

Wk 2-1 Lecture

linear combination

\underline{v} is a linear combination of vectors $\underline{v}_1, \underline{v}_2 \dots \underline{v}_n$

If there are scalars such that

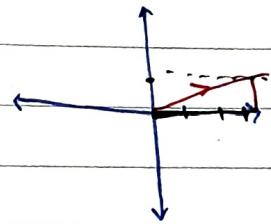
$$\underline{v} = c_1 \underline{v}_1 + c_2 \underline{v}_2 + \dots + c_n \underline{v}_n$$

ex) | coefficients

$$\begin{bmatrix} -1 \\ 2 \\ -11 \end{bmatrix} \text{ is linear comb of } \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \text{ and } \begin{bmatrix} 3 \\ 0 \\ 7 \end{bmatrix}$$

$$\text{because } 2 \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 3 \\ 0 \\ 7 \end{bmatrix} = \begin{bmatrix} 2-3 \\ 2-0 \\ -4-7 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ -11 \end{bmatrix}$$

$$\begin{bmatrix} 3 \\ 1 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 1 \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$



Show that when $\underline{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $\underline{v}_2 = \begin{bmatrix} -2 \\ -2 \end{bmatrix}$

$\underline{v} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ \underline{v} is NOT a linear comb of \underline{v}_1 and \underline{v}_2

$$\text{Assume } \begin{bmatrix} 1 \\ 3 \end{bmatrix} = a \begin{bmatrix} 1 \\ 1 \end{bmatrix} + b \begin{bmatrix} -2 \\ -2 \end{bmatrix}$$

$$= \begin{bmatrix} a+2b \\ a-2b \end{bmatrix}$$

$$1 = -2b + a$$

$$\frac{3}{-2} = \frac{-2b+a}{-2}$$

$$-2b = 2 \quad a = 0$$

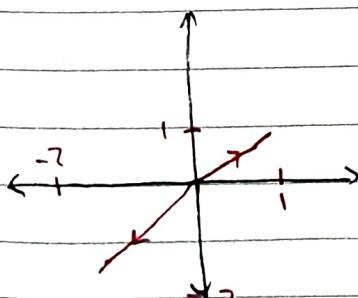
Based on assumption, there exists no constant a, b .

$$a = 2 \quad b = 0 = \frac{1}{2}$$

∴ contradiction

∴ Assumption is wrong

∴ not a linear combination.



Geometrically, because v_1 and v_2 are on the same line, linear comb of v_1 and v_2 will always be on the same line.

∴ \underline{v} is not on the line $y=x$.

Dot Product

$$\underline{v} = [v_1, v_2 \dots v_n]$$

$$\underline{w} = [w_1, w_2 \dots w_n]$$

$$v \cdot w = [v_1 w_1 + v_2 w_2 + v_3 w_3 \dots v_n w_n]$$

$$\underline{u} = [1, 2], \quad \underline{v} = [2, -3]$$

$$u \cdot v = 2 - 6 = -4$$

$$\underline{u} \cdot \underline{v} = \underline{v} \cdot \underline{u} \quad \text{commutative}$$

$$\underline{u} \cdot (\underline{v} + \underline{w}) = \underline{u} \cdot \underline{v} + \underline{u} \cdot \underline{w} \quad \text{distributive}$$

$$(c\underline{v}) \cdot \underline{v} = c(\underline{v} \cdot \underline{v}) \quad \text{constant can be pulled out}$$

* $\underline{u} \cdot \underline{u} \geq 0$

for $\underline{u} = [u_1, u_2 \dots u_n]$

$$\underline{u} \cdot \underline{u} = [u_1^2 + u_2^2 \dots u_n^2]$$

= sum of ~~pos~~ non-negative integers

≥ 0

More formal approach

let $\underline{u} = [u_1, u_2 \dots u_n]$

want to show $\underline{u} \cdot \underline{u} \geq 0$

we know $\underline{u} \cdot \underline{u} = [u_1^2 + u_2^2 + u_3^2 \dots u_n^2]$

Since $u_1, u_2 \dots u_n \in \mathbb{R}$, $u_1^2, u_2^2 \dots u_n^2 \in \mathbb{N}$ ($\mathbb{N} = \{x \in \mathbb{Z} : x \geq 0\}$)
~~sum~~ of natural numbers are bounded inside natural numbers.

