

Lecture 3: Analytic Geometry

Yi, Yung (이용)

Mathematics for Machine Learning

April 8, 2021

April 8, 2021 1 / 37

Roadmap



- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

Roadmap



- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

L3(1) April 8, 2021

Norm



3 / 37

- A notion of the length of vectors
- Definition. A norm on a vector space V is a function $\|\cdot\|: V \mapsto \mathbb{R}$, such that for all $\lambda \in \mathbb{R}$ the following hold:
 - \circ Absolutely homogeneous: $\|\lambda \mathbf{x}\| = |\lambda| \|\mathbf{x}\|$
 - Triangle inequality: $\|\mathbf{x} + \mathbf{y}\| \le \|\mathbf{x}\| + \|\mathbf{y}\|$
 - Positive definite: $\|\mathbf{x}\| \ge 0$ and $\|\mathbf{x}\| \Longleftrightarrow \mathbf{x} = 0$

L3(1) April 8, 2021 4 / 37

Example for $V \in \mathbb{R}^n$



• Manhattan Norm (also called ℓ_1 norm) For $\mathbf{x} = [x_1, \cdots, x_n] \in \mathbb{R}^n$,

$$\|\boldsymbol{x}\|_1 :== \sum_{i=1}^n |x_i|$$

• Euclidean Norm (also called ℓ_2 norm) For $\mathbf{x} \in \mathbb{R}^n$,

$$\|\mathbf{x}\|_2 :== \sqrt{\sum_{i=1}^n x_i^2} = \sqrt{\mathbf{x}^\mathsf{T}\mathbf{x}}$$

L3(1) April 8, 2021 5 / 37

Roadmap



- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

L3(1) April 8, 2021 6 / 37

Motivation



- Need to talk about the length of a vector and the angle or distance between two vectors, where vectors are defined in abstract vector spaces
- To this end, we define the notion of inner product in an abstract manner.
- Dot product: A kind of inner product in vector space \mathbb{R}^n . $\mathbf{x}^\mathsf{T}\mathbf{y} = \sum_{i=1}^n x_i y_i$
- Question. How can we generalize this and do a similar thing in some other vector spaces?

L3(2) April 8, 2021 7 / 37

Formal Definition



- An inner product is a mapping $\langle \cdot, \cdot \rangle : V \times V \mapsto \mathbb{R}$ that satisfies the following conditions for all vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w} \in V$ and all scalars $\lambda \in \mathbb{R}$:
 - 1. $\langle \boldsymbol{u} + \boldsymbol{v}, \boldsymbol{w} \rangle = \langle \boldsymbol{u}, \boldsymbol{w} \rangle + \langle \boldsymbol{v}, \boldsymbol{w} \rangle$
 - 2. $\langle \lambda \mathbf{v}, \mathbf{w} \rangle = \lambda \langle \mathbf{v}, \mathbf{w} \rangle$
 - 3. $\langle \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{w}, \mathbf{v} \rangle$
 - 4. $\langle {m v}, {m v} \rangle \geq 0$ and equal iff ${m v}=0$
- The pair $(V, \langle \cdot, \cdot \rangle)$ is called an inner product space.

L3(2) April 8, 2021 8 / 37

Example



- Example. $V = \mathbb{R}^n$ and the dot product $\langle \pmb{x}, \pmb{y} \rangle := \pmb{x}^\mathsf{T} \pmb{y}$
- Example. $V = \mathbb{R}^2$ and $\langle x, y \rangle := x_1 y_1 (x_1 y_2 + x_2 y_1) + 2x_2 y_2$
- Example. $V = \{\text{continuous functions in } \mathbb{R} \text{ over } [a,b]\}, \ \langle u,v \rangle := \int_a^b u(x) v(x) dx$

L3(2) April 8, 2021 9 / 37

Symmetric, Positive Definite Matrix



• A square matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$ that satisfies the following is called symmetric, positive definite (or just positive definite):

$$\forall x \in V \setminus \{0\} : x^{\mathsf{T}} Ax > 0.$$

If only \geq in the above holds, then **A** is called symmetric, positive semidefinite.

