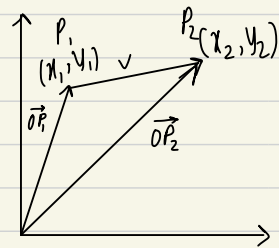
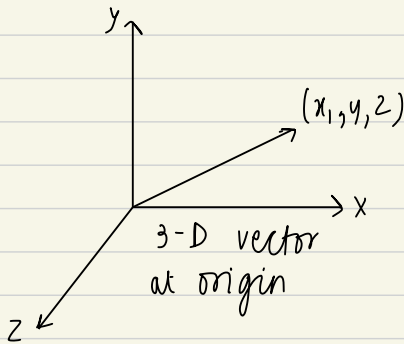
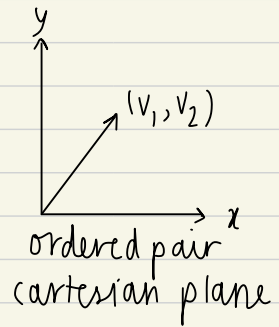
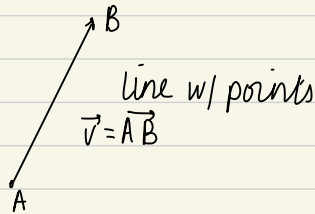
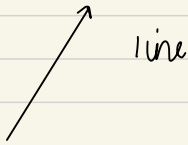



Geometric Vectors.



$$\vec{P_1 P_2} = v: (x_2 - x_1, y_2 - y_1) \text{ (origin)}$$

: $P_2 - P_1 \rightarrow$ terminal - initial

vector as a tuple :

if n is a positive integer, an ordered n -tuple is a sequence of n real numbers (v_1, \dots, v_n) . Set of all n -tuples is called n -space and is denoted by \mathbb{R}^n

components of a vector : initial & final points

set v/s tuple : $(1, 2, 2, 3) \neq (1, 2, 3)$ $\{1, 2, 2, 3\} = \{1, 2, 3\}$
 $(1, 2, 3) \neq (3, 2, 1)$ $\{1, 3, 2\} = \{2, 1, 3\}$

Euclidean Space

\mathbb{R} : the field of real numbers



a set over which $+, -, \div, \times$

an "algebraic structure". eg. real, irrational, complex

x : point / vector

x_i : coordinates of x

n : dimension of space (\mathbb{R}^n)

$$v = (v_1, v_2, \dots, v_n) = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} v_1 & v_2 & \dots & v_n \end{bmatrix}$$

comma-delimited

column vector

row vector

\mathbb{R}^n : real co-ord. space of dimension n
& set of all n -tuples of real numbers

\mathbb{C}^n : complex co-ord space of dimension n
& set of all n -tuples of complex numbers

Norm

a function from a vector space over the real or complex numbers to the non-negative real numbers that satisfies certain properties^①.

elements of V
can be
+, -, ·, ×,
associative,
commutative,
zero vector;
multiply w/
scalar.

vec. space → over a field F of real/complex nos.
 $p : V \rightarrow \mathbb{R}$
↑ f^n ↓ f^n ↓ output: real number

non-negatively valued.

V : normed vector space
↑
a vector space on which
a norm is defined

$$\textcircled{1} \quad \forall a \in F \quad \Delta \quad u, v \in V$$

$$p(u+v) \leq p(u) + p(v)$$

(triangular inequality)

$$p(av) = |a| p(v)$$

(absolutely homogeneous)

$$p(v) = 0 \Rightarrow v = 0$$

(positive definite / point-separating)

