

MATH1131 Mathematics 1A – Algebra

Lecture 6: Orthogonality and Projections

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Based on slides by Jonathan Kress

Perpendicular vectors

Recall that for two vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^n ,

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

where θ is the angle between \mathbf{u} and \mathbf{v} .



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For non-zero vectors \mathbf{u} and \mathbf{v} ,

$$\theta = \frac{\pi}{2}$$
 if and only if $\mathbf{u} \cdot \mathbf{v} = 0$

and we then say that ${\bf u}$ and ${\bf v}$ are perpendicular.

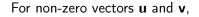


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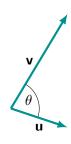
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and we then say that \mathbf{u} and \mathbf{v} are perpendicular.



Example

The vectors $\mathbf{u} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $\mathbf{v} = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$ are perpendicular since $\mathbf{u} \neq \mathbf{0}$,

$$\mathbf{v} \neq \mathbf{0}$$
, and $\mathbf{u} \cdot \mathbf{v} = 1 \times 2 + 2 \times (-1) = 0$.



Orthogonal vectors

Definition

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 and $\mathbf{v} = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$ are orthogonal since $\mathbf{u} \cdot \mathbf{v} = 1 \times 2 + 2 \times (-1) = 0$.

Note: The zero vector is orthogonal to every vector including itself. This is how the definition differs from perpendicularity.

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$$\mathbf{u} \cdot \mathbf{v} = \begin{cases} 0 & \text{if } \mathbf{u} \neq \mathbf{v} \\ 1 & \text{if } \mathbf{u} = \mathbf{v} \end{cases}$$

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$$\mathbf{u} \cdot \mathbf{v} = \begin{cases} 0 & \text{if } \mathbf{u} \neq \mathbf{v} \\ 1 & \text{if } \mathbf{u} = \mathbf{v} \end{cases}$$
 (since if $\mathbf{u} = \mathbf{v}$, then $\mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot \mathbf{u} = |\mathbf{u}|^2 = 1$).

Are each of the following orthogonal or orthonormal sets?

•
$$\left\{ \begin{pmatrix} 2 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}$$

•
$$\left\{ \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ -1 \end{pmatrix}, \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}$$

- {i, j, k}
- $\{\mathbf{e}_1, \mathbf{e}_2, ..., \mathbf{e}_n\}$

$$\bullet \ \left\{ \frac{1}{\sqrt{3}} \begin{pmatrix} 1\\1\\-1 \end{pmatrix}, \frac{1}{\sqrt{42}} \begin{pmatrix} 4\\1\\5 \end{pmatrix}, \frac{1}{\sqrt{14}} \begin{pmatrix} 2\\-3\\-1 \end{pmatrix} \right\}$$

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Here
$$\begin{pmatrix} 2 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} = 2 \times 1 + (-1) \times 2 = 0$$
, so the set of vectors is orthogonal.

Examples

$$\left\{ \begin{pmatrix} 2 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}$$

Here $\binom{2}{-1} \cdot \binom{1}{2} = 2 \times 1 + (-1) \times 2 = 0$, so the set of vectors is orthogonal.

But $\left| {2 \choose -1} \right| = \sqrt{2^2 + (-1)^2} = \sqrt{5} \neq 1$, so not all vectors in the set are unit vectors and therefore the set cannot be orthonormal.

$$\left\{\frac{1}{\sqrt{5}}\begin{pmatrix}2\\-1\end{pmatrix},\frac{1}{\sqrt{5}}\begin{pmatrix}1\\2\end{pmatrix}\right\}$$

Examples

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Here
$$\frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \cdot \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \frac{1}{5} \times 0 = 0$$
, so the set of vectors is again orthogonal.

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, so the set of vectors is again orthogonal.

(Note we could have just ignored the scalar multipliers.)

Examples

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Here $\frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \cdot \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \frac{1}{5} \times 0 = 0$, so the set of vectors is again orthogonal.

(Note we could have just ignored the scalar multipliers.)

