Section 3.2 – Angle and Orthogonality in Inner Product Spaces

Cosine Formula

If \vec{u} and \vec{v} are nonzero vectors that implies

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

$$\theta = \cos^{-1} \left(\frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{u}\| \|\vec{v}\|} \right)$$

$$-1 \le \frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\| \|\vec{v}\|} \le 1$$

Example

Let \mathbb{R}^4 have the Euclidean inner product. Find the cosine angle θ between the vectors $\vec{u} = (4, 3, 1, -2)$ and $\vec{v} = (-2, 1, 2, 3)$.

Solution

$$\|\vec{u}\| = \sqrt{4^2 + 3^2 + 1^2 + (-2)^2}$$

$$= \sqrt{30}$$

$$\|\vec{v}\| = \sqrt{4 + 1 + 4 + 9}$$

$$= \sqrt{18}$$

$$= 3\sqrt{2}$$

$$\langle \vec{u}, \vec{v} \rangle = 4(-2) + 3(1) + 1(2) - 2(3)$$

$$= -9$$

$$\cos \theta = -\frac{9}{3\sqrt{30}\sqrt{2}}$$

$$= -\frac{3}{\sqrt{60}}$$

$$= -\frac{3}{2\sqrt{15}}$$

Theorem - Cauchy-Schwarz Inequality

If \vec{v} and \vec{w} are vectors in a real inner product space V, then

$$\|\langle \vec{u}, \vec{v} \rangle\| \le \|\vec{u}\| \|\vec{v}\|$$

Proof

If either \vec{u} or \vec{v} is equal to zero, then both sides equal to zero Inequality holds.

Suppose that \vec{u} , $\vec{v} \neq 0$ and if \vec{w} any vector

$$\|\vec{w}\| = \vec{w} \ \vec{w} \ge 0$$

Let $\vec{w} = \vec{u} - t\vec{v}$, then:

$$0 \leq \overrightarrow{w}\overrightarrow{w}$$

$$= (\overrightarrow{u} - t\overrightarrow{v})(\overrightarrow{u} - t\overrightarrow{v})$$

$$= \overrightarrow{u} \cdot \overrightarrow{u} - t(\overrightarrow{u} \cdot \overrightarrow{v}) - t(\overrightarrow{v} \cdot \overrightarrow{u}) + t^{2}(\overrightarrow{v} \cdot \overrightarrow{v})$$

$$= \overrightarrow{u} \cdot \overrightarrow{u} - 2t(\overrightarrow{u} \cdot \overrightarrow{v}) + t^{2}(\overrightarrow{v} \cdot \overrightarrow{v})$$

$$= \overrightarrow{u} \cdot \overrightarrow{u} - 2\left(\frac{\overrightarrow{u} \cdot \overrightarrow{v}}{\overrightarrow{v} \cdot \overrightarrow{v}}\right)(\overrightarrow{u} \cdot \overrightarrow{v}) + \left(\frac{\overrightarrow{u} \cdot \overrightarrow{v}}{\overrightarrow{v} \cdot \overrightarrow{v}}\right)^{2}(\overrightarrow{v} \cdot \overrightarrow{v})$$

$$= \overrightarrow{u} \cdot \overrightarrow{u} - 2\left(\frac{\overrightarrow{u} \cdot \overrightarrow{v}}{\overrightarrow{v} \cdot \overrightarrow{v}}\right) + \left(\frac{\overrightarrow{u} \cdot \overrightarrow{v}}{\overrightarrow{v} \cdot \overrightarrow{v}}\right)^{2}(\overrightarrow{v} \cdot \overrightarrow{v})$$

$$= \overrightarrow{u} \cdot \overrightarrow{u} - 2\left(\frac{\overrightarrow{u} \cdot \overrightarrow{v}}{\overrightarrow{v} \cdot \overrightarrow{v}}\right) + \left(\frac{\overrightarrow{u} \cdot \overrightarrow{v}}{\overrightarrow{v} \cdot \overrightarrow{v}}\right)^{2}$$

$$= \overrightarrow{u} \cdot \overrightarrow{u} - \frac{(\overrightarrow{u} \cdot \overrightarrow{v})^{2}}{\overrightarrow{v} \cdot \overrightarrow{v}}$$

$$= \frac{(\overrightarrow{u} \cdot \overrightarrow{u})(\overrightarrow{v} \cdot \overrightarrow{v}) - (\overrightarrow{u} \cdot \overrightarrow{v})^{2}}{\overrightarrow{v} \cdot \overrightarrow{v}}$$
Since $\overrightarrow{v} \cdot \overrightarrow{v} > 0$

$$\leq (\overrightarrow{u} \cdot \overrightarrow{u})(\overrightarrow{v} \cdot \overrightarrow{v}) - (\overrightarrow{u} \cdot \overrightarrow{v})^{2}$$

$$(\overrightarrow{u} \cdot \overrightarrow{v})^{2} \leq (\overrightarrow{u} \cdot \overrightarrow{u})(\overrightarrow{v} \cdot \overrightarrow{v})$$

$$\|\langle \overrightarrow{u}, \overrightarrow{v} \rangle\| \leq \|\overrightarrow{u}\| \|\overrightarrow{v}\|$$