always gives positive value
except when $v = 0$, then 0

extra info: Euclidean norm = $\sqrt{v \cdot v}$

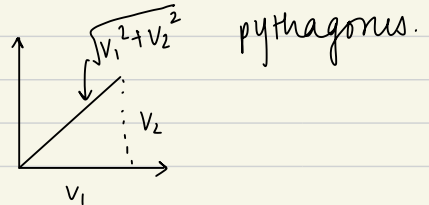
Norm of a Vector



→ gives length / magnitude of vector
euclidean definition

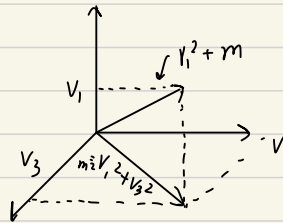
$$v = (v_1, v_2)$$

$$\|v\| = \sqrt{v_1^2 + v_2^2}$$



$$v = (v_1, v_2, v_3)$$

$$\|v\| = \sqrt{v_1^2 + v_2^2 + v_3^2}$$



theorem
6.1

if $v \in \mathbb{R}^n$, k is any scalar :

$$\|v\| \geq 0$$

← its a root.

$$\|v\| = 0 \text{ iff } v = 0$$

← its a root of squares (sum ≥ 0)

$$\|kv\| = |k| \|v\|$$



$$k(v_1, \dots, v_n) = (kv_1, \dots, kv_n)$$

$$\begin{aligned} \|kv\| &= \sqrt{k^2 v_1^2 + \dots + k^2 v_n^2} \\ &= \sqrt{k^2 (v_1^2 + \dots + v_n^2)} \\ &= |k| \|v\| \end{aligned}$$

Unit Length Vector

$$k = \frac{1}{\|v\|} v$$

k is a unit vector along

↖ "normalizing" a vector

$$\|v\|^2 = v \cdot v$$

distance b/w vectors

$$u = (7, 1) = \begin{bmatrix} 7 \\ 1 \end{bmatrix}$$

$$v = (3, 2)$$

$$q = (4, -1)$$

$$q = u - v$$

$$\|q\| = \|u - v\| = \text{distance b/w vectors}$$

↳ is the norm of their difference

Dot Product

euclidean inner product

θ is the angle b/w \vec{u} and \vec{v} : $0 \leq \theta \leq \pi$

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

$u \cdot v > 0 \rightarrow$ acute

$u \cdot v < 0 \rightarrow$ obtuse

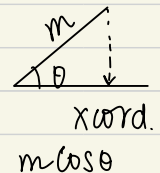
$u \cdot v = 0 \rightarrow$ right

$$u \cdot v = \|u\| \|v\| \cos \theta$$

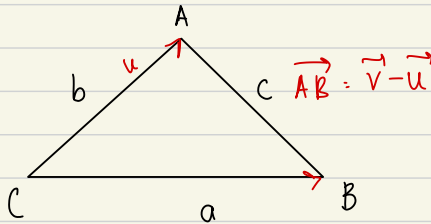
$$u \cdot v = \sum_{i=1}^n u_i v_i \quad (u, v \in \mathbb{R}^n)$$

$$u \cdot v = \underbrace{\|u\| \cos \theta}_{\text{length projecting } u \text{ on } v} \times \underbrace{\|v\|}_{\text{length of } v}$$

$$u \cdot v = \underbrace{\|v\| \cos \theta}_{\text{length of projection of } v \text{ on } u} \times \|u\|$$



· proving component form



$$c^2 = a^2 + b^2 + 2ab \cos C$$

↖ law of cosines

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

$$\|u\|\|v\|\cos\theta = \frac{1}{2}(\|u\|^2 + \|v\|^2 - \|v-u\|^2)$$

$$u \cdot v = \frac{1}{2} \left(\sum u_i^2 + \sum v_i^2 - \sum (v_i - u_i)^2 \right)$$

$$u \cdot v = \frac{1}{2} \left(\sum 2v_i u_i \right) \quad u^2 + v^2 - u^2 - v^2 + 2uv$$

$$u \cdot v = \sum v_i u_i$$

· properties

$$\rightarrow u \cdot v = v \cdot u \quad (\text{symmetric}) (\text{com})$$

$$\rightarrow u \cdot (kv + w) = u \cdot kv + u \cdot w \quad (\text{dist.})$$

$$\rightarrow k(u \cdot v) = ku \cdot v = kv \cdot u \quad (\text{homogen.}) (\text{ass.})$$

$$\rightarrow v \cdot v \geq 0 \quad \& \quad v \cdot v = 0 \quad \text{iff} \quad v = 0$$