- $\mathbf{A}_1 = \begin{pmatrix} 9 & 6 \\ 6 & 5 \end{pmatrix}$ is positive definite.
- $\mathbf{A}_2 = \begin{pmatrix} 9 & 6 \\ 6 & 3 \end{pmatrix}$ is not positive definite.

L3(2) April 8, 2021 10 / 37

Inner Product and Positive Definite Matrix (1)



- Consider an *n*-dimensional vector space V with an inner product $\langle \cdot, \cdot \rangle$ and an ordered basis $B = (\boldsymbol{b}_1, \dots, \boldsymbol{b}_n)$ of V.
- Any $\mathbf{x}, \mathbf{y} \in V$ can be represented as: $\mathbf{x} = \sum_{i=1}^n \psi_i \mathbf{b}_i$ and $\mathbf{y} = \sum_{i=j}^n \lambda_j \mathbf{b}_j$ for some ψ_i and λ_j , $i, j = 1, \ldots, n$.

$$\langle \boldsymbol{x}, \boldsymbol{y} \rangle = \left\langle \sum_{i=1}^{n} \psi_{i} \boldsymbol{b}_{i}, \sum_{i=i}^{n} \lambda_{j} \boldsymbol{b}_{j} \right\rangle = \sum_{i=1}^{n} \sum_{i=1}^{n} \psi_{i} \left\langle \boldsymbol{b}_{i}, \boldsymbol{b}_{j} \right\rangle \lambda_{j} = \hat{\boldsymbol{x}}^{\mathsf{T}} \boldsymbol{A} \hat{\boldsymbol{y}},$$

where $\mathbf{A}_{ij} = \langle \mathbf{b}_i, \mathbf{b}_i \rangle$ and $\hat{\mathbf{x}}$ and $\hat{\mathbf{y}}$ are the coordinates w.r.t. B.

L3(2) April 8, 2021 11 / 37

Inner Product and Positive Definite Matrix (2)



- Then, if $\forall \mathbf{x} \in V \setminus \{0\}$: $\mathbf{x}^{\mathsf{T}} \mathbf{A} \mathbf{x} > 0$ (i.e., \mathbf{A} is symmetric, positive definite), $\hat{\mathbf{x}}^{\mathsf{T}} \mathbf{A} \hat{\mathbf{y}}$ legitimately defines an inner product (w.r.t. B)
- Properties
 - The kernel of **A** is only $\{0\}$, because $\mathbf{x}^{\mathsf{T}}\mathbf{A}\mathbf{x} > 0$ for all $\mathbf{x} \neq 0 \implies \mathbf{A}\mathbf{x} \neq 0$ if $\mathbf{x} \neq 0$.
 - The diagonal elements a_{ii} of \boldsymbol{A} are all positive, because $a_{ii} = \boldsymbol{e_i}^\mathsf{T} \boldsymbol{A} \boldsymbol{e_i} > 0$.

L3(2) April 8, 2021 12 / 37

Roadmap



- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

L3(3)

April 8, 2021 13 / 37

Length



• Inner product naturally induces a norm by defining:

$$||x|| := \sqrt{\langle x, x \rangle}$$

- Not every norm is induced by an inner product
- Cachy-Schwarz inequality. For the induced norm by the inner product,

$$|\langle \boldsymbol{x}, \boldsymbol{y} \rangle| \leq ||\boldsymbol{x}|| ||\boldsymbol{y}||$$

L3(3) April 8, 2021 14 / 37

Distance



• Now, we can introduce a notion of distance using a norm as:

