

# 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  $v_1, v_2, \dots, v_k \in \mathbb{R}$  be such that  $\langle v, v \rangle = 0$ , whenever  $v \neq 0$ .

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

$$\begin{aligned}\|v_1 + v_2\|^2 &= \langle v_1 + v_2, v_1 + v_2 \rangle \\ &= \langle v_1, v_1 + v_2 \rangle + \langle v_2, v_1 + v_2 \rangle\end{aligned}$$

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

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

Assume, for  $k = n$ ,

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

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

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

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

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