Furthermore
$$\left|\frac{1}{\sqrt{5}}\begin{pmatrix}2\\-1\end{pmatrix}\right|=\frac{1}{\sqrt{5}}\times\sqrt{5}=1$$
, and similarly $\left|\frac{1}{\sqrt{5}}\begin{pmatrix}1\\2\end{pmatrix}\right|=\frac{1}{\sqrt{5}}\times\sqrt{5}=1$, so all vectors in the set are unit vectors and therefore the set is orthonormal.

$$\{\mathbf{i}, \mathbf{j}, \mathbf{k}\}$$
 or $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$

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We already know that the standard basis vectors form an orthonormal set by definition.

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For example, in
$$\mathbb{R}^3$$
, $\mathbf{i} \cdot \mathbf{j} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = 0$, so \mathbf{i} and \mathbf{j} are orthogonal.

Similarly all pairs of vectors will be orthogonal.

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Similarly all pairs of vectors will be orthogonal.

Furthermore
$$|\mathbf{i}| = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \sqrt{1^2 + 0^2 + 0^2} = 1$$
, so we can see in general that the set of standard basis vectors in \mathbb{R}^n is orthonormal.

Examples

$$\left\{\frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}, \frac{1}{\sqrt{42}} \begin{pmatrix} 4 \\ 1 \\ 5 \end{pmatrix}, \frac{1}{\sqrt{14}} \begin{pmatrix} 2 \\ -3 \\ -1 \end{pmatrix}\right\}$$

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$$\begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 1 \\ 5 \end{pmatrix} = 1 \times 4 + 1 \times 1 + (-1) \times 5 = 0,$$

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$$\begin{pmatrix}1\\1\\-1\end{pmatrix}\cdot\begin{pmatrix}4\\1\\5\end{pmatrix}=1\times4+1\times1+(-1)\times5=0,$$

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$$\begin{pmatrix} 4 \\ 1 \\ 5 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ -3 \\ -1 \end{pmatrix} = 4 \times 2 + 1 \times (-3) + 5 \times (-1) = 0.$$

Examples

$$\left\{ \frac{1}{\sqrt{3}} \begin{pmatrix} 1\\1\\-1 \end{pmatrix}, \frac{1}{\sqrt{42}} \begin{pmatrix} 4\\1\\5 \end{pmatrix}, \frac{1}{\sqrt{14}} \begin{pmatrix} 2\\-3\\-1 \end{pmatrix} \right\}$$

Recall that we can ignore scalar multipliers when checking orthogonality, so we can just check that:

$$\begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 1 \\ 5 \end{pmatrix} = 1 \times 4 + 1 \times 1 + (-1) \times 5 = 0,$$

$$\begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ -3 \\ -1 \end{pmatrix} = 1 \times 2 + 1 \times (-3) + (-1) \times (-1) = 0, \text{ and}$$

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So the set of vectors is orthogonal.

Examples

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$$\begin{vmatrix} \frac{1}{\sqrt{3}} \begin{pmatrix} 1\\1\\-1 \end{pmatrix} \end{vmatrix} = \frac{1}{\sqrt{3}} \times \sqrt{1^2 + 1^2 + (-1)^2} = 1,$$

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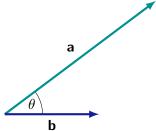
Now we consider the scalar multipliers when checking lengths:

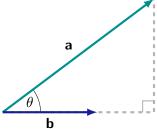
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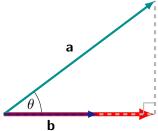
$$\begin{vmatrix} \frac{1}{\sqrt{42}} \begin{pmatrix} 4\\1\\5 \end{pmatrix} \end{vmatrix} = \frac{1}{\sqrt{42}} \times \sqrt{4^2 + 1^2 + 5^2} = 1, \text{ and}$$