Distance.
$$d(x, y) := ||x - y|| = \sqrt{\langle x - y, x - y \rangle}$$

- If the dot product is used as an inner product in \mathbb{R}^n , it is Euclidian distance.
- Note. The distance between two vectors does NOT necessarily require the notion of norm. Norm is just sufficient.
- Generally, if the following is satisfied, it is a suitable notion of distance, called metric.
 - Positive definite. $d(x, y) \ge 0$ for all x, y and $d(x, y) = 0 \iff x = y$
 - Symmetric. d(x, y) = d(y, x)
 - Triangle inequality. $d(x, z) \le d(x, y) + d(y, z)$

L3(3) April 8, 2021 15 / 37

Angle, Orthogonal, and Orthonormal



Using C-S inequality,

$$-1 \le \frac{\langle \boldsymbol{x}, \boldsymbol{y} \rangle}{\|\boldsymbol{x}\| \|\boldsymbol{y}\|} \le 1$$

• Then, there exists a unique $\omega \in [0, \pi]$ with

$$\cos \omega = \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{\|\mathbf{x}\| \|\mathbf{y}\|}$$

- We define ω as the angle between ${\bf x}$ and ${\bf y}$.
- Definition. If $\langle \boldsymbol{x}, \boldsymbol{y} \rangle = 0$, in other words their angle is $\pi/2$, we say that they are orthogonal, denoted by $\boldsymbol{x} \perp \boldsymbol{y}$. Additionally, if $\|\boldsymbol{x}\| = \|\boldsymbol{y}\| = 1$, they are orthonormal.

L3(4) April 8, 2021 16 / 37

Example



- Orthogonality is defined by a given inner product. Thus, different inner products may lead to different results about orthogonality.
- Example. Consider two vectors $\mathbf{x} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ and $\mathbf{y} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$
- Using the dot product as the inner product, they are orthogonal.
- However, using $\langle \boldsymbol{x}, \boldsymbol{y} \rangle = \boldsymbol{x}^\mathsf{T} \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} \boldsymbol{y}$, they are not orthogonal.

$$\cos \omega = \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{\|\mathbf{x}\| \|\mathbf{y}\|} = -\frac{1}{3} \implies \omega \approx 1.91 \text{ rad } \approx 109.5^{\circ}$$

L3(4) April 8, 2021 17 / 37

Orthogonal Matrix



• Definition. A square matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$ is an orthogonal matrix, iff its columns (or rows) are orthonormal so that

$$\mathbf{A}\mathbf{A}^{\mathsf{T}} = \mathbf{I} = \mathbf{A}^{\mathsf{T}}\mathbf{A}$$
, implying $\mathbf{A}^{-1} = \mathbf{A}^{\mathsf{T}}$.

- We can use $\mathbf{A}^{-1} = \mathbf{A}^{\mathsf{T}}$ for the definition of orthogonal matrices.
- Fact 1. $\boldsymbol{A}, \boldsymbol{B}$: orthogonal $\Longrightarrow \boldsymbol{AB}$: orthogonal
- Fact 2. **A**: orthogonal \implies det(**A**) = ± 1
- The linear mapping Φ by orthogonal matrices preserve length and angle (for the dot product)

$$\|\Phi(\mathbf{A})\| = \|\mathbf{A}\mathbf{x}\|^2 = (\mathbf{A}\mathbf{x})^{\mathsf{T}}(\mathbf{A}\mathbf{x}) = \mathbf{x}^{\mathsf{T}}\mathbf{A}^{\mathsf{T}}\mathbf{A}\mathbf{x} = \mathbf{x}^{\mathsf{T}}\mathbf{x} = \|\mathbf{x}\|^2$$
$$\cos \omega = \frac{(\mathbf{A}\mathbf{x})^{\mathsf{T}}(\mathbf{A}\mathbf{y})}{\|\mathbf{A}\mathbf{x}\| \|\mathbf{A}\mathbf{y}\|} = \frac{\mathbf{x}^{\mathsf{T}}\mathbf{A}^{\mathsf{T}}\mathbf{A}\mathbf{y}}{\sqrt{\mathbf{x}^{\mathsf{T}}\mathbf{A}^{\mathsf{T}}\mathbf{A}\mathbf{x}\mathbf{y}^{\mathsf{T}}\mathbf{A}^{\mathsf{T}}\mathbf{A}\mathbf{y}}} = \frac{\mathbf{x}^{\mathsf{T}}\mathbf{y}}{\|\mathbf{x}\| \|\mathbf{y}\|}$$

