CX1104: Linear Algebra for Computing

$$\underbrace{\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix}}_{A} \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}}_{m \times n} = \underbrace{\begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}}_{m \times 1}$$

Chap. No : **6.2.1**

Lecture: Orthogonality

Topic: Orthogonality

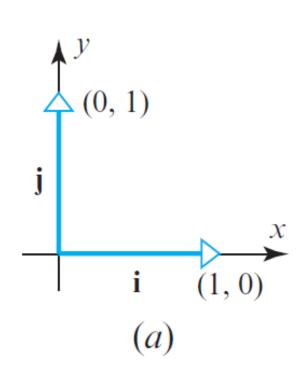
Concept: Definition of Orthogonality

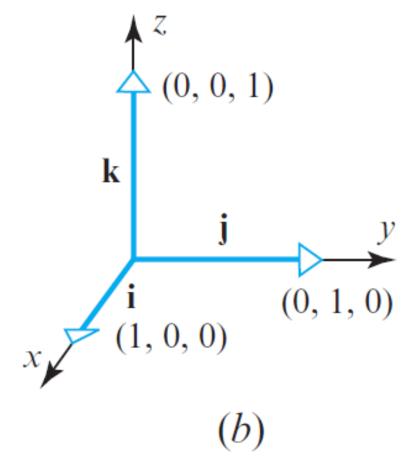
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Orthogonality Definition

The Standard Unit Vectors





▲ Figure 3.2.2

When a rectangular coordinate system is introduced in \mathbb{R}^2 or \mathbb{R}^3 , the unit vectors in the positive directions of the coordinate axes are called the *standard unit vectors*. In \mathbb{R}^2 these vectors are denoted by

$$i = (1, 0)$$
 and $j = (0, 1)$

and in R^3 by

$$\mathbf{i} = (1, 0, 0), \quad \mathbf{j} = (0, 1, 0), \quad \text{and} \quad \mathbf{k} = (0, 0, 1)$$

(Figure 3.2.2). Every vector $\mathbf{v} = (v_1, v_2)$ in \mathbb{R}^2 and every vector $\mathbf{v} = (v_1, v_2, v_3)$ in \mathbb{R}^3 can be expressed as a linear combination of standard unit vectors by writing

$$\mathbf{v} = (v_1, v_2) = v_1(1, 0) + v_2(0, 1) = v_1\mathbf{i} + v_2\mathbf{j}$$

$$\mathbf{v} = (v_1, v_2, v_3) = v_1(1, 0, 0) + v_2(0, 1, 0) + v_3(0, 0, 1) = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$$

DEFINITION 1 Two nonzero vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^n are said to be *orthogonal* (or *perpendicular*) if $\mathbf{u} \cdot \mathbf{v} = 0$. We will also agree that the zero vector in \mathbb{R}^n is orthogonal to every vector in \mathbb{R}^n .

Recall from Formula (20) in the previous section that the angle θ between two *nonzero* vectors **u** and **v** in \mathbb{R}^n is defined by the formula

$$\theta = \cos^{-1} \left(\frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\| \|\mathbf{v}\|} \right)$$

It follows from this that $\theta = \pi/2$ if and only if $\mathbf{u} \cdot \mathbf{v} = 0$. Thus, we make the following definition.

EXAMPLE 1 Orthogonal Vectors

- (a) Show that $\mathbf{u} = (-2, 3, 1, 4)$ and $\mathbf{v} = (1, 2, 0, -1)$ are orthogonal vectors in \mathbb{R}^4 .
- (b) Let $S = \{i, j, k\}$ be the set of standard unit vectors in \mathbb{R}^3 . Show that each ordered pair of vectors in S is orthogonal.

Solution (a) The vectors are orthogonal since

$$\mathbf{u} \cdot \mathbf{v} = (-2)(1) + (3)(2) + (1)(0) + (4)(-1) = 0$$

Solution (b) It suffices to show that

$$\mathbf{i} \cdot \mathbf{j} = \mathbf{i} \cdot \mathbf{k} = \mathbf{j} \cdot \mathbf{k} = 0$$

because it will follow automatically from the symmetry property of the dot product that

$$\mathbf{j} \cdot \mathbf{i} = \mathbf{k} \cdot \mathbf{i} = \mathbf{k} \cdot \mathbf{j} = \mathbf{0}$$

