

## 1. The Inner Product

Let  $u, v$  be vectors in  $\mathbb{R}^n$ .

$$u = \begin{pmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{pmatrix}_{n \times 1} \quad v = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix}_{n \times 1}$$

$$u^T v = (u_1 \ u_2 \ \dots \ u_n) \begin{pmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_n \end{pmatrix}$$

$$= u_1 v_1 + u_2 v_2 + \dots + u_n v_n \text{ (scalar)}.$$

Ex  $\mathbb{R}^3$

$$u = \begin{pmatrix} 2 \\ 3 \\ -1 \end{pmatrix} \quad v = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$$

$$u^T v = (2 \ 3 \ -1) \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} = -2 + 3 + 0 = 1 \text{ (scalar)}$$

$u^T v$  is called the inner product of  $u$  and  $v$ , and is written as  $\langle u, v \rangle$ . Also referred to as dot product

$$\boxed{\langle u, v \rangle = u^T v}$$

Ex: In  $\mathbb{R}^2$   $u = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \quad v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$

$$\langle u, v \rangle = (u_1 \ u_2) \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = u_1 v_1 + u_2 v_2$$

### Properties of inner product

$V$ : vector space (Real)

$u, v, w$  are vectors in  $V$ ,  $c$ : scalar.

1.  $\langle u, v \rangle = \langle v, u \rangle$  (symmetric)
  2.  $\langle u, v + w \rangle = \langle u, v \rangle + \langle u, w \rangle$
  3.  $\langle cu, v \rangle = c \langle u, v \rangle$ .
- 2 and 3 can be combined.

$$\langle au + bv, w \rangle = a \langle u, w \rangle + b \langle v, w \rangle.$$

This is called linearity property

4.  $\langle u, u \rangle \geq 0$  and  $\langle u, u \rangle = 0$  iff  $u = 0$ .  
(Positive definite property).

### The length of a vector :

If  $v$  is in  $\mathbb{R}^n$  then  $\langle v, v \rangle$  is non-negative

The length or norm of  $v$  is a non-negative scalar defined by

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

$$\|v\|^2 = \langle v, v \rangle.$$

Note: If  $\|u\| = 1$  ie  $\langle u, u \rangle = 1$  then  $u$  is called a unit vector and is said to be normalised.

$$\hat{v} = \frac{1}{\|v\|} v.$$

is a positive multiple of  $v$ . This process is called normalising  $v$ .



Ex: Consider  $\mathbb{R}^3$ .

$$u = (1, 3, -4) \quad v = (4, 2, 2) \quad w = (5, 1, -2)$$

$$\begin{aligned} \langle 3u - 2v, w \rangle &= 3\langle u, w \rangle - 2\langle v, w \rangle \\ &= 3(16) - 2(18) \\ \langle u, w \rangle &= 5 + 3 + 8 = 16 \quad = 48 - 36 = 12 \end{aligned}$$

$$\langle v, w \rangle = 20 + 2 - 4 = 18.$$

$$3u = (3, 9, -12) \quad 2v = (8, 4, 4)$$

$$3u - 2v = (-5, 5, -16).$$

$$\langle 3u - 2v, w \rangle = -25 + 5 + 32 = 12.$$

Normalise  $u$  and  $v$ .

$$\|u\| = \sqrt{1 + 9 + 16} = \sqrt{26}.$$

$$\hat{u} = \frac{u}{\|u\|} = \left( \frac{1}{\sqrt{26}}, \frac{3}{\sqrt{26}}, \frac{-4}{\sqrt{26}} \right)$$

$$\|v\| = \sqrt{16 + 4 + 4} = \sqrt{24}.$$

$$\hat{v} = \frac{v}{\|v\|} = \left( \frac{4}{\sqrt{24}}, \frac{2}{\sqrt{24}}, \frac{2}{\sqrt{24}} \right).$$

Orthogonal set: A set of vectors  $(v_1, v_2, \dots, v_k)$  of  $\mathbb{R}^n$  is said to form an orthogonal set if

$$\langle v_i, v_j \rangle = 0 \quad \text{for } i \neq j.$$

Geometrically the vectors are mutually perpendicular.

If the orthogonal set also forms a basis for  $\mathbb{R}^n$  it is called an orthogonal basis for the vector space  $\mathbb{R}^n$

Hence  $\{v_1, v_2, \dots, v_k\}$  of  $\mathbb{R}^n$  is an orthogonal basis for  $\mathbb{R}^n$  if

(i)  $\langle v_i, v_j \rangle = 0$  for  $i \neq j$

(ii)  $v_1, v_2, \dots, v_k$  are linearly independent

(iii) Any  $w \in \mathbb{R}^n$ ,  $w = c_1 v_1 + c_2 v_2 + \dots + c_k v_k$

$$\langle w, v_1 \rangle = c_1 \langle v_1, v_1 \rangle$$

$$c_1 = \frac{\langle w, v_1 \rangle}{\langle v_1, v_1 \rangle}$$

$$c_2 = \frac{\langle w, v_2 \rangle}{\langle v_2, v_2 \rangle}$$

$$c_k = \frac{\langle w, v_k \rangle}{\langle v_k, v_k \rangle}$$

$$\therefore w = \frac{\langle w, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1 + \frac{\langle w, v_2 \rangle}{\langle v_2, v_2 \rangle} v_2 + \dots$$

$$+ \frac{\langle w, v_k \rangle}{\langle v_k, v_k \rangle} v_k$$



### Problems

Determine which of the following sets are orthogonal.