L3(4) April 8, 2021 18 / 37

Roadmap



- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

L3(5) April 8, 2021 19 / 37

Orthonormal Basis



- Basis that is orthonormal, i.e., they are all orthogonal to each other and their lengths are 1.
- Standard basis in \mathbb{R}^n , $\{e_1, \ldots, e_n\}$, is orthonormal.
- Question. How to obtain an orthonormal basis?
 - Use Gaussian elimination to find a basis for a vector space spanned by a set of vectors.
 - Given a set $\{\boldsymbol{b}_1,\ldots,\boldsymbol{b}_n\}$ of unorthogonal and unnormalized basis vectors. Apply Gaussian elimination to the augmented matrix $(\boldsymbol{B}\boldsymbol{B}^{\mathsf{T}}|\boldsymbol{B})$
 - 2. Constructive way: Gram-Schmidt process (we will cover this later)

L3(5) April 8, 2021 20 / 37

Orthogonal Complement (1)



- Consider D-dimensional vector space V and M-dimensional subspace $W \subset V$. The orthogonal complement U^{\perp} is a (D-M)-dimensional subspace of V and contains all vectors in V that are orthogonal to every vector in U.
- $U \cap U^{\perp} = 0$
- Any vector $x \in V$ can be uniquely decomposed into:

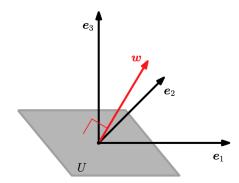
$$m{x} = \sum_{m=1}^{M} \lambda_m m{b}_m + \sum_{j=1}^{D-M} \psi_j m{b}_j^{\perp}, \quad \lambda_m, \psi_j \in \mathbb{R},$$

where $(\boldsymbol{b}_1\dots,\boldsymbol{b}_M)$ and $(\boldsymbol{b}_1^\perp,\dots,\boldsymbol{b}_{D-M}^\perp)$ are the bases of U and $U^\perp,$ respectively.

L3(6) April 8, 2021 21 / 37

Orthogonal Complement (2)





- The vector \mathbf{w} with $\|\mathbf{w}\| = 1$, which is orthogonal to U, is the basis of U^{\perp} .
- Such w is called normal vector to U.
- For a linear mapping represented by a matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$, the solution space of $\mathbf{A}\mathbf{x} = 0$ is $\operatorname{row}(\mathbf{A})^{\perp}$, where $\operatorname{row}(\mathbf{A})$ is the row space of \mathbf{A} (i.e., span of row vectors). In other words, $\operatorname{row}(\mathbf{A})^{\perp} = \ker(\mathbf{A})$

L3(6) April 8, 2021 22 / 37

Inner Product of Functions



• Remind: $V = \{\text{continuous functions in } \mathbb{R} \text{ over } [a, b]\}$, the following is a proper inner product.

$$\langle u, v \rangle := \int_a^b u(x)v(x)dx$$

• Example. Choose $u(x) = \sin(x)$ and $v(x) = \cos(x)$, where we select $a = -\pi$ and $b = \pi$. Then, since f(x) = u(x)v(x) is odd (i.e., f(-x) = -f(x)),

$$\int_{-\pi}^{\pi} u(x)v(x)dx = 0.$$

- Thus, u and v are orthogonal.
- Similarly, $\{1, \cos(x), \cos(2x), \cos(3x), \dots, \}$ is orthogonal over $[-\pi, \pi]$.