Although the orthogonality of the vectors in S is evident geometrically from Figure 3.2.2, it is confirmed algebraically by the computations

$$\mathbf{i} \cdot \mathbf{j} = (1, 0, 0) \cdot (0, 1, 0) = 0$$

 $\mathbf{i} \cdot \mathbf{k} = (1, 0, 0) \cdot (0, 0, 1) = 0$

$$\mathbf{j} \cdot \mathbf{k} = (0, 1, 0) \cdot (0, 0, 1) = 0$$

Chapter 3 Euclidean Vector Spaces

Lines and Planes Determined by Points and Normals

One learns in analytic geometry that a line in \mathbb{R}^2 is determined uniquely by its slope and one of its points, and that a plane in R^3 is determined uniquely by its "inclination" and one of its points. One way of specifying slope and inclination is to use a *nonzero* vector **n**, called a *normal*, that is orthogonal to the line or plane in question. For example, Figure 3.3.1 shows the line through the point $P_0(x_0, y_0)$ that has normal $\mathbf{n} = (a, b)$ and the plane through the point $P_0(x_0, y_0, z_0)$ that has normal $\mathbf{n} = (a, b, c)$. Both the line and the plane are represented by the vector equation

$$\mathbf{n} \cdot \overrightarrow{P_0 P} = 0 \tag{1}$$

where P is either an arbitrary point (x, y) on the line or an arbitrary point (x, y, z) in the plane. The vector $\overrightarrow{P_0P}$ can be expressed in terms of components as

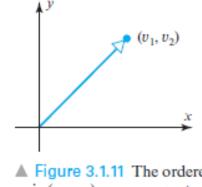
$$\overrightarrow{P_0P} = (x - x_0, y - y_0)$$
 [line]
 $\overrightarrow{P_0P} = (x - x_0, y - y_0, z - z_0)$ [plane]

Thus, Equation (1) can be written as

$$a(x - x_0) + b(y - y_0) = 0$$
 [line] (2)

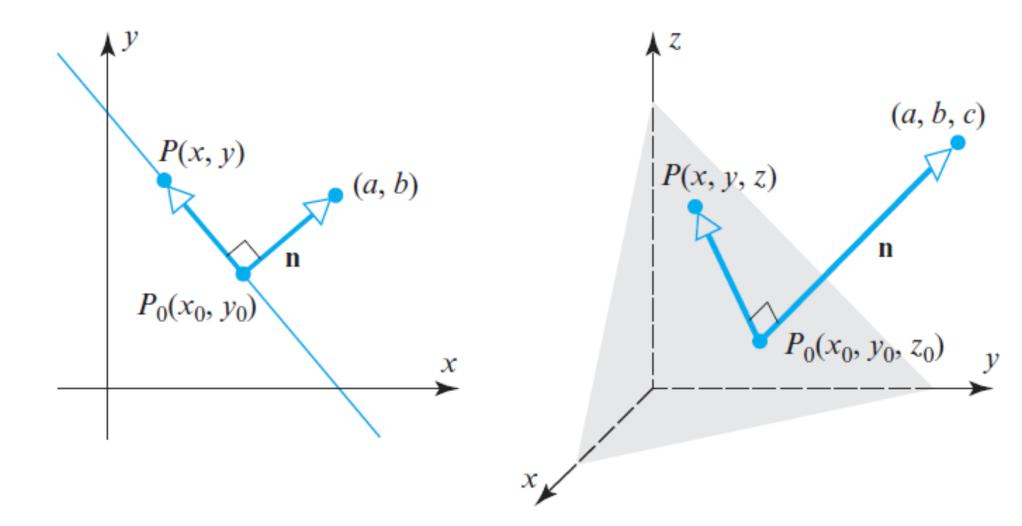
$$a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$
 [plane] (3)

These are called the *point-normal* equations of the line and plane.



Note, **n** above represents components of the normal vector and not coordinates.

Remark It may have occurred to you that an ordered pair (v_1, v_2) can represent either a vector with components v_1 and v_2 or a point with coordinates v_1 and v_2 (and similarly for ordered triples). Both are valid geometric interpretations, so the appropriate choice will depend on the geometric viewpoint that we want to emphasize (Figure 3.1.11).



► Figure 3.3.1

EXAMPLE 2 Point-Normal Equations

It follows from (2) that in \mathbb{R}^2 the equation

$$6(x-3) + (y+7) = 0$$

represents the line through the point (3, -7) with normal $\mathbf{n} = (6, 1)$; and it follows from (3) that in R^3 the equation

$$4(x-3) + 2y - 5(z-7) = 0$$

represents the plane through the point (3, 0, 7) with normal $\mathbf{n} = (4, 2, -5)$.