$$1) \quad u = \begin{pmatrix} -3 \\ 1 \\ 2 \end{pmatrix} \quad v = \begin{pmatrix} 2 \\ 4 \\ 1 \end{pmatrix} \quad w = \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}$$

$$\langle u, v \rangle = -6 + 4 + 2 = 0$$

$$\langle u, w \rangle = -3 - 1 + 4 = 0$$

$$\langle v, w \rangle = 2 - 4 + 2 = 0.$$

$\therefore \{u, v, w\}$  are orthogonal set of vectors

$$2) \quad u = \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix} \quad v = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} \quad w = \begin{pmatrix} 2 \\ -2 \\ 4 \end{pmatrix}$$

$$\langle u, v \rangle = -3 + 2 - 1 = -2 \neq 0.$$

$$\langle v, w \rangle = -2 - 4 + 4 = -2 \neq 0$$

$\{u, v, w\}$  is not an orthogonal set of vectors

$$3) \quad \text{S.T.} \quad v_1 = \begin{pmatrix} 4 \\ -2 \end{pmatrix} \quad v_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \quad \text{is an orthogonal basis in } \mathbb{R}^2.$$

Given  $w = \begin{pmatrix} 1 \\ -3 \end{pmatrix}$  find the coordinate vector  $(w)_B$  of  $w$  w.r.t the basis

$$\langle v_1, v_2 \rangle = 4 - 4 = 0$$

$\{v_1, v_2\}$  is an orthogonal set.

$$c_1 v_1 + c_2 v_2 = 0 \Rightarrow c_1 = c_2 = 0.$$

$$4c_1 + c_2 = 0.$$

$$-2c_1 + 2c_2 = 0.$$

$$\begin{pmatrix} 4 & 1 \\ -2 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 4 & 1 \\ 0 & 5 \end{pmatrix} \Rightarrow \begin{matrix} 4c_1 + c_2 = 0 \\ \frac{5}{2}c_2 = 0 \end{matrix}$$

$$\Rightarrow c_2 = c_1 = 0.$$

$\therefore v_1, v_2$  are linearly independent.

For  $w = \begin{pmatrix} 1 \\ -3 \end{pmatrix}$  in  $\mathbb{R}^2$ .

$$w = c_1 v_1 + c_2 v_2.$$

$$\begin{pmatrix} 1 \\ -3 \end{pmatrix} = c_1 = \frac{\langle w, v_1 \rangle}{\langle v_1, v_1 \rangle}$$

$$= \frac{4 + 6}{16 + 4} = \frac{10}{20} = \frac{1}{2}.$$

$$c_2 = \frac{\langle w, v_2 \rangle}{\langle v_2, v_2 \rangle} = \frac{1 - 6}{1 + 4} = \frac{-5}{5} = -1$$

$$\therefore w = \frac{1}{2} v_1 - v_2.$$

$$(w)_B = \begin{pmatrix} 1/2 \\ -1 \end{pmatrix}.$$



Ex 2:  $v_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$   $v_2 = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$   $v_3 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$  in  $\mathbb{R}^3$ .

Show that  $B = \{v_1, v_2, v_3\}$  form an orthogonal basis for  $\mathbb{R}^3$  and given  $w = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  find the coordinate vector  $\{w\}_B$  w.r.t. to the basis  $B$ .

$$\langle v_1, v_2 \rangle = 1 + 0 - 1 = 0$$

$$\langle v_2, v_3 \rangle = 1 - 2 + 1 = 0$$

$$\langle v_3, v_1 \rangle = 1 + 0 - 1 = 0$$

Also  $v_1, v_2, v_3$  are linearly independent

$$c_1 v_1 + c_2 v_2 + c_3 v_3 = 0 \Rightarrow c_1 = c_2 = c_3 = 0$$

$$\left. \begin{array}{l} c_1 + c_2 + c_3 = 0 \\ 2c_2 - c_3 = 0 \\ -c_1 + c_2 + c_3 = 0 \end{array} \right\} \Rightarrow c_1 = c_2 = c_3 = 0$$

then

$$w = c_1 v_1 + c_2 v_2 + c_3 v_3$$

$$c_1 = \frac{\langle w, v_1 \rangle}{\langle v_1, v_1 \rangle} = \frac{1 + 0 - 1}{1 + 1} = 0$$

$$c_2 = \frac{\langle w, v_2 \rangle}{\langle v_2, v_2 \rangle} = \frac{1 + 2 + 1}{1 + 4 + 1} = \frac{4}{6} = \frac{2}{3}$$

$$c_3 = \frac{\langle w, v_3 \rangle}{\langle v_3, v_3 \rangle} = \frac{1 - 1 + 1}{1 + 1 + 1} = \frac{1}{3}$$

$$\therefore w = 0v_1 + \frac{2}{3}v_2 + \frac{1}{3}v_3$$

$$(w)_B = \begin{pmatrix} 0 \\ 2/3 \\ 1/3 \end{pmatrix}$$

— x —

Ex: Find an orthogonal basis for the subspace  $W$  of  $\mathbb{R}^3$  given by  $W = \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} : x - y + 2z = 0 \right\}$

(\*  $W$  is a plane through the origin in  $\mathbb{R}^3$ )

$$w = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} y - 2z \\ y \\ z \end{pmatrix} = y \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + z \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix}$$

$u = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$   $v = \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix}$  are a basis for  $W$  in  $\mathbb{R}^3$  but  $u$  and  $v$  are not orthogonal.

It is sufficient to find another non zero vector  $w$  that is orthogonal to either  $u$  or  $v$ .

$$\text{let } w = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad \langle u, w \rangle = 0 \Rightarrow x + y = 0.$$

$$\text{Also } x - y + 2z = 0.$$

$$\Rightarrow x = -z, \quad y = z.$$

$$\therefore w = \begin{pmatrix} -z \\ z \\ z \end{pmatrix}. \quad \text{For } z = 1 \quad w = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$$

$\{u, w\}$  is an orthogonal set in  $\mathbb{R}^3$  and an orthogonal basis for  $W$ , since  $u$  and  $v$  are a basis for  $W$ .



