

### Lecture 3: Analytic Geometry

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# 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:  $\|x\| \ge 0$  and  $\|x\| \Longleftrightarrow x = 0$

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



• Manhattan Norm (also called  $\ell_1$  norm) For  $\mathbf{x} \in \mathbb{R}^n$ ,

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

• Euclidean Norm (also called  $\ell_2$  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 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  $\langle \boldsymbol{x}, \boldsymbol{y} \rangle := x_1 y_1 - (x_1 y_2 + x_2 y_1) + 2x_2 y_2$ 

• Example.  $V = \{ \text{continuous functions in } \mathbb{R} \text{ over } [a,b] \}, \ \langle u,v \rangle := \int_a^b u(x) v(x) dx$ 

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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  $\boldsymbol{A}$  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  $\psi_i$  and  $\lambda_i$ ,  $i, j = 1, \ldots, n$ .

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

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 (also 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.  $d(x, z) \leq d(x, y) + d(y, z)$

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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  $\omega$  as the angle between  ${\bf x}$  and  ${\bf y}$ .
- 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**) =  $\pm 1$
- The linear mapping  $\Phi$  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?
  - 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:

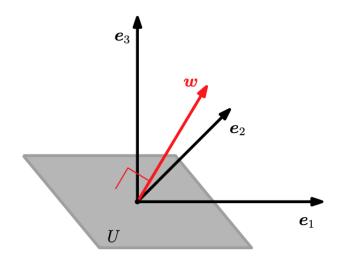
$$m{x} = \sum_{m=1}^{M} \lambda_m m{b}_m + \sum_{j=1}^{D-M} \psi_j m{b}_j^{\perp}, \quad \lambda_m, \psi_j \in \mathbb{R},$$

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 w with ||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



• Earlier,  $V = \{$ 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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# Roadmap



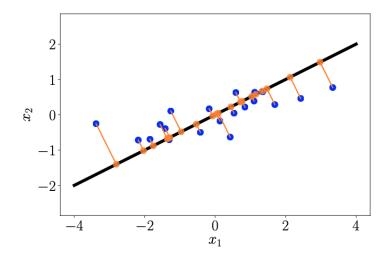
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# Projection: Motivation



- 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 information
- Example. Projection of 2D dataset onto 1D subspace



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# Projection onto Lines (1D Subspaces)



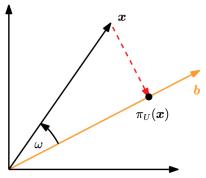
- Consider a 1D subspace  $U \subset \mathbb{R}^n$  spanned by the basis **b**.
- For  $\mathbf{x} \in \mathbb{R}^n$ , what is its projection  $\pi_U(\mathbf{x})$  onto U (assume the dot product)?

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

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

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

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



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

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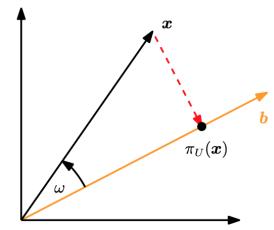
# Inner Product and Projection



- 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  $B = (\boldsymbol{b}_1, \cdots, \boldsymbol{b}_m) \in \mathbb{R}^{n \times m}$   $\pi_U(\boldsymbol{x}) = \boldsymbol{B}(\boldsymbol{B}^\mathsf{T}\boldsymbol{B})^{-1}\boldsymbol{B}^\mathsf{T}\boldsymbol{x}, \ \lambda = (\boldsymbol{B}^\mathsf{T}\boldsymbol{B})^{-1}\boldsymbol{B}^\mathsf{T}\boldsymbol{x}$   $\boldsymbol{P}_\pi = \boldsymbol{B}(\boldsymbol{B}^\mathsf{T}\boldsymbol{B})^{-1}\boldsymbol{B}^\mathsf{T}$
- $\lambda \in \mathbb{R}^1$  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 that of lines (see pp. 71).

### 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**

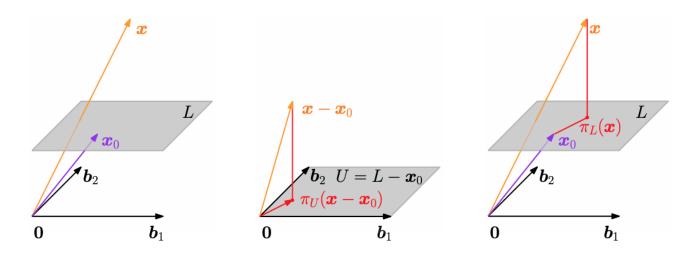


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# Projection onto Affine Subspaces





- 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



- A linear mapping that rotates the given coordinate system by an angle  $\theta$ .
- Basis change

• 
$$m{e}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} 
ightarrow \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$
 and  $m{e}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix} 
ightarrow \begin{pmatrix} -\sin \theta \\ \cos \theta \end{pmatrix}$ 

- Rotation matrix  $R(\theta) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$
- Properties
  - 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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