↖ similar to norm

- assume u & v are $n \times 1$ matrices, A is an $n \times n$ matrix

$$(Au) \cdot v = v^T(Au) = (A^T v)^T u = u A^T v$$

$$u(Av) = (Av)^T u = v^T A^T u = v^T (A^T u) = A^T u \cdot v$$

$$A u \cdot v = u \cdot A^T v$$

$$u A v = A^T u \cdot v$$

- $u \cdot v = u^T v = v^T u$

↙ transforming column vector to row so that multiplication is possible

Cauchy-Schwarz Inequality

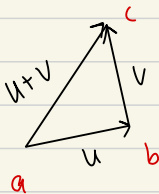
$$|u \cdot v| \leq \underbrace{\|u\| \|v\|}_{+ve}$$

$$u \cdot v = \|u\| \|v\| \cos \theta$$

$0 < 1$

$$- \|u\| \|v\| < u \cdot v < \|u\| \|v\|$$

triangle inequality



$$\|u+v\| \leq \|u\| + \|v\|$$

$$\|u+v\|^2 = (u+v)(u+v) = (u \cdot u) + 2(u \cdot v) + (v \cdot v)$$

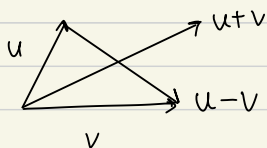
$$\|u\|^2 + 2(u \cdot v) + \|v\|^2$$

$$d(a, c) \leq \|u\|^2 + 2|u \cdot v| + \|v\|^2$$

$$\leq d(a, b) + d(b, c) \leq \|u\|^2 + 2\|u\| \|v\| + \|v\|^2$$

$$= \underline{\underline{(\|u\| + \|v\|)^2}}$$

parallelogram



$$\|u+v\|^2 + \|u-v\|^2 = 2(\|u\|^2 + \|v\|^2)$$



$$(u+v) \cdot (u+v) + (u-v) \cdot (u-v)$$

$$2(u \cdot u) + 2(v \cdot v)$$

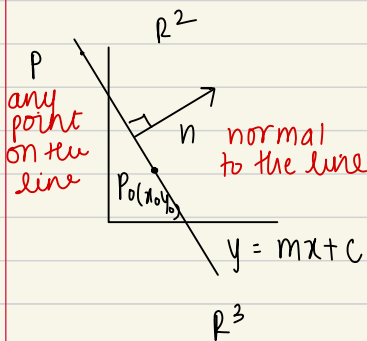
$$2\|u\|^2 + 2\|v\|^2$$

Chapter 7

Orthogonality

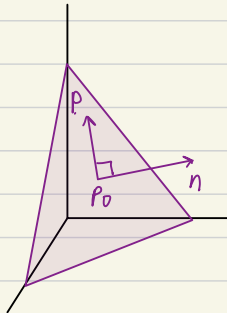
- 2 non-zero vectors u, v in \mathbb{R}^n are **orthogonal** if $u \cdot v = 0$
- the zero vector in \mathbb{R}^n is orthogonal to every other vector in \mathbb{R}^n
- $\theta = \cos^{-1} \left(\frac{u \cdot v}{\|u\| \|v\|} \right) = 90^\circ$
 $\frac{u \cdot v}{\|u\| \|v\|} \neq 0$ (non zero)

Lines and Planes by Points and Normals



$$(\overrightarrow{PP_0}) \cdot n = 0$$

coefficients of a line or plane are the normal vector.



$$(\overrightarrow{PP_0}) \cdot n = 0$$

$$\begin{bmatrix} x - x_0 \\ y - y_0 \\ z - z_0 \end{bmatrix} \cdot \begin{bmatrix} a \\ b \\ c \end{bmatrix} = 0$$

$$ax + by + cz = ax_0 + by_0 + cz_0$$

D

Orthogonal Complements

subspace : W

vector : z

if z is orthogonal to every vector in W , z is orthogonal to W

the set of all such z is the **orthogonal complement** of W $\rightarrow W^\perp$