Defn: A set of vectors  $S = \{v_1, v_2, \dots, v_k\}$  is an orthonormal set of vectors if

$$\langle v_i, v_j \rangle = 0 \text{ for } i \neq j$$

$$\|v_i\| = \langle v_i, v_i \rangle = 1 \text{ for } i = j.$$

An orthonormal basis for a subspace  $W$  of  $\mathbb{R}^n$  is a basis of  $W$  that is an orthonormal set.

$$\text{orthonormal } \langle v_i, v_j \rangle = \begin{cases} 0 & \text{for } i \neq j \\ 1 & \text{for } i = j. \end{cases}$$

Ex: s.t.  $S = \{v_1, v_2\}$  is an orthonormal set in  $\mathbb{R}^3$ .

$$v_1 = \begin{pmatrix} 1/\sqrt{3} \\ -1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix} \quad v_2 = \begin{pmatrix} 1/\sqrt{6} \\ 2/\sqrt{6} \\ 1/\sqrt{6} \end{pmatrix}.$$

$$\langle v_1, v_2 \rangle = \frac{1}{\sqrt{18}} - \frac{2}{\sqrt{18}} + \frac{1}{\sqrt{18}} = 0$$

$$\langle v_1, v_1 \rangle = \frac{1}{3} + \frac{1}{3} + \frac{1}{3} = 1$$

$$\langle v_2, v_2 \rangle = \frac{1}{6} + \frac{4}{6} + \frac{1}{6} = 1.$$

Note: If  $\{v_1, v_2, \dots, v_k\}$  be an orthonormal basis for a subspace  $W$  of  $\mathbb{R}^n$  and let  $w$  be any vector in

$W$ , then

$$w = \langle w, v_1 \rangle v_1 + \langle w, v_2 \rangle v_2 + \dots + \langle w, v_k \rangle v_k$$

and this representation is unique.

construct an orthonormal basis for  $\mathbb{R}^3$ .

①  $v_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$   $v_2 = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$   $v_3 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$

②  $v_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$   $v_2 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$   $v_3 = \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}$

$$q_1 = \frac{v_1}{\|v_1\|}$$

$$q_2 = \frac{v_2}{\|v_2\|}$$

$$q_3 = \frac{v_3}{\|v_3\|}$$

$\{q_1, q_2, q_3\}$  forms an orthonormal basis for  $\mathbb{R}^3$



Ex: Let  $v = (1, -2, 2, 0)$ . Find a unit vector  $u$  in the same direction as  $v$ .

$$\|v\|^2 = \langle v, v \rangle = 1 + 4 + 4 = 9$$

$$\|v\| = 3$$

$$u = \frac{v}{\|v\|} = \frac{1}{3} \begin{pmatrix} 1 \\ -2 \\ 2 \\ 0 \end{pmatrix} = \begin{pmatrix} 1/3 \\ -2/3 \\ 2/3 \\ 0 \end{pmatrix}$$

$$\|u\|^2 = 1$$

Ex 2: Let  $W$  be the subspace of  $\mathbb{R}^2$  spanned by

$x = \left(\frac{2}{3}, 1\right)$ . Find a unit vector  $z$  that is a basis for  $W$ .

$$y = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

$$\|y\|^2 = 2^2 + 3^2 = 13$$

$$\|y\| = \sqrt{13}$$

$$z = \frac{1}{\sqrt{13}} \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

Orthogonal matrices: An  $(n \times n)$  matrix  $Q$  whose columns form an orthonormal set is called an orthogonal matrix.

Ex:  $\begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$

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

$Q$  is an orthogonal matrix if and only if  $Q^T Q = I$ .  
This is true if and only if  $Q$  is invertible and  $Q^{-1} = Q^T$ .

Determine whether the following matrices is orthogonal and hence find its inverse

$$(i) \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$(ii) \begin{pmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{pmatrix}$$

$$(iii) \begin{pmatrix} 1/3 & 1/2 & 1/5 \\ 1/3 & -1/2 & 1/5 \\ -1/3 & 0 & 2/5 \end{pmatrix}$$

Ex: Find the missing entries of  $Q$  to make  $Q$  an orthogonal matrix

$$\begin{pmatrix} 1/\sqrt{2} & 1/\sqrt{3} & - \\ 0 & 1/\sqrt{3} & - \\ -1/\sqrt{2} & 1/\sqrt{2} & - \end{pmatrix}$$

Ex: Determine whether the given orthogonal matrix represents a rotation or a reflection. If it is a rotation, give the angle of rotation, if it is a reflection, give the line of reflection

$$(a) \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{pmatrix} \rightarrow \text{rotation } \theta = 45^\circ$$

$$(b) \begin{pmatrix} -1/2 & \sqrt{3}/2 \\ -\sqrt{3}/2 & -1/2 \end{pmatrix}$$

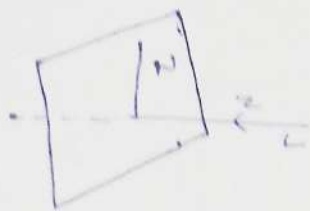
$$(c) \begin{pmatrix} -1/\sqrt{2} & \sqrt{3}/2 \\ \sqrt{3}/2 & 1/2 \end{pmatrix} \rightarrow \text{reflection } x = \sqrt{3}y.$$

$$(d) \begin{pmatrix} -3/5 & -4/5 \\ -4/5 & 3/5 \end{pmatrix}$$



## Orthogonal complement

Let  $W$  be a subspace of  $\mathbb{R}^n$ . A vector  $v$  in  $\mathbb{R}^n$  is orthogonal to  $W$  if  $v$  is orthogonal to every vector in  $W$ .