The following two alternative forms of the Cauchy-Schwarz inequality are useful to know:

$$\langle \vec{u}, \vec{v} \rangle^2 \le \langle \vec{u}, \vec{u} \rangle \langle \vec{v}, \vec{v} \rangle$$

 $\langle \vec{u}, \vec{v} \rangle^2 \le ||\vec{u}||^2 ||\vec{v}||^2$

Theorem

If \vec{u} , \vec{v} and \vec{w} are vectors in a real inner product space V, and if k is any scalar, then

a)
$$\|\vec{u} + \vec{v}\| \le \|\vec{u}\| + \|\vec{v}\|$$

(Triangle inequality for vectors)

b)
$$d(\vec{u}, \vec{v}) \le d(\vec{u}, \vec{w}) + d(\vec{w}, \vec{v})$$

(Triangle inequality for distances)

Proof (a)

$$\begin{aligned} \|\vec{u} + \vec{v}\|^2 &= \langle \vec{u} + \vec{v}, \ \vec{u} + \vec{v} \rangle \\ &= \langle \vec{u}, \ \vec{u} \rangle + 2 \langle \vec{u}, \ \vec{v} \rangle + \langle \vec{v}, \ \vec{v} \rangle \\ &\leq \langle \vec{u}, \ \vec{u} \rangle + 2 |\langle \vec{u}, \ \vec{v} \rangle| + \langle \vec{v}, \ \vec{v} \rangle \\ &\leq \langle \vec{u}, \ \vec{u} \rangle + 2 ||\vec{u}|| \ ||\vec{v}|| + \langle \vec{v}, \ \vec{v} \rangle \\ &= ||\vec{u}||^2 + 2 ||\vec{u}|| \ ||\vec{v}|| + ||\vec{v}||^2 \\ &= (||\vec{u}|| + ||\vec{v}||)^2 \\ ||\vec{u} + \vec{v}||^2 \leq (||\vec{u}|| + ||\vec{v}||)^2 \\ ||\vec{u} + \vec{v}|| \leq ||\vec{u}|| + ||\vec{v}|| \end{aligned}$$

Definition

Two vectors \vec{u} and \vec{v} in an inner product space are called orthogonal if $\langle \vec{u}, \vec{v} \rangle = 0$

Example

The vectors $\vec{u} = (1, 1)$ and $\vec{v} = (1, -1)$ are orthogonal with respect to the Euclidean inner product on \mathbb{R}^2 , since

$$\vec{u} \cdot \vec{v} = 1(1) + 1(-1)$$
$$= 0 \mid$$

They are not orthogonal with the respect to the weighted Euclidean inner product

$$\langle \vec{u}, \vec{v} \rangle = 3u_1v_1 + 2u_2v_2$$
, since

$$\langle \vec{u}, \vec{v} \rangle = 3(1)(1) + 2(1)(-1)$$

= $1 \neq 0$

Example

$$U = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} \quad and \quad V = \begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix} \text{ are orthogonal, since}$$

$$U \cdot V = 1(0) + 0(2) + 1(0) + 1(0)$$

$$= 0 \mid$$

Definition

If W is a subspace of an inner product space V, then the set of all vectors are orthogonal to every vector in W is called the *orthogonal complement* of W and is denoted by the symbol W^{\perp}

Theorem

If *W* is a subspace of an inner product space *V*, then:

- a) W^{\perp} is a subspace of V.
- **b**) $W \cap W^{\perp} = \{0\}$

Proof

a) Let set W^{\perp} contains at least the zero vector, since $\langle \vec{0}, \vec{w} \rangle = 0$ for every vector \vec{w} in W. We need to show that W^{\perp} is closed under addition and scalar multiplication.