\downarrow
must be a subspace of \mathbb{R}^n

\downarrow
closed over $+$, mult w/ scalar, 0

if subspace $L = W^\perp$
 $W = L^\perp$

$A : m \times n \rightarrow_m \left\{ \begin{bmatrix} \vdots \\ \vdots \\ \vdots \end{bmatrix} \right\}$

nullspace : $x : Ax = 0$

$$\begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0 \rightarrow \begin{cases} \begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0 \\ \begin{bmatrix} 1 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0 \\ \begin{bmatrix} 1 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0 \end{cases}$$

$$(\text{Rowspace}(A))^\perp = \text{Nullspace}(A)$$

$$A^T = n \times m : \begin{bmatrix} 1 & 1 & 1 \\ 2 & 3 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0 \quad A^T x = 0$$

$$(\text{col space}(A))^\perp = \text{Nullspace}(A^T)$$

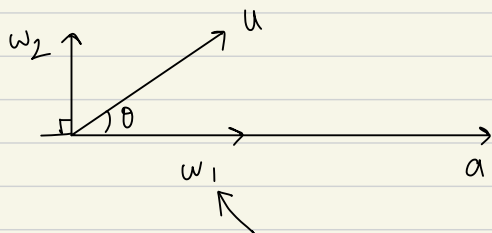
Orthogonal Projection Decomposing vectors.

↓ into orthogonal vectors

- standard basis for \mathbb{R}^n → the set of unit vectors that span \mathbb{R}^n
- complex numbers also use orthogonal basis

projection
theorem

u, a are vectors in \mathbb{R}^n , $a \neq 0$: u can be expressed in exactly one way in the form $u = w_1 + w_2$, w_1 is a scalar multiple of a , w_2 is orthogonal to a



$$\text{proj}_a u = \|u\| \cos \theta = \left(\frac{u \cdot a}{\|a\|^2} \right) a$$

$$w_2 = u - w_1 = u - \text{proj}_a u = u - \frac{u \cdot a}{\|a\|^2} \cdot a$$

ex. $u = (2, -1, 3)$ $\text{proj}_a u = \|u\| \cos \theta = \frac{u \cdot a}{\|a\|^2} a = \frac{5}{7} a$

$a = (4, -1, 2)$

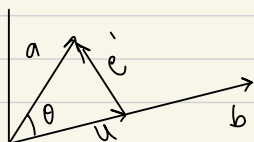
$16 + 1 + 4 = \sqrt{21}$ $w_2 = (2, -1, 3) - \frac{5}{7}(4, -1, 2)$

proof:

$$u = \text{proj}_b a \quad (\text{proj } a \text{ on } b)$$
$$= \frac{a \cdot b}{\|b\|^2} b$$

try

one way: use cosine law for θ



$$e = a - u \quad \text{"the residual"}$$

e is ortho to b

$$e \cdot b = 0$$

$$(a - u) \cdot b = 0$$

$$a \cdot b - u \cdot b = 0$$

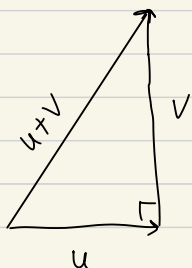
$$a \cdot b = u \cdot b$$

$$(a \cdot b)b = (u \cdot b)b$$

$$(a \cdot b)b = u(b \cdot b)$$

$$u = \frac{(a \cdot b)}{b \cdot b} b = \frac{(a \cdot b) \cdot b}{\|b\|^2}$$

Pythagorean theorem



$$\|u+v\|^2 = \|u\|^2 + \|v\|^2$$

$$+ 2\|u\|\|v\|\cos\theta = 0$$
$$+ 2u \cdot v$$

$$(u+v) \cdot (u+v)$$

Orthogonal Sets

- a set of vectors in \mathbb{R}^n is an **orthogonal set** iff every pair $u_i \cdot u_j = 0$ if $i \neq j$, $u_i \neq 0$