The set of all vectors that are orthogonal to  $W$  is called orthogonal complement of  $W$  denoted by  $W^\perp$  ( $W$  perp).

$$W^\perp = \{ v \text{ in } \mathbb{R}^n; v \cdot w = 0 \forall w \text{ in } W \}.$$

Note:

(i) A vector  $x$  is in  $W^\perp$  if and only if  $x$  is orthogonal to every vector in a set that spans  $W$ .

(ii)  $W^\perp$  is a subspace of  $\mathbb{R}^n$ .

If  $\{w_1, w_2, \dots, w_k\}$  span  $W$  then  $z \perp W$

$$\Rightarrow w_1 \cdot z = w_2 \cdot z = \dots = w_k \cdot z = 0. \text{ Since any } w \in W$$

If we have to find  $z$  such that

$$w_1 \cdot z = w_2 \cdot z = \dots = w_k \cdot z = 0 \text{ mean we}$$

have to find the null space of  $W$ .

Hence If  $A$  is an  $(m \times n)$  matrix. The orthogonal complement of the row space of  $A$  is the null space of  $A$ . i.e.

$$(\text{row } A)^\perp = \text{Null } A.$$

$$\text{Also } \text{row } A^T = \text{col } A.$$

$$\therefore (\text{col } A)^\perp = \text{Null } A^T.$$

orthogonal complement of column space of  $A$  is null space of  $A^T$ .

Ex 1: Let  $W$  be the subspace spanned by the vectors  $\{w_1, w_2\}$ . Find a basis for  $W^\perp$ .

$$w_1 = \begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix} \quad w_2 = \begin{pmatrix} 4 \\ 0 \\ 1 \end{pmatrix}$$

$$A = \begin{pmatrix} 2 & 4 \\ 1 & 0 \\ -2 & 1 \end{pmatrix}$$

$$A^T = \begin{pmatrix} 2 & 1 & -2 \\ 4 & 0 & 1 \end{pmatrix} \xrightarrow{-2R_1 + R_2} \begin{pmatrix} 2 & 1 & -2 \\ 0 & -2 & 5 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 1/2 & -1 \\ 0 & 1 & -5/2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 1/4 \\ 0 & 1 & -5/2 \end{pmatrix}$$

$$y_1 = -\frac{1}{4} y_3$$

$$y_2 = \frac{5}{2} y_3$$

$$\text{Basis} = \text{Span} \left\{ \begin{pmatrix} -1/4 \\ 5/2 \\ 1 \end{pmatrix} \right\}$$

$$= \left\{ \begin{pmatrix} -1 \\ 10 \\ 4 \end{pmatrix} \right\}$$

Ex 2: Let  $W$  be the subspace of  $\mathbb{R}^5$  spanned by  $u = (1, 2, 3, -1, 2)$  and  $v = (2, 4, 7, 2, -1)$ . Find a basis of the  $W^\perp$  of  $W$ .

$$\text{Let } w = (x, y, z, s, t)$$

$$w \cdot u = 0 \Rightarrow x + 2y + 3z - s + 2t = 0$$

$$w \cdot v = 0 \Rightarrow 2x + 4y + 7z + 2s - t = 0$$

$$\begin{pmatrix} 1 & 2 & 3 & -1 & 2 \\ 2 & 4 & 7 & 2 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 & -1 & 2 \\ 0 & 0 & 1 & 4 & -5 \end{pmatrix}$$



$$x + 2y + 3z - s + 2t = 0$$

$$z + 4s - 5t = 0$$

Let  $t = a$   $s = b$ .

$$z = 5a - 4b.$$

$$y = c.$$

$$x = -2c - 3(5a - 4b) + b - 2a.$$

$$= -2c - 15a + 12b + b - 2a.$$

$$= -17a + 13b - 2c.$$

$$\begin{pmatrix} x \\ y \\ z \\ s \\ t \end{pmatrix} = a \begin{pmatrix} -17 \\ 0 \\ 5 \\ 0 \\ 1 \end{pmatrix} + b \begin{pmatrix} 13 \\ 0 \\ -4 \\ 1 \\ 0 \end{pmatrix} + c \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\text{Basis} = \text{Span} \left\{ \begin{pmatrix} -17 \\ 0 \\ 5 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 13 \\ 0 \\ -4 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\}$$

Ex 3. Find the orthogonal complement of  $W^\perp$   
 $W$  and give a basis of  $W^\perp$

$$W = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} : 2x - y = 0 \right\}.$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ 2x \end{pmatrix} = x \begin{pmatrix} 1 \\ 2 \end{pmatrix}.$$

$$v = \begin{pmatrix} a \\ b \end{pmatrix}$$

$$v \cdot w = 0$$

$$\Rightarrow a + 2b = 0$$

$$b = t \Rightarrow a = -2t.$$

$$\text{Basis of } W^\perp = \text{Span} \left\{ \begin{pmatrix} -2 \\ 1 \end{pmatrix} \right\}.$$

Ex 3:

$$W = \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} : 2x - y + 3z = 0 \right\}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x \\ 2x + 3z \\ x \end{pmatrix} = x \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} + z \begin{pmatrix} 0 \\ 3 \\ 1 \end{pmatrix}$$

$W_1 \qquad W_2$

$$v = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

$$W_1 \cdot v = 0 \Rightarrow a + 2b = 0$$

$$W_2 \cdot v = 0 \Rightarrow 3b + c = 0$$

$$\text{let } c = t \quad b = -t/3 \quad a = \frac{2}{3}t$$

$$\text{Basis of } W^\perp = \text{Span} \left\{ \begin{pmatrix} 2 \\ -1 \\ 3 \end{pmatrix} \right\}$$

x

$$\text{Ex 4: } W = \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix}, x=t, y=-t, z=3t \right\}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 1 \\ -1 \\ 3 \end{pmatrix} \rightarrow W_1$$

$$\text{Let } v = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

$$W_1 \cdot v = 0 \Rightarrow a - b + 3c = 0$$

$$c = t \quad b = x \quad a = x - 3t$$

$$\text{Basis of } W^\perp = \text{Span} \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -3 \\ 0 \\ 1 \end{pmatrix} \right\}$$

x



for the row space and null space of  $A$ . Verify that every vector in  $\text{row}(A)$  is orthogonal to every vector in  $\text{null}(A)$ .