Suppose that \vec{u} and \vec{v} are vectors in W^{\perp} , so every vector \vec{w} in W we have $\langle \vec{u}, \vec{w} \rangle = 0$ and $\langle \vec{v}, \vec{w} \rangle = 0$

$$\langle \vec{u} + \vec{v}, \ \vec{w} \rangle = \langle \vec{u}, \ \vec{w} \rangle + \langle \vec{v}, \ \vec{w} \rangle$$

$$= 0 + 0$$

$$= 0 \quad Closed under addition$$

$$\langle k\vec{u}, \ \vec{w} \rangle = k \langle \vec{u}, \ \vec{w} \rangle$$

$$= k(0)$$

$$= 0 \quad Closed under scalar multiplication$$

Which proves that $\vec{u} + \vec{w}$ and $k\vec{u}$ are in W^{\perp}

b) If \vec{v} is any vector in both W and W^{\perp} , then \vec{v} is orthogonal to itself; that is, $\langle \vec{v}, \vec{v} \rangle = 0$. It follows from the positivity axiom for inner products that $\vec{v} = \vec{0}$

Theorem

If W is a subspace of a finite-dimensional inner product space V, then the orthogonal complement of W^{\perp} is W; that is

$$\left(W^{\perp}\right)^{\perp} = W$$

Example

Let W be the subspace of \mathbb{R}^6 spanned by the vectors

$$\vec{w}_1 = (1, 3, -2, 0, 2, 0),$$
 $\vec{w}_2 = (2, 6, -5, -2, 4, -3)$
 $\vec{w}_3 = (0, 0, 5, 10, 0, 15),$ $\vec{w}_4 = (2, 6, 0, 8, 4, 18)$

Find a basis for the orthogonal complement of W.

Solution

The Space W is the same as the row space of the matrix

The solution

Definition

A collection of vectors in \mathbb{R}^n (or inner space) is called orthogonal if any 2 are perpendicular.

$$\vec{v}_i \cdot \vec{v}_j = \vec{v}^T \vec{v} = \begin{cases} 0 & \text{for } i \neq j \quad (\text{orthogonal vectors}) \\ 1 & \text{for } i = j \end{cases} \quad (\text{unit vectors})$$

Theorem

If $\vec{v}_1, ..., \vec{v}_m$ are nonzero orthogonal vectors, then they are linearly independent.

Definition

A vector \vec{v} is called normal if $||\vec{v}|| = 1$

A collection of vectors \vec{v}_1 , ..., \vec{v}_m is called orthonormal if they are orthogonal and each $\|\vec{v}_i\| = 1$. An orthonormal basis is a basis made up of orthonormal vectors.

Example

Q rotates every vector in the plane through the angle θ .

$$Q = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

$$Q^{-1} = \frac{1}{\cos^2 \theta + \sin^2 \theta} \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$

$$= \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$

$$= Q^T$$

The dot product $(\cos\theta\sin\theta - \sin\theta\cos\theta = 0)$, the columns are orthogonal.

They are unit vectors because $\cos^2 \theta + \sin^2 \theta = 1$. Those columns give an orthonormal basis for the plane \mathbb{R}^2 .

We have: $QQ^T = I = Q^TQ$ (This type is called *rotation*)

Exercises Section 3.2 – Angle and Orthogonality in Inner Product **Spaces**

- 1. Which of the following form orthonormal sets?
 - a) (1,0), (0,2) in \mathbb{R}^2
 - b) $\left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right), \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$ in \mathbb{R}^2
 - c) $\left(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right), \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$ in \mathbb{R}^2
 - d) $\left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right), \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}\right), \left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right)$ in \mathbb{R}^3
 - e) $(\frac{2}{3}, -\frac{2}{3}, \frac{1}{3}), (\frac{2}{3}, \frac{1}{3}, -\frac{2}{3}), (\frac{1}{3}, \frac{2}{3}, \frac{2}{3})$ in \mathbb{R}^3
 - f) $\left(\frac{1}{\sqrt{6}}, \frac{1}{\sqrt{6}}, -\frac{2}{\sqrt{6}}\right), \left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}, 0\right)$ in \mathbb{R}^3
- 2. Find the cosine of the angle between \vec{u} and \vec{v} .

a)
$$\vec{u} = (1, -3), \quad \vec{v} = (2, 4)$$

e)
$$\vec{u} = (1, 0, 1, 0), \vec{v} = (-3, -3, -3, -3)$$

b)
$$\vec{u} = (-1, 0), \quad \vec{v} = (3, 8)$$

f)
$$\vec{u} = (2, 1, 7, -1), \quad \vec{v} = (4, 0, 0, 0)$$

c)
$$\vec{u} = (-1, 5, 2), \quad \vec{v} = (2, 4, -9)$$

c)
$$\vec{u} = (-1, 5, 2), \quad \vec{v} = (2, 4, -9)$$
 g) $\vec{u} = (1, 3, -5, 4), \quad \vec{v} = (2, -4, 4, 1)$

d)
$$\vec{u} = (4, 1, 8), \quad \vec{v} = (1, 0, -3)$$

d)
$$\vec{u} = (4, 1, 8), \quad \vec{v} = (1, 0, -3)$$
 h) $\vec{u} = (1, 2, 3, 4), \quad \vec{v} = (-1, -2, -3, -4)$