- ex. standard basis

linearly independent

basis for subset

proof

$$0 = c_1 u_1 + \dots + c_p u_p \quad (\text{linearly independent})$$

$$0 = 0 \cdot u_1 = (c_1 u_1 + \dots + c_p u_p) \cdot u_1$$

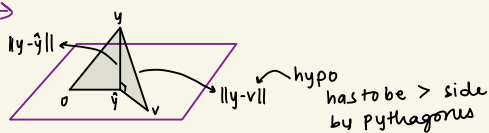
$$0 = c_1 (u_1 \cdot u_1) + c_2 u_2 \cdot u_1 + \dots + c_p u_p \cdot u_1$$

$$0 = c_1 (\|u_1\|^2) \quad \underbrace{\hspace{10em}}_{\rightarrow 0}$$

$$\hookrightarrow \neq 0$$

$$\therefore c_1 = 0$$

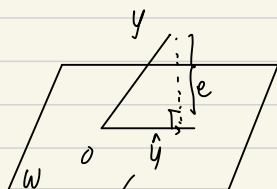
$$\text{do } \forall u \in S$$



Projecting a vector on a subspace

span by an orthogonal basis

$$\rightarrow \|u_i\| \neq 1 \neq u_i$$



$$\hat{y} = \text{proj}_W y$$

W is a subspace

$$e = y - \hat{y}, \quad e \perp W$$

$$y = e + \hat{y}$$

$$\|y - \hat{y}\| < \|y - v\|$$

$v \in (W - \hat{y})$

closest point to y in W

example \mathbb{R}^5 : orthogonal basis of \mathbb{R}^5 : $\{u_1, \dots, u_5\}$

orthogonal set \rightarrow linearly independent

$$y = c_1 u_1 + \dots + c_5 u_5 \quad (y \in \mathbb{R}^5)$$

$$\text{let } W = \text{span}\{u_1, u_2\}$$

$$c_i = \frac{y \cdot u_i}{u_i \cdot u_i}$$

called orthogonal decomposition

$$y \rightarrow \text{proj}_W y \text{ \& \; orthogonal to } W$$

$$c_1 u_1 + c_2 u_2 + c_3 u_3 + c_4 u_4 + c_5 u_5$$

$$\hat{y} \in W$$

$$e \in W^\perp$$

prove accurate: $\hat{y} \cdot e = 0$

$$\hookrightarrow e \perp \text{to } \hat{y} \rightsquigarrow e(u_1) = e(u_2) = 0$$

ex

$$S = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$S' = \begin{matrix} & u_1 & u_2 & u_3 \\ \begin{bmatrix} 3 & -1 & -1/2 \\ 1 & 2 & -2 \\ 1 & 1 & 7/2 \end{bmatrix} \end{matrix}$$

$$y = \begin{bmatrix} 6 \\ 1 \\ -8 \end{bmatrix}$$

y orthogonally decomposed:

$$y = c_1 u_1 + c_2 u_2 + c_3 u_3$$

$$c_i = \frac{y \cdot u_i}{\|u_i\|^2} = \frac{11}{11} \quad \text{and so on}$$

Orthonormal Set and Orthonormal Basis

$$\rightarrow \|u_i\| = 1 \neq u_i$$

- an orthogonal set with all unit length vectors

a matrix U $m \times n$ has orthonormal columns iff $U^T U = I$

- or orthonormal orthogonal matrix : $U U^T = U^T U = I$
must be square $\therefore U^T = U^{-1}$

$$\begin{matrix} n \times m & m \times n \\ & I_{n \times n} \end{matrix}$$

if U ($m \times n$) $\xrightarrow{\text{has}}$ n orthogonal cols ($m > n$)

$$U^T U = I_{n \times n}$$

$$U U^T = m \times m = P \quad \rightarrow \text{rank } n$$

$$\begin{bmatrix} u_1 \cdot u_1 & 0 & 0 \\ 0 & u_2 \cdot u_2 & 0 \\ 0 & 0 & u_3 \cdot u_3 \end{bmatrix}$$