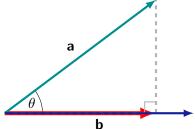
$$\begin{vmatrix} \frac{1}{\sqrt{14}} \begin{pmatrix} 2\\-3\\-1 \end{pmatrix} \end{vmatrix} = \frac{1}{\sqrt{14}} \times \sqrt{2^2 + (-3)^2 + (-1)^2} = 1.$$

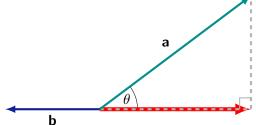
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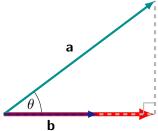




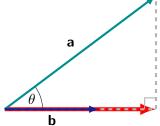




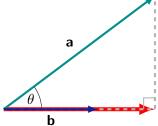




For vectors $\mathbf{a}, \mathbf{b} \in \mathbb{R}^n$ with $\mathbf{b} \neq \mathbf{0}$, the projection of \mathbf{a} on \mathbf{b} is denoted $\operatorname{proj}_{\mathbf{b}}\mathbf{a}$.

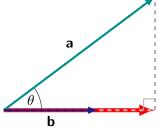


 $proj_b a = length of red arrow \times unit vector in direction of$ **b**

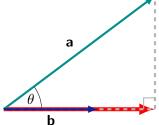


$$\operatorname{proj}_{\mathbf{b}} \mathbf{a} = \operatorname{length} \text{ of red arrow} \times \operatorname{unit} \text{ vector in direction of } \mathbf{b}$$

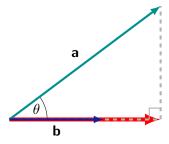
$$= |\mathbf{a}| \cos \theta \times \frac{1}{|\mathbf{b}|} \mathbf{b}$$



$$\begin{aligned} \operatorname{proj}_{\mathbf{b}} \mathbf{a} &= \operatorname{length} \text{ of red arrow} \times \operatorname{unit} \text{ vector in direction of } \mathbf{b} \\ &= |\mathbf{a}| \cos \theta \times \frac{1}{|\mathbf{b}|} \mathbf{b} \\ &= |\mathbf{a}| |\mathbf{b}| \cos \theta \frac{1}{|\mathbf{b}|^2} \mathbf{b} \end{aligned}$$

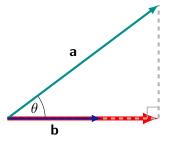


$$\begin{aligned} & \operatorname{\mathsf{proj}}_{\mathbf{b}} \mathbf{a} &= \operatorname{\mathsf{length}} \text{ of red arrow} \times \operatorname{\mathsf{unit}} \operatorname{\mathsf{vector}} \operatorname{\mathsf{in}} \operatorname{\mathsf{direction}} \operatorname{\mathsf{of}} \mathbf{b} \\ &= |\mathbf{a}| \cos \theta \times \frac{1}{|\mathbf{b}|} \mathbf{b} \\ &= |\mathbf{a}| |\mathbf{b}| \cos \theta \, \frac{1}{|\mathbf{b}|^2} \mathbf{b} \\ &= \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b} \end{aligned}$$



So
$$\operatorname{proj}_{\mathbf{b}} \mathbf{a} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b}.$$

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So
$$\operatorname{proj}_{\mathbf{b}}\mathbf{a} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b}.$$

Note that the length of the projection is given by:

$$|\mathsf{proj}_{\mathbf{b}}\mathbf{a}| = \frac{|\mathbf{a} \cdot \mathbf{b}|}{|\mathbf{b}|^2} \ |\mathbf{b}| = \frac{|\mathbf{a} \cdot \mathbf{b}|}{|\mathbf{b}|}$$

Find the projection of
$$\mathbf{a} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$
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$$\begin{aligned} \text{proj}_{\mathbf{b}}\mathbf{a} &= \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \ \mathbf{b} \\ &= \frac{1 \times 3 + 2 \times 1}{(\sqrt{3^2 + 1^2})^2} \ \binom{3}{1} \end{aligned}$$

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Find the projection of
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 on $\begin{pmatrix} -1\\-1\\-2 \end{pmatrix}$.