$$A = \begin{pmatrix} 1 & -1 & 3 \\ 5 & 2 & 1 \\ 0 & 1 & -2 \\ -1 & -1 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 3 \\ 0 & 7 & -14 \\ 0 & 1 & -2 \\ 0 & -2 & 4 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & -1 & 3 \\ 0 & 1 & -2 \\ 0 & 1 & -2 \\ 0 & 1 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 3 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{Row}(A) = \text{Span} \{ u_1, u_2 \}$$

$$u_1 = (1, 0, 1) \quad u_2 = (0, 1, -2)$$

$$\rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{null}(A): \quad x - y + z = 0$$

$$y - 2z = 0$$

$$z = t \quad y = 2t \quad x = 2t - 2t + t = t$$

$$\text{null}(A) = \text{Span} \left\{ \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} \right\} \quad \text{or } v = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix}$$

$$v \cdot u_1 = -1 - 2 + 3 = 0$$

$$v \cdot u_2 = 0 + 2 - 2 = 0$$

To show  $(\text{row } A)^\perp = \text{null } A$ , it is enough to show that every  $u$  is orthogonal to  $v$ .

$$\text{col}(A) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 5 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ -2 \\ 1 \end{pmatrix} \right\}$$

$$v_1 = \begin{pmatrix} 1 \\ 5 \\ 0 \\ -1 \end{pmatrix} \quad v_2 = \begin{pmatrix} 3 \\ 1 \\ -2 \\ 1 \end{pmatrix}$$

Problems.

(i) Verify  $(\text{Row } A)^\perp = \text{Null } A$  and  $(\text{Col } A)^\perp = \text{Null } A^T$

$$a, \begin{pmatrix} 1 & -1 & 3 \\ 5 & 2 & 1 \\ 0 & 1 & -2 \\ -1 & -1 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 3 \\ 0 & 7 & -14 \\ 0 & 1 & -2 \\ 0 & -2 & 4 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & -1 & 3 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{Row } (A) = \{ (1, -1, 3) \ (0, 1, -2) \} = \{ u_1, u_2 \}$$

$$\text{Null } (A): \quad x - y + 3z = 0$$

$$y - 2z = 0$$

$$z = t \quad y = 2t \quad x = 2t - 3t = -t$$

$$\text{Null } (A) = \text{span} \left\{ \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} \right\} = \text{span} (a_1).$$

To show that  $(\text{Row})^\perp = \text{Null } A$ , it is enough to show that  $u_i$  is orthogonal to  $a_1$ .

$$\langle u_1, a_1 \rangle = u_1^T a_1 = -1 + 2 + 3 = 0$$

$$\langle u_2, a_1 \rangle = 0 + 2 - 2 = 0. \quad \therefore (\text{Row } A)^\perp = \text{Null } A.$$

$$\text{Col } (A): \left\{ \begin{pmatrix} 1 \\ 5 \\ 0 \\ -1 \end{pmatrix} \begin{pmatrix} -1 \\ 2 \\ 1 \\ -1 \end{pmatrix} \right\} = \{ v_1, v_2 \}$$

Null  $A^T$ :

$$A^T = \begin{pmatrix} 1 & 5 & 0 & -1 \\ -1 & 2 & 1 & -1 \\ 3 & 1 & -2 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 5 & 0 & -1 \\ 0 & 7 & 1 & -2 \\ 0 & -14 & -2 & 4 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 5 & 0 & -1 \\ 0 & 1 & 1/7 & -2/7 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$x + 5y - t = 0$$

$$y + \frac{1}{7}z - \frac{2}{7}t = 0$$

$$t = k_1, \quad z = k_2, \quad y = -\frac{1}{7}k_2 + \frac{2}{7}k_1$$

$$x = -5y + t = \frac{5}{7}k_2 - \frac{10}{7}k_1 + k_1$$

$$x = \frac{5}{7}k_2 - \frac{3}{7}k_1$$

$$\begin{pmatrix} x \\ y \\ z \\ t \end{pmatrix} = \left\{ \begin{pmatrix} -3/7 \\ 2/7 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 5/7 \\ -1/7 \\ 1 \\ 0 \end{pmatrix} \right\}$$

$$\text{Null } A^T = \text{span} \left\{ \begin{pmatrix} -3 \\ 2 \\ 0 \\ 7 \end{pmatrix}, \begin{pmatrix} 5 \\ -1 \\ 7 \\ 0 \end{pmatrix} \right\} = \{b_1, b_2\}$$

To show that  $(\text{col } A)^\perp = \text{Null } A^T$  it is enough to

show that

$$\langle v_1, b_1 \rangle = 0 \quad \text{ie} \quad -3 + 10 - 7 = 0$$

$$\langle v_2, b_1 \rangle = 0 \quad \text{ie} \quad +3 + 4 - 7 = 0$$

$$\langle v_1, b_2 \rangle = 5 - 5 = 0$$

$$\langle v_2, b_2 \rangle = -5 - 2 + 7 = 0$$

$$\therefore (\text{col } A)^\perp = \text{Null } A^T$$



$$(2) \quad A = \begin{pmatrix} 1 & 2 & -1 & 3 \\ 2 & 4 & 1 & -2 \\ 3 & 6 & 3 & -7 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 2 & -1 & 3 \\ 0 & 0 & 3 & -8 \\ 0 & 0 & 6 & -16 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & -1 & 3 \\ 0 & 0 & 1 & -8/3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\text{Row } A: \{ (1, 2, -1, 3) \ (0, 0, 3, -8) \} = \{ u_1, u_2 \}$$