property of projection matrix

$$P \times P = P$$

spans column space of $U \rightarrow Ux = b$
all linear combos of columns of U

projection matrix

$$\hat{y} = U U^T y = P y$$

\uparrow $\text{proj}_U y$

cols are linearly independent and span set of b

properties of orthonormal columns

- $\|Ux\| = \|x\|$
- $(Ux) \cdot (Uy) = x \cdot y$
- $(Ux) \cdot (Uy) = 0$ iff $x \cdot y = 0$

mapping $x \mapsto Ux$ preserves length and orthogonality and angle

theorem 10

if $\{u_1, u_2, \dots, u_p\}$ is an orthonormal basis for subspace W of \mathbb{R}^n

$$\text{proj}_W y = (y \cdot u_1) u_1 + (y \cdot u_2) u_2 + (y \cdot u_3) u_3 + \dots$$

$$U = [u_1 \ u_2 \ \dots \ u_p] \quad (u_1, u_2, \dots \text{ are column vectors of } U)$$

then $\text{proj}_W y = U U^T y$

\downarrow
 U

\rightarrow c

$$\begin{bmatrix} u_1 \rightarrow \\ \vdots \\ u_p \rightarrow \end{bmatrix}_{p \times n} \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}_{n \times 1} = \begin{bmatrix} u_1 \cdot y \\ \vdots \\ u_p \cdot y \end{bmatrix}_{p \times 1}$$

$$U \cdot (U^T y) = \begin{bmatrix} u_1 & \dots & u_p \end{bmatrix}_{1 \times p} \begin{bmatrix} u_1 \cdot y \\ \vdots \\ u_p \cdot y \end{bmatrix}_{p \times 1} = (y \cdot u_1) u_1 + \dots$$

\uparrow
1 value
scalar

economy decomp
 $3 \times 2 \rightarrow Q$ can be rectangle
or same as A

full decomp
 Q is square

QR decomposition

$$A_{m \times n} = Q_{m \times n} R_{n \times n}$$

properties

Q

$$C(Q) = C(A)$$

$$Q^T Q = I \Rightarrow Q \text{ has orthogonal columns}$$

$$Q Q^T = \text{projection matrix into } \text{col}(A)$$

R is an upper triangular matrix

↳ if A cols are dependent, R is not invertible
if A cols are independent, R is invertible

theorem
for
independent
column only

$A_{m \times n}$ w/ linearly independent columns, then A can be factored as $A = QR$, where Q is an $m \times n$ matrix whose columns form an orthogonal basis for column space of A and R is a $n \times n$ upper triangular invertible matrix with positive entries on its diagonal

use:

$$A = QR \quad Ax = y$$

$$QRx = y$$

$$Q^T Q R x = Q^T y$$

$$\Rightarrow Rx = Q^T y$$

upper Δ : easy to solve for x cause back substitution

why is $C(Q) = C(A)$

↓
columns span the same vector space

col of q are orthonormal $\Rightarrow \|q_1\| = \|q_2\| = 1$

↓

and $q_1 \cdot q_2 = 0$

orthonormal basis for range(A)

↳ same as column space

$$Ax = b$$

$$QRx = b$$

$$Q^T QRx = Q^T b$$

$$Rx = Q^T b$$

A orthogonalise \rightarrow Q

projecting y on orthogonal v/s orthonormal basis defined space

orthogonal $\rightarrow u_i \cdot u_j = 0 \quad i \neq j \quad |u_i| \neq 1$

$$\hat{y} = \frac{y \cdot u_1}{u_1 \cdot u_1} u_1 + \dots + \frac{y \cdot u_p}{u_p \cdot u_p} u_p$$

$$y = \underset{\substack{\downarrow \\ W}}{\hat{y}} + \underset{\substack{\downarrow \\ W^\perp}}{z}$$

$$W = \text{span} \{ \underbrace{u_1, \dots, u_p}_{\text{orthogonal basis of } W} \}$$