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$$\begin{aligned} \mathsf{proj}_{\mathbf{b}}\mathbf{a} &= \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \ \mathbf{b} \\ &= \frac{1 \times (-1) + 2 \times (-1) + 4 \times (-2)}{(-1)^2 + (-1)^2 + (-2)^2} \ \begin{pmatrix} -1 \\ -1 \\ -2 \end{pmatrix} \end{aligned}$$

Find the projection of
$$\begin{pmatrix} 1\\2\\4 \end{pmatrix}$$
 on $\begin{pmatrix} -1\\-1\\-2 \end{pmatrix}$.

$$\begin{aligned} \mathsf{proj}_{\mathbf{b}}\mathbf{a} &= \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b} \\ &= \frac{1 \times (-1) + 2 \times (-1) + 4 \times (-2)}{(-1)^2 + (-1)^2 + (-2)^2} \ \begin{pmatrix} -1 \\ -1 \\ -2 \end{pmatrix} \\ &= \frac{-11}{6} \begin{pmatrix} -1 \\ -1 \\ -2 \end{pmatrix} \end{aligned}$$

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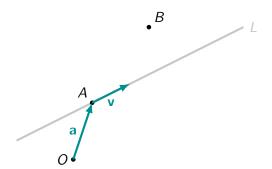
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How might we find the shortest distance between a point B and the line L given by

$$\mathbf{x} = \mathbf{a} + \lambda \mathbf{v}, \qquad \lambda \in \mathbb{R},$$

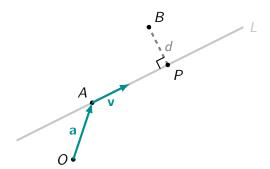
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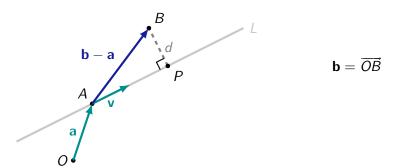
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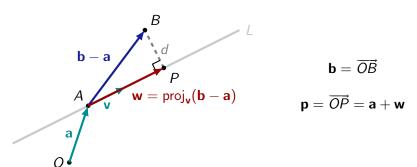
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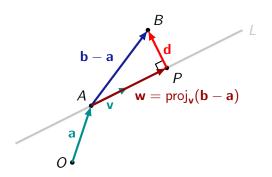
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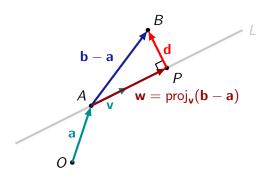


$$\mathbf{b} = \overrightarrow{OB}$$
 $\mathbf{p} = \overrightarrow{OP} = \mathbf{a} + \mathbf{w}$

$$\mathbf{d} = \overrightarrow{PB} = \mathbf{b} - \mathbf{a} - \mathbf{w}$$

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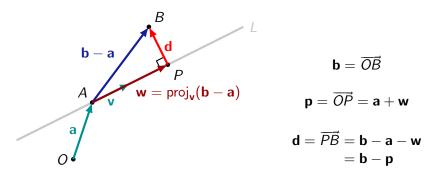
$$\mathbf{p} = \overrightarrow{OP} = \mathbf{a} + \mathbf{w}$$

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$$= \mathbf{b} - \mathbf{p}$$

How might we find the shortest distance between a point B and the line L given by

$$\mathbf{x} = \mathbf{a} + \lambda \mathbf{v}, \qquad \lambda \in \mathbb{R},$$

and/or find the point P on the line that is closest to B?



That is, the closest point has position vector $\mathbf{a} + \operatorname{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})$, and the shortest distance is the length $|\mathbf{b} - \mathbf{a} - \operatorname{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})|$.

Example

Find the shortest distance between the point B(15, -7, 4) and the line

$$\mathbf{x} = egin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda egin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

Example

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$$\mathbf{x} = \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda \begin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

Also find the point P on the line that is closest to B.

