

Orthogonality

Definition: Orthogonality:

Let $v \in \mathbb{R}^n$. A vector $w \in \mathbb{R}^n$ is called orthogonal to v if $\langle v, w \rangle = 0$.

For all $\lambda \in \mathbb{R}$

$$\langle \lambda v, w \rangle = \lambda \langle v, w \rangle = 0$$

- ◆ This is saying no matter how we scale the vectors, they stay orthogonal to each other
 - ◆ This applied the property of **bilinearity** that the **dot product** was shown to have

Definition:

Let $S \subset \mathbb{R}^n$ be non-empty. Define, S-perp as

$$S^\perp := \{v \in \mathbb{R}^n : \langle v, s \rangle = 0, s \in S\}$$

- ◆ This can be show to be a linear subspace.
 - ◆ This means that means that any linear combination of orthogonal vectors will also be orthogonal

Proposition:

Let $S(\neq_0) \subset \mathbb{R}^n$. Then, S^\perp is a **linear subspace** of \mathbb{R}^n .

Proof:

Pick $v, w \in S^\perp, \alpha, \beta \in \mathbb{R}$.

Then, $\langle v, s \rangle = 0$ and $\langle w, s \rangle = 0$, for all $s \in S$

$$\implies \alpha \langle v, s \rangle + \beta \langle w, s \rangle = 0, \text{ for all } s \in S$$

$$\implies \langle \alpha v + \beta w, s \rangle = 0, \text{ for all } s \in S$$

$$\implies \alpha v + \beta w \in S^\perp. \text{ Hence, } S^\perp \text{ is a a linear subspace.}$$

Definition: Let S be a linear subspace of \mathbb{R}^n . Then, S^\perp is called the orthogonal complement of S .

$$\mathbb{R}^n = S \oplus S^\perp$$

From this, this means that $S + S^\perp = \mathbb{R}^n$ and that $S \cap S^\perp = \{\vec{0}\}$

Remark:

Let $S(\neq 0) \subset \mathbb{R}^n$ and S^\perp be the collection of all vectors orthogonal to the elements

of S . Then the linear span of the set is the same as set: $((S))^\perp = S^\perp$.

Pythagorean identity:

let $v_1, v_2, \dots, v_k \in \mathbb{R}^n$ be such that $\langle v_i, v_j \rangle = 0$, whenever $i \neq j$.

Then, $\|v_1 + \dots + v_k\|^2 = \|v_1\|^2 + \|v_2\|^2 + \dots + \|v_k\|^2$

Proof:

Base case: $\|v_1\|^2 = \|v_1\|^2$

for $k = 2$. $\langle v_1, v_2 \rangle = 0, v \in \mathbb{R}^n$

$$\|v_1 + v_2\|^2 = \langle v_1 + v_2, v_1 + v_2 \rangle$$

$$= \langle v_1, v_1 + v_2 \rangle + \langle v_2, v_1 + v_2 \rangle$$

$\|v_1\|^2 + 2\langle v_1, v_2 \rangle + \|v_2\|^2$. Since we know that the dot product between the two elements must be zero, we can eliminate $2\langle v_1, v_2 \rangle$

$$= \|v_1\|^2 + \|v_2\|^2. \text{ This proves } k = 2$$

Assume, for $k = n$,

$\|v_1 + \dots + v_n\|^2 = \|v_1\|^2 + \dots + \|v_n\|^2$, whenever $\langle v_i, v_j \rangle = 0, i \neq j$ for $k = n + 1$, suppose,

$\{v_1, \dots, v, v_{n+1}\}$ be such that $\langle v_i, v_j \rangle = 0, i \neq j$

$\|v_1 + \dots + v + v_{n+1}\|^2$. Say that $w = v_1 + \dots + v$

$$= \|w + v_{n+1}\|^2$$

$$= \|w\|^2 + 2\langle w, v_{n+1} \rangle + \|v_{n+1}\|^2$$

$$= \|w\|^2 + \|v_{n+1}\|^2$$

By the inductive assumption,

$$\|w\|^2 = \|v_1 + \dots + v\|^2$$

$$= \|v_1\|^2 + \dots + \|v\|^2$$

and hence $\|v_1 + \dots + v_{n+1}\|^2$

$$= \|w\|^2 + \|v_{n+1}\|^2$$

$$= \|v_1\|^2 + \dots + \|v\|^2 + \|v_{n+1}\|^2$$