orthogonal basis of W

orthonormal $\rightarrow u_i \cdot u_j = 0 \quad i \neq j \quad |u_i| = 1$

$$\hat{y} = y \cdot u_1 \cdot u_1 + \dots + (y \cdot u_p) \cdot u_p$$

$$U = [u_1 \dots u_p]$$

$$UU^T = \text{projection matrix}$$

$$\hat{y} = UU^T y$$

Gram - Schmidt QR decomposition

$$A = QR$$



doesn't matter if cols are dependent or independent. they are simply orthonormal

R invertibility depends on A's columns dependency

confirm
difference

If A is square, Q is ~~orthonormal~~/orthogonal matrix

if $A \text{ } m \times n \text{ } (m \neq n) \rightarrow$ economy QR factorisation

$$Q^T Q = I_{n \times n}$$

$$Q Q^T = \text{proj matrix}$$

$$\hat{y} = Q Q^T y \leftarrow \text{"least squares error approximation of } y \text{ in the column space of } A \text{"}$$

↳ nearest pt

to y in the col space of A and Q

A

basis $\{x_1, \dots, x_p\} \rightarrow$ non-zero subspace W of \mathbb{R}^n

$$v_1 = x_1$$

$$v_2 = x_2 - \frac{x_2 \cdot v_1}{v_1 \cdot v_1} \cdot v_1 \leftarrow \perp x_1$$

$$v_3 = x_3 - \frac{x_3 \cdot v_1}{v_1 \cdot v_1} \cdot v_1 - \frac{x_3 \cdot v_2}{v_2 \cdot v_2} \cdot v_2$$

Q then $\{v_1, \dots, v_p\} \rightarrow$ orthogonal basis for W

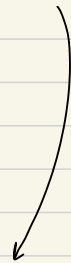
forming an orthonormal basis from orthogonal ones:
just normalize all the vectors

$$Q = [\text{normalized vectors}]$$

$$= [u_1 \dots u_n]_{m \times n}$$

$$A = [x_1, x_2, \dots, x_n]$$

$$R = \begin{bmatrix} u_1 x_1 & u_1 x_2 & u_1 x_3 & \dots & \cdot \\ 0 & u_2 x_2 & u_2 x_3 & \dots & \\ 0 & 0 & u_3 x_3 & \dots & \\ \vdots & \vdots & \vdots & \ddots & \\ \vdots & \vdots & \vdots & & \end{bmatrix}$$



$$x_1 = u_1 x_1 u_1$$

$$x_2 = u_1 x_2 u_1 + u_2 x_2 u_2$$

$$x_3 = u_1 x_3 u_1 + u_2 x_3 u_2 + u_3 x_3 u_3$$

$$x_n = \sum_{j=1}^n u_j x_n u_j$$

when a has dependent columns

if $q_j = 0 \Rightarrow a_j$ is dependent on a_1, \dots, a_{j-1}



R diagonal may not be all +ve, can be 0

??

full factorisation when A is tall

$$A_{m \times n} \quad m > n$$

$$A_{m \times n} = Q_{m \times m} R_{m \times n}$$

← rect.

$$A = Q_1 R_1$$

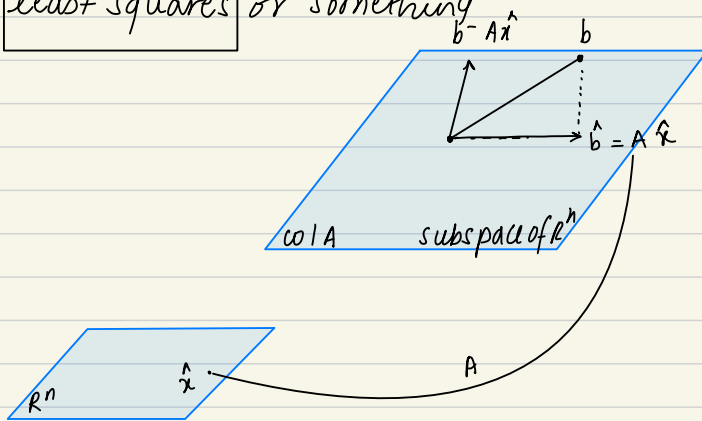
$$A = \underbrace{[Q_1 \ Q_2]}_Q \underbrace{\begin{bmatrix} R_1 \\ 0 \end{bmatrix}}_R$$