$$\text{Null } A: x + 2y - z + 3t = 0$$

$$3z - 8t = 0$$

$$t = k_1, \quad z = 8/3 k_1, \quad y = k_2, \quad x = -2k_2 - \frac{8}{3}k_1 - 3k_1 = -2k_2 - \frac{17}{3}k_1$$

$$\text{Null } A = \left\{ \begin{pmatrix} -1 \\ 0 \\ 8 \\ 3 \end{pmatrix}, \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right\} = \{ a_1, a_2 \}$$

$$\langle u_1, a_1 \rangle = -1 - 8 + 9 = 0$$

$$\langle u_1, a_2 \rangle = -2 + 2 = 0$$

$$\langle u_2, a_1 \rangle = 24 - 24 = 0$$

$$\langle u_2, a_2 \rangle = 0$$

$$\therefore (\text{Row } A)^\perp = \text{Null } A$$

$$\text{Col } A: \left\{ \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ 3 \end{pmatrix} \right\} = \{ v_1, v_2 \}$$

$$\text{Null } A^T \xrightarrow{R} \begin{pmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ -1 & 1 & 3 \\ 3 & -2 & -7 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 3 & 6 \\ 0 & -8 & -16 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 3 & 6 \\ 0 & 0 & 0 \end{pmatrix}$$



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$$x + 2y + 3z = 0$$

$$y + 2z = 0$$

$$z = t$$

$$y = -2t$$

$$x = 4t - 3t = t$$

$$A^T : \left\{ \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} \right\} = \{ b_2 \}$$

$$\langle v_1, b_2 \rangle = 1 - 4 + 3 = 0$$

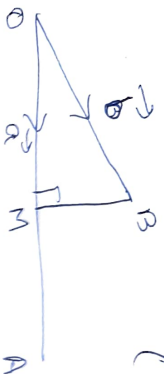
$$\langle v_2, b_2 \rangle = -1 + 2 + 3 = 0$$

$$\therefore (\text{col } A)^\perp = \text{Null } A^T$$

————— X —————



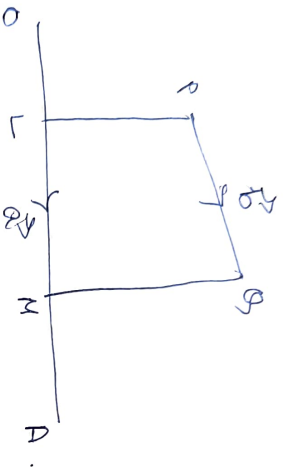
# Orthogonal Projection of vector Algebra.



OM = component of  $\vec{b}$  on  $\vec{a}$

$\vec{OM}$  = component vector of  $\vec{b}$  on  $\vec{a}$

$\vec{NB}$  = component vector  $\vec{b} \perp \vec{a}$



LM = component of  $\vec{b}$  on  $\vec{a}$

= orthogonal projection of  $\vec{b}$  on  $\vec{a}$

component of  $\vec{b}$  on  $\vec{a} = \frac{\vec{b} \cdot \vec{a}}{|\vec{a}|}$

length or magnitude of projection of  $\vec{b}$  on  $\vec{a} = \frac{|\vec{b} \cdot \vec{a}|}{|\vec{a}|}$

vector component of  $\vec{b}$  on  $\vec{a} = \frac{(\vec{b} \cdot \vec{a})}{|\vec{a}|^2} \vec{a}$

$\vec{b} \perp \vec{a}$   
 (Perp component) =  $\vec{b} - \frac{(\vec{b} \cdot \vec{a})}{|\vec{a}|^2} \vec{a}$

## Orthogonal Projection

Given a non-zero vector  $u$  in  $\mathbb{R}^n$ , consider the problem of decomposing a vector  $y$  in  $\mathbb{R}^n$  into sum of two vectors, one a multiple of  $u$  and the other orthogonal to  $u$ .

$$y = \hat{y} + z. \quad \text{--- (1)}$$

(\* In physics, force is decomposed into two components one is the horizontal component and the other is the vertical component)

where  $\hat{y} = \alpha u$  for some scalar  $\alpha$  and  $z$  is some vector orthogonal to  $u$ .

$$\therefore z = y - \alpha u$$

$y - \hat{y}$  is orthogonal to  $u$  if and only if

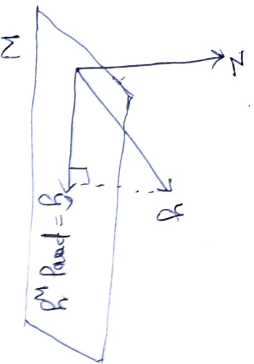
$$(y - \alpha u) \cdot u = 0$$

$$\text{ie } y \cdot u - \alpha(u \cdot u) = 0.$$

$$\alpha = \frac{y \cdot u}{u \cdot u}.$$

Eqn (1) will be satisfied with  $z$  orthogonal to  $u$  if and only if  $\alpha = \frac{\langle y, u \rangle}{\langle u, u \rangle}$  and  $\hat{y} = \frac{\langle y, u \rangle}{\langle u, u \rangle} u$ .

The vector  $\hat{y}$  is called the projection orthogonal of  $y$  onto  $u$ . and the vector  $z$  is called the component of  $y$  orthogonal to  $u$ .





Hence the projection of a vector  $v$  onto a non-zero vector  $u$  is

$$\text{proj}_u(v) = \frac{\langle v, u \rangle}{\langle u, u \rangle} u.$$

Also  $\text{perp}_w v = v - \text{proj}_u(v)$  is orthogonal to  $\text{proj}_u v$ .