L3(7) April 8, 2021 23 / 37

Roadmap



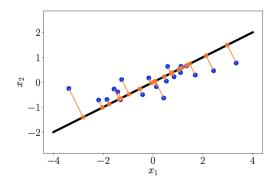
- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

L3(8)

Projection: Motivation



- Big data: high dimensional
- However, most information is contained in a few dimensions
- Projection: A process of reducing the dimensions (hopefully) without loss of much information¹
- Example. Projection of 2D dataset onto 1D subspace



¹In L10, we will formally study this with the topic of PCA (Principal Component Analysis). L3(8) April 8, 2021 25 / 37

Projection onto Lines (1D Subspaces)



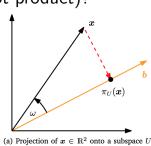
- Consider a 1D subspace $U \subset \mathbb{R}^n$ spanned by the basis \boldsymbol{b} .
- For $\mathbf{x} \in \mathbb{R}^n$, what is its projection $\pi_U(\mathbf{x})$ onto U (assume the dot product)?

$$\langle \boldsymbol{x} - \pi_{U}(\boldsymbol{x}), \boldsymbol{b} \rangle = 0 \stackrel{\pi_{U}(\boldsymbol{x}) = \lambda \boldsymbol{b}}{\longleftrightarrow} \langle \boldsymbol{x} - \lambda \boldsymbol{b}, \boldsymbol{b} \rangle = 0$$

$$\implies \lambda = \frac{\langle \boldsymbol{b}, \boldsymbol{x} \rangle}{\|\boldsymbol{b}\|^{2}} = \frac{\boldsymbol{b}^{\mathsf{T}} \boldsymbol{x}}{\|\boldsymbol{b}\|^{2}}, \text{ and } \pi_{U}(\boldsymbol{x}) = \lambda \boldsymbol{b} = \frac{\boldsymbol{b}^{\mathsf{T}} \boldsymbol{x}}{\|\boldsymbol{b}\|^{2}} \boldsymbol{b}$$

• Projection matrix $P_{\pi} \in \mathbb{R}^{n \times n}$ in $\pi_U(x) = P_{\pi}x$

$$\pi_U(\mathbf{x}) = \lambda \mathbf{b} = \mathbf{b}\lambda = \frac{\mathbf{b}\mathbf{b}^\mathsf{T}}{\|\mathbf{b}\|^2}\mathbf{x}, \quad \mathbf{P}_\pi = \frac{\mathbf{b}\mathbf{b}^\mathsf{T}}{\|\mathbf{b}\|^2}$$



L3(8) April 8, 2021 26 / 37

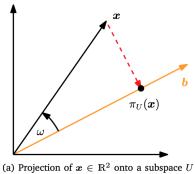
Inner Product and Projection



- We project \boldsymbol{x} onto \boldsymbol{b} , and let $\pi_{\boldsymbol{b}}(\boldsymbol{x})$ be the projected vector.
- Question. Understanding the inner project $\langle x, b \rangle$ from the projection perspective?

$$\langle \mathbf{x}, \mathbf{b} \rangle = \|\pi_{\mathbf{b}}(\mathbf{x})\| \times \|\mathbf{b}\|$$

 In other words, the inner product of x and **b** is the product of (length of the projection of x onto b) \times (length of b)



with basis vector b.

L3(8) April 8, 2021 27 / 37

Example



•
$$\boldsymbol{b} = \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}$$

$$P_{\pi} = rac{m{b}m{b}^{\mathsf{T}}}{\|m{b}\|^2} = rac{1}{9} egin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix} egin{pmatrix} 1 & 2 & 2 \end{pmatrix} = rac{1}{9} egin{pmatrix} 1 & 2 & 2 \\ 2 & 4 & 4 \\ 2 & 4 & 4 \end{pmatrix}$$