3. Find the cosine of the angle between A and B.

a)
$$A = \begin{pmatrix} 2 & 6 \\ 1 & -3 \end{pmatrix} \quad B = \begin{pmatrix} 3 & 2 \\ 1 & 0 \end{pmatrix}$$

c)
$$A = \begin{pmatrix} 9 & 8 & 7 \\ 6 & 5 & 4 \end{pmatrix}$$
 $B = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$

$$b) \quad A = \begin{pmatrix} 2 & 4 \\ -1 & 3 \end{pmatrix} \quad B = \begin{pmatrix} -3 & 1 \\ 4 & 2 \end{pmatrix}$$

d)
$$A = \begin{pmatrix} 1 & -2 & 7 \\ 6 & -3 & 4 \end{pmatrix}$$
 $B = \begin{pmatrix} 1 & -2 & 3 \\ 6 & 5 & -4 \end{pmatrix}$

4. Determine whether the given vectors are orthogonal with respect to the Euclidean inner product.

a)
$$\vec{u} = (-1, 3, 2), \quad \vec{v} = (4, 2, -1)$$

d)
$$\vec{u} = (-4, 6, -10, 1), \vec{v} = (2, 1, -2, 9)$$

b)
$$\vec{u} = (a, b), \quad \vec{v} = (-b, a)$$

e)
$$\vec{u} = (-4, 6, -10, 1), \vec{v} = (2, 1, -2, 9)$$

c)
$$\vec{u} = (-2, -2, -2), \quad \vec{v} = (1, 1, 1)$$

5. Do there exist scalars k and l such that the vectors

 $\vec{u} = (2, k, 6), \quad \vec{v} = (l, 5, 3), \quad and \quad \vec{w} = (1, 2, 3)$ are mutually orthogonal with respect to the Euclidean inner product?

Let \mathbb{R}^3 have the Euclidean inner product. For which values of k are \vec{u} and \vec{v} orthogonal?

a)
$$\vec{u} = (2, 1, 3), \quad \vec{v} = (1, 7, k)$$

b)
$$\vec{u} = (k, k, 1), \quad \vec{v} = (k, 5, 6)$$

- Let V be an inner product space. Show that if \vec{u} and \vec{v} are orthogonal unit vectors in V, then 7. $\|\vec{u} - \vec{v}\| = \sqrt{2}$
- Let S be a subspace of \mathbb{R}^n . Explain what $\left(S^{\perp}\right)^{\perp} = S$ means and why it is true. 8.
- 9. The methane molecule CH_{Δ} is arranged as if the carbon atom were at the center of a regular tetrahedron with four hydrogen atoms at the vertices. If vertices are placed at (0, 0, 0), (1, 1, 0), (1, 0, 1) and (0, 1, 1) - (note) that all six edges have length $\sqrt{2}$, so the tetrahedron is regular). What is the cosine of the angle between the rays going from the center $(\frac{1}{2}, \frac{1}{2}, \frac{1}{2})$ to the vertices?
- 10. Determine if the given vectors are orthogonal.

$$\vec{x}_1 = (1, 0, 1, 0), \quad \vec{x}_2 = (0, 1, 0, 1), \quad \vec{x}_3 = (1, 0, -1, 0), \quad \vec{x}_4 = (1, 1, -1, -1)$$

Which of the following sets of vectors are orthogonal with respect to the Euclidean inner

a)
$$\left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right) \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}\right) \left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right)$$