Therefore, $\underline{u} \cdot \underline{u} \geq 0$

$$\begin{aligned} \underline{u} \cdot \underline{u} &= 0 \\ \underline{u} &= \underline{0} \end{aligned}$$

Assume $\underline{u} \cdot \underline{u} = 0$

$$\underline{u} \cdot \underline{u} = u_1^2 + u_2^2 \dots u_n^2$$

Since $u_1^2, u_2^2 \dots u_n^2$ are all positive,

squared.

for their sum to be zero, all elements of \underline{u} must be 0.

\therefore all elements of \underline{u} must be 0 (because $\sqrt{0} = 0$)

$$\therefore \underline{u} = [0, 0, \dots 0] = \underline{0}$$

$$\text{Assume } \underline{u} = \underline{0}, \quad \underline{u} \cdot \underline{u} = [u_1^2 + u_2^2 + u_3^2 \dots u_n^2]$$

$$= 0 + 0 + \dots 0 = 0 \quad \therefore \underline{u} \cdot \underline{u} = 0$$

Length of vectors

$$\underline{x} = [a, b]$$

$$\text{len}(\underline{x}) = \sqrt{a^2 + b^2}$$

$$\underline{v} = [a, b, c]$$

$$\frac{\text{len}(\underline{v})}{\|\underline{v}\|} = \sqrt{(\sqrt{a^2 + b^2})^2 + c^2} = \sqrt{a^2 + b^2 + c^2}$$

General formula

$$\text{len}(\underline{x}) = \sqrt{\underline{x} \cdot \underline{x}}$$

$$\|\underline{x}\| = \sqrt{\underline{x} \cdot \underline{x}}$$

$$\underline{x} \cdot \underline{x} = 0 \Leftrightarrow \|\underline{x}\| = 0$$

$$\therefore \|\underline{x}\| = 0 \Leftrightarrow \underline{x} = 0$$

Week 2-2 Lecture

$\|\mathbf{v}\|$ = length of vector \mathbf{v}

$|c|$ = absolute val of scalar c

$$\|c \cdot \mathbf{v}\| = \|\mathbf{v}\| \cdot |c|$$

Given a vector \mathbf{v} and a scalar c ,

I want to show that $\|c \cdot \mathbf{v}\| = \|\mathbf{v}\| \cdot |c|$

Let $\mathbf{v} = [v_1, v_2 \dots v_n]$

then $c \cdot \mathbf{v} = [cv_1, cv_2 \dots cv_n]$

~~We know that~~ ~~By definition~~ $\|c \cdot \mathbf{v}\| = \sqrt{cv \cdot cv}$

~~cv · cv~~

$$= [c^2 v_1^2 + c^2 v_2^2 \dots c^2 v_n^2]$$

$$= c^2 (v_1^2 + v_2^2 \dots v_n^2)$$

$$= c^2 \mathbf{v} \cdot \mathbf{v}$$

$$\therefore \|c \cdot \mathbf{v}\| = \sqrt{c^2 (\mathbf{v} \cdot \mathbf{v})} = |c| \sqrt{\mathbf{v} \cdot \mathbf{v}} = |c| \times \|\mathbf{v}\|$$