For
$$\mathbf{x} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$
,

$$\pi_U(\mathbf{x}) = \mathbf{P}_{\pi}\mathbf{x} = rac{1}{9} egin{pmatrix} 1 & 2 & 2 \ 2 & 4 & 4 \ 2 & 4 & 4 \end{pmatrix} egin{pmatrix} 1 \ 1 \ 1 \end{pmatrix} = rac{1}{9} egin{pmatrix} 5 \ 10 \ 10 \end{pmatrix} \in \mathsf{span}[egin{pmatrix} 1 \ 2 \ 2 \end{bmatrix}]$$

L3(8) April 8, 2021 28 / 37

Projection onto General Subspaces



- $\mathbb{R}^n o 1$ -Dim
- A basis vector **b** in 1D subspace

$$\pi_U(\mathbf{x}) = rac{\mathbf{b}\mathbf{b}^{\mathsf{T}}\mathbf{x}}{\mathbf{b}^{\mathsf{T}}\mathbf{b}}, \ \lambda = rac{\mathbf{b}^{\mathsf{T}}\mathbf{x}}{\mathbf{b}^{\mathsf{T}}\mathbf{b}}$$
 $\mathbf{P}_{\pi} = rac{\mathbf{b}\mathbf{b}^{\mathsf{T}}}{\mathbf{b}^{\mathsf{T}}\mathbf{b}}$

- $\mathbb{R}^n \to m$ -Dim, (m < n)
- A basis matrix $B = (\boldsymbol{b}_1, \cdots, \boldsymbol{b}_m) \in \mathbb{R}^{n \times m}$ $Tu(\mathbf{x}) = B(B^T B)^{-1} B^T \mathbf{x} \quad \lambda = (B^T B)^{-1} B^T$

$$\pi_U(\mathbf{x}) = \mathbf{B}(\mathbf{B}^\mathsf{T}\mathbf{B})^{-1}\mathbf{B}^\mathsf{T}\mathbf{x}, \ \lambda = (\mathbf{B}^\mathsf{T}\mathbf{B})^{-1}\mathbf{B}^\mathsf{T}\mathbf{x}$$

$$\mathbf{P}_{\pi} = \mathbf{B}(\mathbf{B}^\mathsf{T}\mathbf{B})^{-1}\mathbf{B}^\mathsf{T}$$

- $\lambda \in \mathbb{R}^1$ and $\lambda \in \mathbb{R}^m$ are the coordinates in the projected spaces, respectively.
- $(B^TB)^{-1}B^T$ is called pseudo-inverse.
- How to derive is analogous to the case of 1-D lines (see pp. 71).

L3(8) April 8, 2021 29 / 37

Example: Projection onto 2D Subspace



•
$$U = \text{span}\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} \end{bmatrix} \subset \mathbb{R}^3 \text{ and } \mathbf{x} = \begin{bmatrix} 6 \\ 0 \\ 0 \end{bmatrix}. \text{ Check that } \{ \begin{pmatrix} 1 & 1 & 1 \end{pmatrix}^\mathsf{T}, \begin{pmatrix} 0 & 1 & 2 \end{pmatrix}^\mathsf{T} \} \text{ is a basis.}$$

• Let
$$\mathbf{B} = \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \end{pmatrix}$$
. Then, $\mathbf{B}^{\mathsf{T}} \mathbf{B} = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 3 \\ 3 & 5 \end{pmatrix}$

• Can see that
$$\mathbf{P}_{\pi} = \mathbf{B}(\mathbf{B}^{\mathsf{T}}\mathbf{B})^{-1}\mathbf{B}^{\mathsf{T}} = \frac{1}{6}\begin{pmatrix} 5 & 2 & -1 \\ 2 & 2 & 2 \\ -1 & 2 & 5 \end{pmatrix}$$
, and

$$\pi_U(\mathbf{x}) = rac{1}{6} \begin{pmatrix} 5 & 2 & -1 \ 2 & 2 & 2 \ -1 & 2 & 5 \end{pmatrix} \begin{pmatrix} 6 \ 0 \ 0 \end{pmatrix} = \begin{pmatrix} 5 \ 2 \ -1 \end{pmatrix}$$