Hence we can decompose  $v$  as:

$$v = \text{proj}_u(v) + \text{perp}_w v.$$

If  $c$  is a non-zero scalar and if  $u$  is replaced by  $cu$  in the definition of  $\hat{y}$  then the orthogonal projection of  $y$  onto  $cu$  is exactly same as the orthogonal projection of  $y$  onto  $u$ . Hence this projection is determined by the subspace  $L$  spanned by  $u$  (the line through  $u$  and  $0$ ).

Definition: Let  $W$  be a subspace of  $\mathbb{R}^n$  and let

$\{u_1, u_2, \dots, u_n\}$  be an orthogonal basis for  $W$ . For any vector  $v$  in  $\mathbb{R}^n$ , the orthogonal projection of  $v$  onto  $W$  is defined as

$$\text{proj}_W(v) = \frac{\langle u_1, v \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle u_2, v \rangle}{\langle u_2, u_2 \rangle} u_2 + \dots + \frac{\langle u_k, v \rangle}{\langle u_k, u_k \rangle} u_k$$

the complement of  $v$  orthogonal to  $W$  is the vector

$$\text{perp}_W v = v - \text{proj}_W(v)$$

Examples:

Let  $y = \begin{pmatrix} 7 \\ 6 \end{pmatrix}$   $u = \begin{pmatrix} 4 \\ 2 \end{pmatrix}$  Find the orthogonal

projection of  $y$  onto  $u$ .

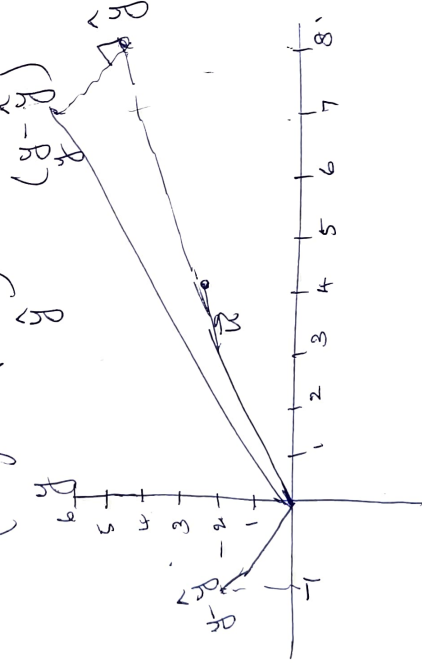
$$\hat{y} = \frac{\langle y, u \rangle}{\langle u, u \rangle} u = \frac{40}{20} u = 2 \begin{pmatrix} 4 \\ 2 \end{pmatrix} = \begin{pmatrix} 8 \\ 4 \end{pmatrix}$$

Component of  $y$  orthogonal to  $u$ .

$$\text{perp } y = y - \hat{y} = \begin{pmatrix} 7 \\ 6 \end{pmatrix} - \begin{pmatrix} 8 \\ 4 \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}.$$

The sum of these two vectors is  $y$ .

$$\text{i.e. } \begin{pmatrix} 7 \\ 6 \end{pmatrix} = \begin{pmatrix} 8 \\ 4 \end{pmatrix} + \begin{pmatrix} -1 \\ 2 \end{pmatrix}$$



Note  $\{\hat{y}, (y - \hat{y})\}$  will be an orthogonal set

$$\hat{y} \cdot (y - \hat{y}) = \begin{pmatrix} 8 \\ 4 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ 2 \end{pmatrix} = -8 + 8 = 0$$

→ x



Ex 2: Let  $W$  be the plane in  $\mathbb{R}^3$  with equation  $x - y + 2z = 0$  and let  $v = \begin{pmatrix} 3 \\ -1 \\ 2 \end{pmatrix}$ . Find the orthogonal projection of  $v$  onto  $W$  and the component of  $v$  orthogonal to  $W$ .

orthogonal basis for  $W$  is

$$u_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \quad u_2 = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$$

$$\langle u_1, v \rangle = u_1^T v = 3 - 1 = 2.$$

$$\langle u_2, v \rangle = -3 - 1 + 2 = -2.$$

$$\langle u_1, u_2 \rangle = u_1 \cdot u_2 = 2. \quad u_2 \cdot u_2 = 3.$$

$$\begin{aligned} \text{proj}_W v &= \left( \frac{u_1 \cdot v}{u_1 \cdot u_1} \right) u_1 + \left( \frac{u_2 \cdot v}{u_2 \cdot u_2} \right) u_2 \\ &= \frac{2}{2} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} - \frac{2}{3} \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 5/3 \\ 1/3 \\ -2/3 \end{pmatrix} \end{aligned}$$

$$\text{perp}_W v = v - \text{proj}_W v$$

$$= \begin{pmatrix} 3 \\ -1 \\ 2 \end{pmatrix} - \begin{pmatrix} 5/3 \\ 1/3 \\ -2/3 \end{pmatrix} = \begin{pmatrix} 4/3 \\ -4/3 \\ 8/3 \end{pmatrix}.$$

~~perp~~ Note:  $\text{proj}_W v$  is in  $W$ .  $\text{perp}_W v$  is  $\perp$  to  $W$ .

normal to  $W = \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}$ .

