}, \frac{4}{3} \right). \end{aligned}$$

$$\begin{aligned} \text{Define } v_3 &= (0, 0, 1) - P_{v_1}((0, 0, 1)) - P_{v_2}((0, 0, 1)) \\ &= (0, 0, 1) - \frac{\langle (0, 0, 1), (1, 2, 2) \rangle}{\langle (1, 2, 2), (1, 2, 2) \rangle} (1, 2, 2) \\ &\quad - \frac{\langle (0, 0, 1), (-\frac{4}{3}, -\frac{2}{3}, \frac{4}{3}) \rangle}{\langle (-\frac{4}{3}, -\frac{2}{3}, \frac{4}{3}), (-\frac{4}{3}, -\frac{2}{3}, \frac{4}{3}) \rangle} \left( -\frac{4}{3}, -\frac{2}{3}, \frac{4}{3} \right) \\ &= \left( \frac{2}{9}, -\frac{2}{9}, \frac{1}{9} \right). \end{aligned}$$

Check  $\langle v_1, v_2 \rangle = \langle v_1, v_3 \rangle = \langle v_2, v_3 \rangle = 0$

Thus  $\{v_1, v_2, v_3\}$  is an orthogonal basis and dividing each vector by its norm yields an orthonormal basis

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

3) Suppose  $W_1$  and  $W_2$  are subspaces of a vector space  $V$ . Let  $P_{W_1}$  and  $P_{W_2}$  denote the projection from  $V$  to  $W_1$  and  $V$  to  $W_2$  respectively. Which of the following statements is true?

Then,

☐ If  $P_{W_1} + P_{W_2}$  is a projection from  $V$  to  $W_1 + W_2$ , then  $P_{W_1} \circ P_{W_2} + P_{W_2} \circ P_{W_1} = 0$ .

Week10

To prove continuity/discontinuity of a curve in two variables  $x$  and  $y$  at a specified point, consider  $y = mx$ . After substituting, if you get an expression in  $m$ , then it means the curve isn't continuous since the limit value at the specified point depends on the value of  $m$ .