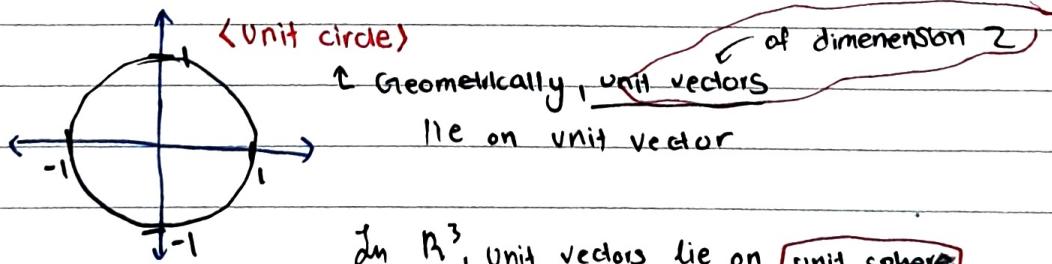
Vector with length 1 = UNIT VECTOR

Show $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ is a unit vector

$$\|\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}\| = \sqrt{1^2 + 0^2} = \sqrt{1^2} = 1$$

Because $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$'s len is 1, it is unit vector

also



In \mathbb{R}^3 , unit vectors lie on unit sphere

$\mathbf{v} = \text{Unit Vector } \times c$

$$\mathbf{v} = [1, 1] \quad \|\mathbf{v}\| = \sqrt{2}$$

$$\mathbf{x} = \sqrt{2} \left[\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right]$$

unit vector

$$|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \cdot \|\mathbf{v}\| \quad (\text{Cauchy-Schwarz})$$

$$\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\| \quad \text{Triangle Inequality}$$

Triangle Inequality

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

$$\|\mathbf{u} + \mathbf{v}\|^2 \leq \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\|\mathbf{u}\|\|\mathbf{v}\|$$

~~$$\Rightarrow \sqrt{(\mathbf{u} + \mathbf{v})^2} \leq \sqrt{\mathbf{u}^2} + \sqrt{\mathbf{v}^2}$$~~

~~$$\Rightarrow (\mathbf{u} + \mathbf{v}) \cdot (\mathbf{u} + \mathbf{v}) \leq (\mathbf{u} \cdot \mathbf{u}) + (\mathbf{v} \cdot \mathbf{v}) + 2\sqrt{\mathbf{u}^2 \mathbf{v}^2}$$~~

~~$$\mathbf{u} \cdot (\mathbf{u} + \mathbf{v}) + \mathbf{v} \cdot (\mathbf{u} + \mathbf{v}) \leq (\mathbf{u} \cdot \mathbf{u}) + (\mathbf{v} \cdot \mathbf{v}) + 2\sqrt{\mathbf{u}^2 \mathbf{v}^2}$$~~

~~(Dotted product)~~

~~$2 \times \mathbf{u}, \mathbf{v}$~~

~~$$(\mathbf{u} \cdot \mathbf{u}) + (\mathbf{u} \cdot \mathbf{v}) + (\mathbf{v} \cdot \mathbf{u}) + (\mathbf{v} \cdot \mathbf{v}) \leq (\mathbf{u} \cdot \mathbf{u}) + (\mathbf{v} \cdot \mathbf{v}) + 2\sqrt{\mathbf{u}^2 \mathbf{v}^2}$$~~

~~$$(\mathbf{u} \cdot \mathbf{v}) + (\mathbf{v} \cdot \mathbf{u}) \leq 0$$~~

~~$$(\mathbf{u} \cdot \mathbf{v}) + (\mathbf{v} \cdot \mathbf{u}) \leq 0$$~~

~~$$2(\mathbf{u} \cdot \mathbf{v}) \leq 0$$~~

$$\|\mathbf{u}\| + \|\mathbf{v}\| + 2(\mathbf{u} \cdot \mathbf{v}) \quad \text{scalar} \geq \text{scalar}$$

$$\leq \|\mathbf{u}\| + \|\mathbf{v}\| + 2\|\mathbf{u}\|\|\mathbf{v}\| \quad \text{Cauchy-Schwarz}$$

$$\leq \|\mathbf{u}\| + \|\mathbf{v}\| + 2\|\mathbf{u}\|\|\mathbf{v}\|$$

Angles between vectors

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

ex angle between is $\pi/2$ (orthogonal)