Find the orthogonal projection  $v$  onto the Subspace  $W$  spanned by the vector  $u$ .

$$\textcircled{1} \quad v = \begin{pmatrix} 7 \\ -4 \end{pmatrix} \quad u = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\text{proj}_W v = \frac{\langle u, v \rangle}{\langle u, u \rangle} u = \left( \frac{7-4}{1+1} \right) \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ = \begin{pmatrix} 3/2 \\ 3/2 \end{pmatrix}$$

$$\textcircled{2} \quad u = \begin{pmatrix} 3 \\ 1 \\ -2 \end{pmatrix}, \quad \overline{u_1} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad u_2 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$\text{proj}_W v = \frac{\langle u_1, v \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle u_2, v \rangle}{\langle u_2, u_2 \rangle} u_2 \\ = \frac{3+1-2}{3} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \frac{3-1}{2} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \\ = \begin{pmatrix} 2/3 \\ 2/3 \\ 2/3 \end{pmatrix} + \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 5/3 \\ -1/3 \\ 2/3 \end{pmatrix}$$

The Orthogonal Decomposition Theorem:

Let  $W$  be a subspace of  $\mathbb{R}^n$  and let  $v$  be a vector in  $\mathbb{R}^n$ . Then there are unique vectors  $w$  in  $W$  and  $w^\perp$  in  $W^\perp$  such that

$$v = w + w^\perp$$

Prob:

Find the orthogonal decomposition of  $v$  with respect to  $W$

$$(i) \quad v = \begin{pmatrix} 2 \\ -2 \end{pmatrix} \quad W = \text{span} \left\{ \begin{pmatrix} 1 \\ 3 \end{pmatrix} \right\}$$

$$\text{proj}_W v = \frac{\langle w, v \rangle}{\langle w, w \rangle} w = -\frac{4}{10} \begin{pmatrix} 1 \\ 3 \end{pmatrix} = \begin{pmatrix} -2/5 \\ -6/5 \end{pmatrix}$$

$$w^\perp = v - \text{proj}_W v = \begin{pmatrix} 12/5 \\ -4/5 \end{pmatrix}$$

$$v = \text{proj}_W v + w^\perp$$

————— x —————

$$2) \quad v = \begin{pmatrix} 4 \\ -2 \\ 3 \end{pmatrix} \quad W = \text{span} \left\{ \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \right\}$$

$$\begin{aligned} \text{proj}_W v &= \frac{\langle w_1, v \rangle}{\langle w_1, w_1 \rangle} w_1 + \frac{\langle w_2, v \rangle}{\langle w_2, w_2 \rangle} w_2 \\ &= \frac{1}{2} \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} + 3 \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 7/2 \\ -2 \\ 7/2 \end{pmatrix} \end{aligned}$$

$$w^\perp = v - \text{proj}_W v = \begin{pmatrix} 1/2 \\ 0 \\ -1/2 \end{pmatrix}$$

$$v = \text{proj}_W v + w^\perp$$

————— x —————



### The Gram-Schmidt Process

A simple method for constructing an orthogonal (or an orthonormal) basis for the subspace  $W$  of  $\mathbb{R}^n$ .

Let  $\{x_1, x_2, \dots, x_n\}$  be a subspace  $W$  of  $\mathbb{R}^n$  and define the following:

$$v_1 = x_1$$

$$W_1 = \text{span}(x_1)$$

Starting with  $x_1$ , we get a second vector that is orthogonal to it by taking the component of  $x_2$  orthogonal to  $x_1$ .

$$v_2 = \text{perp}_{x_1}(x_2)$$

$$= x_2 - \text{proj}_{x_1}(x_2)$$

$$= x_2 - \frac{(x_1, x_2)}{(x_1, x_1)} x_1$$

$$= x_2 - \frac{(v_1, x_2)}{(v_1, v_1)} v_1$$

$$W_2 = \text{span}\{x_1, x_2\}$$

$$v_3 = x_3 - \frac{(v_1, x_3)}{(v_1, v_1)} v_1 - \frac{(v_2, x_3)}{(v_2, v_2)} v_2$$

$W_3 = \text{span}\{x_1, x_2, x_3\}$

$$v_k = x_k - \frac{(v_1, x_k)}{(v_1, v_1)} v_1 - \frac{(v_2, x_k)}{(v_2, v_2)} v_2 - \dots - \frac{(v_{k-1}, x_k)}{(v_{k-1}, v_{k-1})} v_{k-1}$$

$$W_k = \text{span}\{x_1, x_2, \dots, x_k\}$$

Example

Apply the Gram-Schmidt orthogonalization process to find an orthogonal basis and then an orthonormal basis for the subspace  $\mathbb{R}^4$  spanned by

$$a) \quad x_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \quad x_2 = \begin{pmatrix} 1 \\ 2 \\ 4 \\ 5 \end{pmatrix} \quad x_3 = \begin{pmatrix} 1 \\ -3 \\ -4 \\ -2 \end{pmatrix}$$

Step 1

Set  $v_1 = x_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \quad W_1 = \text{Span}(v_1)$

Step 2: Compute the component of  $x_2$  orthogonal to  $W_1$

$$v_2 = \text{perp}_{W_1}(x_2) = x_2 - \frac{\langle v_1, x_2 \rangle}{\langle v_1, v_1 \rangle} v_1 = x_2 - \frac{12}{4} v_1 = \begin{pmatrix} -2 \\ -1 \\ 1 \\ 2 \end{pmatrix}$$

$$W_2 = \text{Span}\{x_1, x_2\}$$

Step 3: Compute the component of  $x_3$  orthogonal to  $W_2$

$$v_3 = \text{perp}_{W_2}(x_3) = x_3 - \frac{\langle v_1, x_3 \rangle}{\langle v_1, v_1 \rangle} v_1 - \frac{\langle v_2, x_3 \rangle}{\langle v_2, v_2 \rangle} v_2$$

$$= \left( \frac{8}{5}, -\frac{17}{10}, -\frac{13}{10}, \frac{7}{5} \right) = (-6, -17, -13, 14)$$

orthogonal basis  $\{v_1, v_2, v_3\}$ .

orthonormal basis: Normalise  $v_1, v_2, v_3$

$$u_1 = \frac{v_1}{\|v_1\|^2} = \frac{1}{2} (1, 1, 1, 1)$$

$$u_2 = \frac{v_2}{\|v_2\|^2} = \frac{1}{\sqrt{10}} (-2, -1, 1, 2)$$

$$u_3 = \frac{v_3}{\|v_3\|^2} = \frac{1}{\sqrt{910}} (-6, -17, -13, 14)$$