L3(8) April 8, 2021 30 / 37

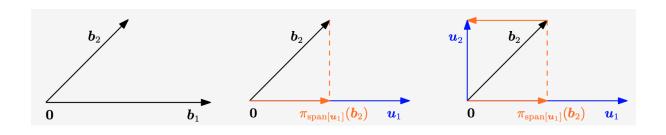
Gram-Schmidt Orthogonalization Method (G-S method)



• Constructively transform any basis $(\boldsymbol{b}_1,\ldots,\boldsymbol{b}_n)$ of *n*-dimensional vector space V into an orthogonal/orthonormal basis $(\boldsymbol{u}_1,\ldots,\boldsymbol{u}_n)$ of V

Iteratively construct as follows

$$u_1 := b_1
 u_k := b_k - \pi_{\mathsf{span}[u_1,...,u_{k-1}]}(b_k), k = 2,...,n$$
(*)



L3(8) April 8, 2021 31 / 37

Example: G-S method



• A basis
$$(extbf{\emph{b}}_1, extbf{\emph{b}}_2)\in\mathbb{R}^2, \; extbf{\emph{b}}_1=egin{pmatrix}2\\0\end{pmatrix}$$
 and $extbf{\emph{b}}_2=egin{pmatrix}1\\1\end{pmatrix}$

•
$$u_1 = b_1 = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$$
 and

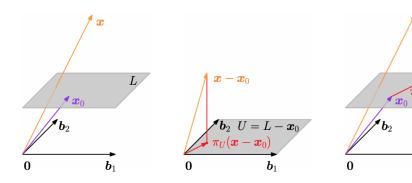
$$oldsymbol{u}_2 = oldsymbol{b}_2 - \pi_{\mathsf{span}[oldsymbol{u}_1]}(oldsymbol{b}_2) = rac{oldsymbol{u}_1 oldsymbol{u}_2^\mathsf{T}}{\|oldsymbol{u}_1\|} oldsymbol{b}_2 = egin{pmatrix} 1 \ 1 \end{pmatrix} - egin{pmatrix} 1 & 0 \ 0 & 0 \end{pmatrix} egin{pmatrix} 1 \ 1 \end{pmatrix} = egin{pmatrix} 0 \ 1 \end{pmatrix}$$

• u_1 and u_2 are orthogonal. If we want them to be orthonormal, then just normaliation would do the job.

L3(8) April 8, 2021 32 / 37

Projection onto Affine Subspaces





- Affine space: $L = \mathbf{x}_0 + U$
- Affine subspaces are not vector spaces
- Idea: (i) move x to a point in U, (ii) do the projection, (iii) move back to L

$$\pi_L(\mathbf{x}) = \mathbf{x}_0 + \pi_U(\mathbf{x} - \mathbf{x}_0)$$

L3(8) April 8, 2021 33 / 37

Roadmap



- (1) Norms
- (2) Inner Products
- (3) Lengths and Distances
- (4) Angles and Orthogonality
- (5) Orthonormal Basis
- (6) Orthogonal Complement
- (7) Inner Product of Functions
- (8) Orthogonal Projections
- (9) Rotations

L3(9)

Rotation



- Length and angle preservation: two properties of linear mappings with orthogonal matrices. Let's look at some of their special cases.
- A linear mapping that rotates the given coordinate system by an angle θ .
- Basis change

•
$$e_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \rightarrow \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$
 and $e_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \rightarrow \begin{pmatrix} -\sin \theta \\ \cos \theta \end{pmatrix}$

- Rotation matrix $R(\theta) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$
- Properties
 - \circ Preserves distance: $\| {\pmb x} {\pmb y} \| = \| {\pmb R}_{\theta}({\pmb x}) {\pmb R}_{\theta}({\pmb y}) \|$
 - Preserves angle

L3(9) April 8, 2021 35 / 37



Questions?

L3(9) April 8, 2021 36 / 37

Review Questions



1)

L3(9) April 8, 2021 37 / 37