

Lecture 3: Analytic Geometry

Yi, Yung (이용)

Mathematics for Machine Learning

April 4, 2021

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

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Norm



- 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:
 - Absolutely homogeneous: $\|\lambda \mathbf{x}\| = |\lambda| \|\mathbf{x}\|$
 - Triangle inequality: $\|\mathbf{x} + \mathbf{y}\| \le \|\mathbf{x}\| + \|\mathbf{y}\|$
 - Positive definite: $\|\mathbf{x}\| \geq 0$ and $\|\mathbf{x}\| \Longleftrightarrow \mathbf{x} = 0$

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



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

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

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

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

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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?

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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. $\langle \boldsymbol{v}, \boldsymbol{v} \rangle \geq 0$ and equal iff $\boldsymbol{v} = 0$
- The pair $(V, \langle \cdot, \cdot \rangle)$ is called an inner product space.

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Example



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

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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):

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

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.

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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_i , $i, j = 1, \ldots, n$.

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

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

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Inner Product and Positive Definite Matrix (2)



- Then, if $\forall x \in V \setminus \{0\} : x^T A x > 0$ (i.e., A is symmetric, positive definite), $\hat{x}^T A \hat{y}$ 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 **A** are all positive, because $a_{ii} = \mathbf{e}_i^{\mathsf{T}} \mathbf{A} \mathbf{e}_i > 0$.

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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,

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

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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. $d(x, z) \le d(x, y) + d(y, z)$

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Angle, Orthogonal, and Orthonormal



Using C-S inequality,

$$-1 \leq rac{\langle oldsymbol{x}, oldsymbol{y}
angle}{\|oldsymbol{x}\| \ \|oldsymbol{y}\|} \leq 1$$

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

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

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

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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.

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

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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

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

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

$$\|\Phi(\mathbf{A})\| = \|\mathbf{A}\mathbf{x}\|^2 = (\mathbf{A}\mathbf{x})^{\mathsf{T}}(\mathbf{A}\mathbf{x}) = \mathbf{x}^{\mathsf{T}}\mathbf{A}^{\mathsf{T}}\mathbf{A}\mathbf{x} = \mathbf{x}^{\mathsf{T}}\mathbf{x} = \|\mathbf{x}\|^2$$

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

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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?
 - 1. Use Gaussian elimination to find a basis for a vector space spanned by a set of vectors.
 - Given a set $\{b_1, \ldots, b_n\}$ of unorthogonal and unnormalized basis vectors. Apply Gaussian elimination to the augmented matrix $(BB^T|B)$
 - 2. Constructive way: Gram-Schmidt process (we will cover this later)

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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:

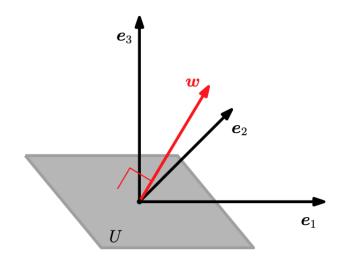
$$m{x} = \sum_{m=1}^{M} \lambda_m m{b}_m + \sum_{j=1}^{D-M} \psi_j m{b}_j^{\perp}, \quad \lambda_m, \psi_j \in \mathbb{R},$$

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.

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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 $\text{row}(\mathbf{A})^{\perp}$, where $\text{row}(\mathbf{A})$ is the row space of \mathbf{A} (i.e., span of row vectors). In other words, $\text{row}(\mathbf{A})^{\perp} = \text{ker}(\mathbf{A})$

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Inner Product of Functions



• Remind: $V = \{$ continuous functions in \mathbb{R} 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 $[-\pi, \pi]$.

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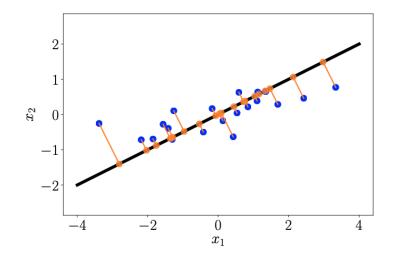
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Projection: Motivation



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- 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).

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Projection onto Lines (1D Subspaces)



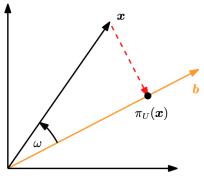
- Consider a 1D subspace $U \subset \mathbb{R}^n$ spanned by the basis **b**.
- For $\mathbf{x} \in \mathbb{R}^n$, what is its projection $\pi_U(\mathbf{x})$ onto U (assume the dot product)?