Lines and Planes Determined by Points and Normals

$$\mathbf{n} \cdot \overrightarrow{P_0 P} = 0 \tag{1}$$

Thus, Equation (1) can be written as

$$a(x - x_0) + b(y - y_0) = 0$$
 [line] (2)

$$a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$
 [plane] (3)

These are called the *point-normal* equations of the line and plane.

THEOREM 3.3.1

(a) If a and b are constants that are not both zero, then an equation of the form

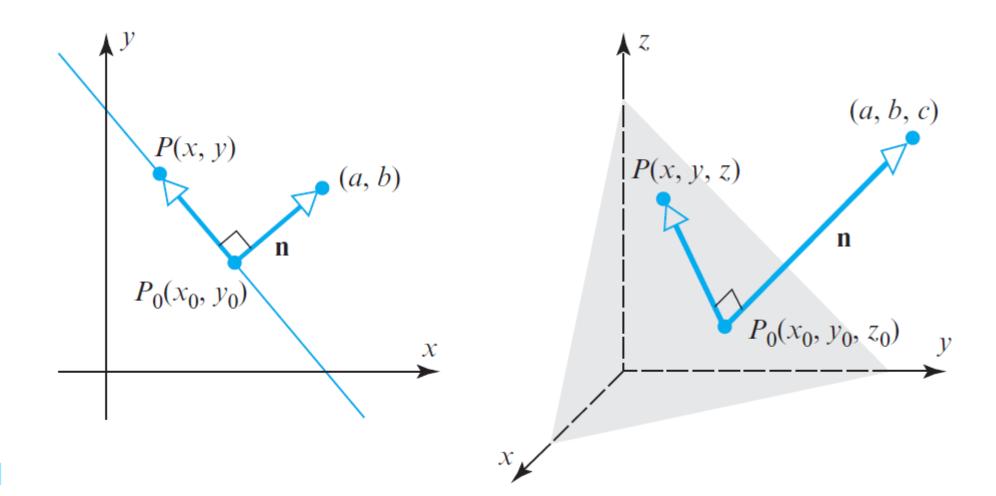
$$ax + by + c = 0 (4)$$

represents a line in \mathbb{R}^2 with normal $\mathbf{n} = (a, b)$.

If a, b, and c are constants that are not all zero, then an equation of the form

$$ax + by + cz + d = 0 ag{5}$$

represents a plane in \mathbb{R}^3 with normal $\mathbf{n} = (a, b, c)$.



► Figure 3.3.1

Lines and Planes Determined by Points and Normals

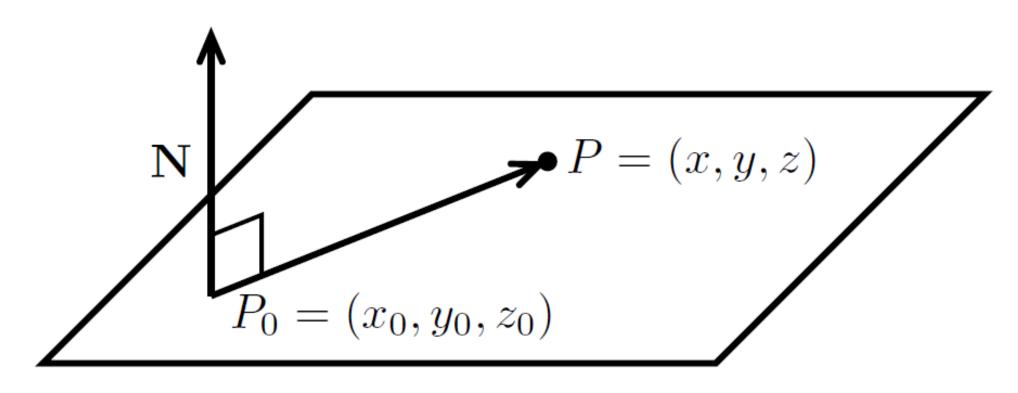
Let P = (x, y, z) be an arbitrary point in the plane. Then the vector $\overrightarrow{\mathbf{P_0P}}$ is in the plane and therefore orthogonal to \mathbf{N} . This means

$$\mathbf{N} \cdot \overrightarrow{\mathbf{P_0 P}} = 0$$

$$\Leftrightarrow \langle a, b, c \rangle \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$$

$$\Leftrightarrow a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$

We call this last equation the point-normal form for the plane.



Example 1: Find the plane through the point (1,4,9) with normal (2,3,4).

Answer: Point-normal form of the plane is 2(x-1)+3(y-4)+4(z-9)=0. We can also write this as 2x+3y+4z=50.