First find the projection vector $proj_{\mathbf{v}}(\mathbf{b} - \mathbf{a})$.

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$$\mathsf{proj}_{\mathbf{v}}(\mathbf{b}-\mathbf{a}) = rac{(\mathbf{b}-\mathbf{a})\cdot\mathbf{v}}{|\mathbf{v}|^2}\,\mathbf{v}$$

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$$\begin{aligned} \mathsf{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a}) &= \frac{(\mathbf{b} - \mathbf{a}) \cdot \mathbf{v}}{|\mathbf{v}|^2} \mathbf{v} \\ &= \frac{(15 - 1) \times 4 + (-7 - 4) \times 2 + (4 - 5) \times 6}{4^2 + 2^2 + 6^2} \begin{pmatrix} 4\\2\\6 \end{pmatrix} \end{aligned}$$

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Example

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$$\mathbf{x} = \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda \begin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

Also find the point P on the line that is closest to B.

So the position vector of P is given by:

$$\overrightarrow{\textit{OP}} = \mathbf{a} + \mathsf{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})$$

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$$\overline{OP} = \mathbf{a} + \operatorname{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a}) \\
= \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix} = \begin{pmatrix} 3 \\ 5 \\ 8 \end{pmatrix}$$

Example

Find the shortest distance between the point B(15, -7, 4) and the line

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$$= \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix} = \begin{pmatrix} 3 \\ 5 \\ 8 \end{pmatrix}$$

So P is the point (3, 5, 8).

Example

Find the shortest distance between the point B(15, -7, 4) and the line

$$\mathbf{x} = egin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda egin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

Also find the point P on the line that is closest to B.

$$|\mathbf{b} - \mathbf{a} - \mathsf{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})|$$

Example

Find the shortest distance between the point B(15, -7, 4) and the line

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Also find the point P on the line that is closest to B.

$$|\mathbf{b} - \mathbf{a} - \mathsf{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})| = |\mathbf{b} - \overrightarrow{OP}|$$

Example

Find the shortest distance between the point B(15, -7, 4) and the line

$$\mathbf{x} = \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda \begin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

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$$|\mathbf{b} - \mathbf{a} - \mathsf{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})| = |\mathbf{b} - \overrightarrow{OP}|$$

$$= \begin{vmatrix} 15 \\ -7 \\ 4 \end{vmatrix} - \begin{pmatrix} 3 \\ 5 \\ 8 \end{vmatrix}$$

Example

Find the shortest distance between the point B(15, -7, 4) and the line

$$\mathbf{x} = \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda \begin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

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$$\begin{aligned} |\mathbf{b} - \mathbf{a} - \operatorname{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})| &= |\mathbf{b} - \overrightarrow{OP}| \\ &= \begin{vmatrix} 15 \\ -7 \\ 4 \end{vmatrix} - \begin{vmatrix} 3 \\ 5 \\ 8 \end{vmatrix} \end{vmatrix} \\ &= \sqrt{12^2 + (-12)^2 + (-4)^2} \end{aligned}$$

Example

Find the shortest distance between the point B(15, -7, 4) and the line

$$\mathbf{x} = \begin{pmatrix} 1 \\ 4 \\ 5 \end{pmatrix} + \lambda \begin{pmatrix} 4 \\ 2 \\ 6 \end{pmatrix}, \qquad \lambda \in \mathbb{R}.$$

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$$\begin{aligned} |\mathbf{b} - \mathbf{a} - \operatorname{proj}_{\mathbf{v}}(\mathbf{b} - \mathbf{a})| &= |\mathbf{b} - \overrightarrow{OP}| \\ &= \left| \begin{pmatrix} 15 \\ -7 \\ 4 \end{pmatrix} - \begin{pmatrix} 3 \\ 5 \\ 8 \end{pmatrix} \right| \\ &= \sqrt{12^2 + (-12)^2 + (-4)^2} \ = \ 4\sqrt{19} \end{aligned}$$