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

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

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

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



(a) Projection of $x \in \mathbb{R}^2$ onto a subspace U with basis vector b.

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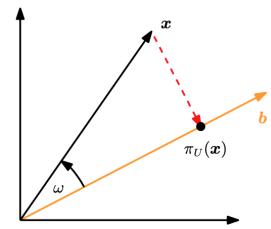
Inner Product and Projection



- 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) × (length of b)



(a) Projection of $x \in \mathbb{R}^2$ onto a subspace U with basis vector \boldsymbol{b} .

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Example



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

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

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

$$\pi_U(\mathbf{x}) = \mathbf{P}_{\pi}\mathbf{x} = \frac{1}{9} \begin{pmatrix} 1 & 2 & 2 \\ 2 & 4 & 4 \\ 2 & 4 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \frac{1}{9} \begin{pmatrix} 5 \\ 10 \\ 10 \end{pmatrix} \in \text{span}[\begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}]$$

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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

$$B = (\boldsymbol{b}_1, \cdots, \boldsymbol{b}_m) \in \mathbb{R}^{n \times m}$$
 $\pi_U(\boldsymbol{x}) = \boldsymbol{B}(\boldsymbol{B}^\mathsf{T} \boldsymbol{B})^{-1} \boldsymbol{B}^\mathsf{T} \boldsymbol{x}, \ \lambda = (\boldsymbol{B}^\mathsf{T} \boldsymbol{B})^{-1} \boldsymbol{B}^\mathsf{T} \boldsymbol{x}$

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

- $\lambda \in \mathbb{R}^1$ 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).

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Example: Projection onto 2D Subspace



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

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

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

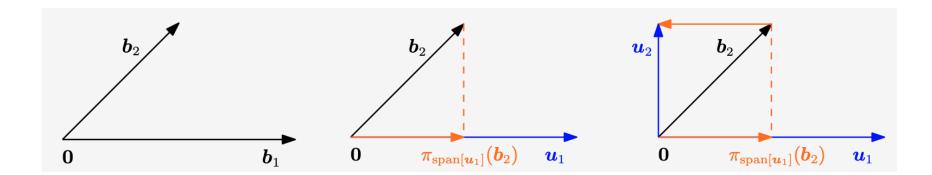
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Gram-Schmidt Orthogonalization Method (G-S method) KAIST EE



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

$$\mathbf{u}_1 := \mathbf{b}_1$$
 $\mathbf{u}_k := \mathbf{b}_k - \pi_{\mathsf{span}[\mathbf{u}_1, \dots, \mathbf{u}_{k-1}]}(\mathbf{b}_k), \ k = 2, \dots, n$ (*)



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Example: G-S method



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

•
$$extbf{\emph{u}}_1 = extbf{\emph{b}}_1 = egin{pmatrix} 2 \\ 0 \end{pmatrix}$$
 and

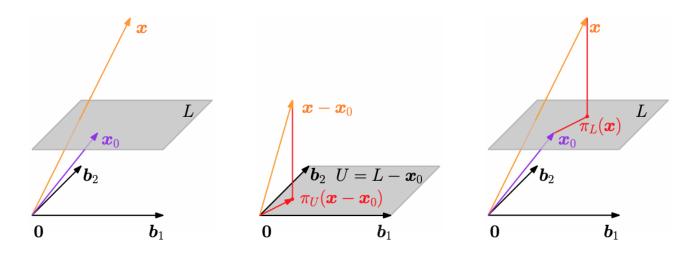
$$oldsymbol{u}_2 = oldsymbol{b}_2 - \pi_{\mathsf{span}[oldsymbol{u}_1]}(oldsymbol{b}_2) = rac{oldsymbol{u}_1 oldsymbol{u}_2^\mathsf{T}}{\|oldsymbol{u}_1\|} oldsymbol{b}_2 = egin{pmatrix} 1 \ 1 \end{pmatrix} - egin{pmatrix} 1 & 0 \ 0 & 0 \end{pmatrix} egin{pmatrix} 1 \ 1 \end{pmatrix} = egin{pmatrix}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

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

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Projection onto Affine Subspaces





- Affine space: $L = x_0 + U$
- Affine subspaces are not vector spaces
- Idea: (i) move x to a point in U, (ii) do the projection, (iii) move back to L

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

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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

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

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

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Questions?

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Review Questions



1)

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