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

- **12.** Consider vectors $\vec{u} = (2, 3, 5)$ $\vec{v} = (1, -4, 3)$ in \mathbb{R}^3
 - a) $\langle \vec{u}, \vec{v} \rangle$ b) $\|\vec{u}\|$ c) $\|\vec{v}\|$
- d) Cosine between \vec{u} and \vec{v}
- **13.** Consider vectors $\vec{u} = (1, 1, 1)$ $\vec{v} = (1, 2, -3)$ in \mathbb{R}^3
 - a) $\langle \vec{u}, \vec{v} \rangle$ b) $\|\vec{u}\|$ c) $\|\vec{v}\|$
- d) Cosine θ between \vec{u} and \vec{v}
- **14.** Consider vectors $\vec{u} = (1, 2, 5)$ $\vec{v} = (2, -3, 5)$ $\vec{w} = (4, 2, -3)$ in \mathbb{R}^3
 - a) $\langle \vec{u}, \vec{v} \rangle$
- g) Cosine α between \vec{u} and \vec{v}
- b) $\langle \vec{u}, \vec{w} \rangle$ e) $\|\vec{v}\|$
- h) Cosine β between \vec{u} and \vec{w} i) Cosine θ between \vec{v} and \vec{w}

- c) $\langle \vec{v}, \vec{w} \rangle$
- $(\vec{u} + \vec{v}) \cdot \vec{w}$

Consider polynomial f(t) = 3t - 5; $g(t) = t^2$ in $\mathbb{P}(t)$

a) $\langle f, g \rangle$ b) ||f|| c) ||g|| d) Cosine between f and g

16. Consider polynomial f(t) = t + 2; g(t) = 3t - 2; $h(t) = t^2 - 2t - 3$ in $\mathbb{P}(t)$

a) $\langle f, g \rangle$ d) ||f||b) $\langle f, h \rangle$ e) ||g||

g) Cosine α between f and g

h) Cosine β between f and h

c) $\langle g, h \rangle$

i) Cosine θ between g and h

17. Suppose $\langle \vec{u}, \vec{v} \rangle = 3 + 2i$ in a complex inner product space V. Find:

a) $\langle (2-4i)\vec{u}, \vec{v} \rangle$ b) $\langle \vec{u}, (4+3i)\vec{v} \rangle$ c) $\langle (3-6i)\vec{u}, (5-2i)\vec{v} \rangle$ d) $\|\vec{u}, \vec{v}\|$

Find the Fourier coefficient c and the projection $c\vec{v}$ of $\vec{u} = (3+4i, 2-3i)$ along $\vec{v} = (5+i, 2i)$ in \mathbb{C}^2

Suppose $\vec{v} = (1, 3, 5, 7)$. Find the projection of \vec{v} onto W or find $\vec{w} \in W$ that minimizes $\|\vec{v} - \vec{w}\|$, where *W* is the subspace of \mathbb{R}^4 spanned by:

a) $\vec{u}_1 = (1, 1, 1, 1)$ and $\vec{u}_2 = (1, -3, 4, -2)$

b) $\vec{v}_1 = (1, 1, 1, 1)$ and $\vec{v}_2 = (1, 2, 3, 2)$

20. Suppose $\{\vec{u}_1, \vec{u}_2, ..., \vec{u}_n\}$ is an orthogonal set of vectors. Prove that (*Pythagoras*)

 $\|\vec{u}_1 + \vec{u}_2 + \dots + \vec{u}_n\|^2 = \|\vec{u}_1\|^2 + \|\vec{u}_2\|^2 + \dots + \|\vec{u}_n\|^2$

Suppose A is an orthogonal matrix. Show that $\langle \vec{u}A, \vec{v}A \rangle = \langle \vec{u}, \vec{v} \rangle$ for any $\vec{u}, \vec{v} \in V$

22. Suppose A is an orthogonal matrix. Show that $\|\vec{u}A\| = \|\vec{u}\|$ for every $\vec{u} \in V$

23. Let V be an inner product space over \mathbb{R} or \mathbb{C} . Show that

$$\|\vec{u} + \vec{v}\| = \|\vec{u}\| + \|\vec{v}\|$$

If and only if

$$||s\vec{u} + t\vec{v}|| = s ||\vec{u}|| + t ||\vec{v}||$$
 for all $s, t \ge 0$

Let V be an inner product vector space over \mathbb{R} .

a) If e_1 , e_2 , e_3 are three vectors in V with pairwise product negative, that is,

$$\langle e_1, e_2 \rangle < 0$$
, $i, j = 1, 2, 3$, $i \neq j$

Show that $e_1^{}$, $e_2^{}$, $e_3^{}$ are linearly independent.

- b) Is it possible for three vectors on the xy-plane to have pairwise negative products?
- c) Does part (a) remain valid when the word "negative: is replaced with positive?
- d) Suppose \vec{u} , \vec{v} , and \vec{w} are three unit vectors in the xy-plane. What are the maximum and minimum values that

$$\langle \vec{u}, \vec{v} \rangle + \langle \vec{v}, \vec{w} \rangle + \langle \vec{w}, \vec{u} \rangle$$

Can attain? And when?