Q_1 : spans col space of A

Q_2 : spans subspace of A

???

least squares or something



$$\hat{x} = (A^T A)^{-1} A^T b$$

← least squares soln \hat{x}

$$\hat{b} = A \hat{x}$$

$$\hat{b} = \underbrace{A(A^T A)^{-1} A^T}_{\rightarrow QQ^T} b$$

Lecture Notes

ortho } "vectors orthogonal to a subspace"
 dot product is imp for deep learning
 least sq. } least square gives approx soln.
 ↳ helps w/ regression

Eigenvalue helps w/ dimension reduction
 from what i've understood, cuts down vector we use to split
 data in decision trees and such.

→ x →

$$\|v\| > 0 \leftarrow \|v\| = \text{norm} = \text{length/mag} = \sqrt{v_1^2 + v_2^2 + v_3^2 \dots + v_n^2}$$

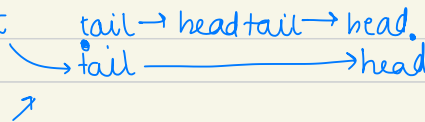
$$\|v\| = 0 \Leftrightarrow v = 0$$

$$\|kv\| = k\|v\| \quad \text{euclidspace} : \mathbb{R}^n \quad n \text{ dimensional}$$

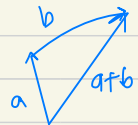


↙ equally divided

addition result



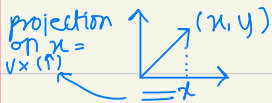
triangle rule



$$u \cdot v = \|u\| \|v\| \cos \theta \quad \leftarrow \text{geometric formula}$$

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

$$u \cdot v = \sum_i^n u_i v_i$$



$$\therefore \text{projection of } v \text{ on any vector } p \\ = v \cdot \frac{p}{\|p\|}$$

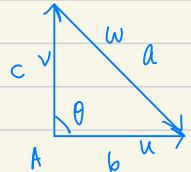
$$\cdot \text{ projection : } u \cdot v = \|u\| (\|v\| \cos \theta) = \|v\| (\|u\| \cos \theta)$$

$$\cdot \text{ cosine law : } \cos A = \frac{b^2 + c^2 - a^2}{2bc}$$

$$a^2 = b^2 + c^2 - 2bc \cos A$$

$$\|w\|^2 = \|u\|^2 + \|v\|^2 - 2\|v\|\|u\|\cos \theta$$

$$\|w\|^2 = \|u\|^2 + \|v\|^2 - 2u \cdot v$$



$$\cos \theta = 1 \rightarrow \theta = 0 \Rightarrow \text{same line}$$

$$\cos \theta = 0 \rightarrow \theta = 90 \Rightarrow \perp$$

$$u \cdot v = v \cdot u$$

$$u(v+w) = uv + uw$$

$$R(uv) = (Ru) \cdot v$$

$$v \cdot v \geq 0 \quad \& \quad v \cdot v = 0 \text{ iff } v = 0$$

$$v \cdot v = v_1^2 + v_2^2 \dots \\ \hookrightarrow = \|v\|^2$$

$$Au \cdot v = u \cdot A^T v$$

$$u \cdot Av = A^T(u) \cdot v$$

$$u \cdot v = u^T v$$

$$(AB)^T = B^T A^T$$

transfer
matrix
on dot
product.

Additional notes:

- Differences between LU and QR factorization

- LU is applied to any square matrix, QR is applied to a matrix with independent columns
- LU factorization produces an upper-triangle and a lower-triangle matrix
- QR factorization produces an orthonormal matrix and an upper-triangle
- Find LU factorization through Gaussian elimination
- Find QR factorization using the Gram-Schmidt algorithm
- Different use cases:
 - LU factorization is used to find solutions of systems of linear equations, matrix inversion, and matrix determinant.
 - QR factorization is used in least-squares, eigenvalue, and signal processing.