if $\mathbf{u} \cdot \mathbf{v} = 0$

$$\mathbf{u} = [1, 1]$$

$$\mathbf{u} \cdot \mathbf{v} = -1 + 1 = 0$$

$$\mathbf{v} = [-1, 1]$$

By cosine rule,

$$\begin{aligned} \|\mathbf{u} - \mathbf{v}\|^2 &= \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 - 2\|\mathbf{u}\|\|\mathbf{v}\| \cos \theta \\ &= (\mathbf{u} \cdot \mathbf{u}) - (\mathbf{v} \cdot \mathbf{u}) - (\mathbf{u} \cdot \mathbf{v}) + (\mathbf{v} \cdot \mathbf{v}) \\ &= \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 - 2(\mathbf{u} \cdot \mathbf{v}) - 2(\mathbf{u} \cdot \mathbf{v}) \\ &\underline{2(\mathbf{u} \cdot \mathbf{v})} = 2\|\mathbf{u}\|\|\mathbf{v}\| \cos \theta \\ \cos \theta &= \frac{(\mathbf{u} \cdot \mathbf{v})}{\|\mathbf{u}\|\|\mathbf{v}\|} \end{aligned}$$

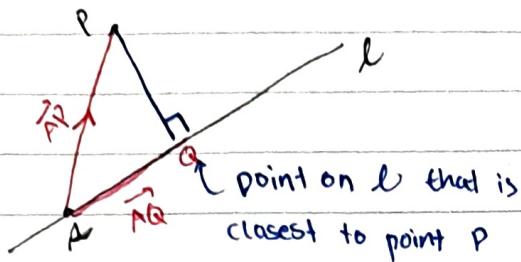
Projection

covered
next wlc

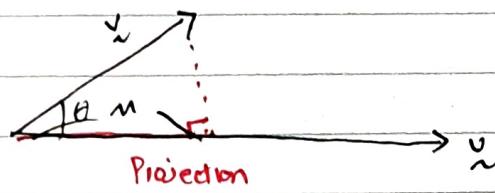
$$\text{Proj}_{\mathbf{u}} \mathbf{v} = \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\|^2} \mathbf{u}$$

Wk 2-2 lec cont.

Projection



"Projected" \vec{AP} on line l
to find \vec{AQ}



$$\text{Proj}_{\underline{v}}(\underline{x}) = \left(\frac{(\underline{u} \cdot \underline{x})}{(\underline{u} \cdot \underline{u})} \right) \underline{u}$$

$$M = |\underline{v}| \times \cos \theta \quad |\underline{u}| M = |\underline{v}| \times |\underline{u}| \times \cos \theta$$

~~$$\text{proj } \underline{v} = M \cdot \underline{u} \quad |\underline{u}| M = (\underline{u} \cdot \underline{v})$$~~

~~$$M =$$~~

~~$$\text{proj } \underline{v} = (|\underline{v}| \times \cos \theta) \times \underline{u}$$~~

~~$$\text{proj } \underline{v} = (|\underline{v}| \times |\underline{u}| \times \cos \theta) \times \underline{u}$$~~

~~$$= \frac{(\underline{u} \cdot \underline{x})}{|\underline{u}|} \underline{u}$$~~

Proj
 \underline{u}

's length =

$$|\underline{v}| \times \cos \theta = \frac{|\underline{x}| \times |\underline{u}| \times \cos \theta}{|\underline{u}|}$$

$$= \frac{(\underline{u} \cdot \underline{x})}{|\underline{u}|}$$

's Direction = $\frac{\underline{u}}{|\underline{u}|}$ (unit vector)

$$\frac{(\underline{u} \cdot \underline{x})}{|\underline{u}|} \times \frac{\underline{u}}{|\underline{u}|} = \frac{(\underline{u} \cdot \underline{x})}{|\underline{u}|^2} \underline{u}$$

$$= \frac{(\underline{u} \cdot \underline{x})}{(\underline{u} \cdot \underline{u})} \underline{u}$$