11/12

6.1: Inner Products.

Defn: Let V be a vector space over the real numbers. An inner product for V is a function that associates a real number $\mathbf{u} \cdot \mathbf{v}$ to every pair of vectors, \mathbf{u} and \mathbf{v} in V such that the following properties are satisfied for all \mathbf{u} , \mathbf{v} , \mathbf{w} in V and scalars c:

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a.)
$$\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$$

b.)
$$\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$$

c.)
$$(c\mathbf{u}) \cdot \mathbf{v} = c(\mathbf{u} \cdot \mathbf{v}) = \mathbf{u} \cdot (c\mathbf{v})$$

d.)
$$\mathbf{u} \cdot \mathbf{u} \geq 0$$
 and $\mathbf{u} \cdot \mathbf{u} = 0$ if and only if $\mathbf{u} = \mathbf{0}$

A vector space V together with an inner product is called an **inner product space**.

Thm 6.1.1': Let V be an inner product space. Then for all vectors $\mathbf{u_1}, \mathbf{u_2}, \mathbf{v}$ in V and scalars c_1, c_2 :

a.)
$$(c_1\mathbf{u}_1 + c_2\mathbf{u}_2)\cdot\mathbf{v} = \mathbf{v}\cdot(c_1\mathbf{u}_1 + c_2\mathbf{u}_2)$$

= $c_1(\mathbf{u}_1 \cdot \mathbf{v}) + c_2(\mathbf{u}_2 \cdot \mathbf{v})$

$$\mathbf{b.)} \ \mathbf{0} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{0} = 0$$

Inner Product Example: Dot product on \mathbb{R}^n .

Defn:
$$\sum_{k=1}^{m} a_k = a_1 + a_2 + ... + a_m$$

Defn:

The dot product of
$$\mathbf{u} = (u_1, ..., u_m) \& \mathbf{v} = (v_1, ..., v_m)$$
 is
$$\mathbf{u} \cdot \mathbf{v} = \sum_{k=1}^m u_k v_k$$

In words, $\mathbf{u} \cdot \mathbf{v}$ is the sum of the products of the corresponding components of \mathbf{u} and \mathbf{v} .

Note that $\mathbf{u} \cdot \mathbf{v}$ is a real number (not a vector).

Examples:

$$\underbrace{(1)2)3} \cdot (4)5/6 = (1)(4) + (2)(5) + 36$$

$$\underbrace{\begin{bmatrix} 1 \\ 2 \end{bmatrix}} \cdot \begin{bmatrix} -2 \\ 1 \end{bmatrix} = (1)(-2) + (2)(1)$$

$$= -2 + 2 = 0$$

Defn: Let \mathbf{v} be a vector in an inner product space \mathbf{V} . The length or norm of $\mathbf{v} = ||\mathbf{v}|| = \sqrt{\langle \mathbf{v}, \mathbf{v} \rangle}$.

$$||(3,4)|| = \sqrt{3^2 + 4^2} = \sqrt{9+16} = \sqrt{25} = 5$$

Defn: The vector \mathbf{u} is sunit vector if $||\mathbf{u}|| \neq 1$.

— pytha gorean theorem 2

Note that $\left| \frac{\mathbf{v}}{||\mathbf{v}||} \right|$ is a unit vector.

Create a unit vector in the direction of the vector (3, 4):

Create a unit vector in the direction of the vector (1, 2):

Create a unit vector in the direction of the vector (-2, 1):

Defn: \mathbf{u} and \mathbf{v} are orthogonal (or perpendicular) if $\mathbf{u} \cdot \mathbf{v} = 0$.

Example:
$$(-2) + 2(1) = 0$$

Thus $\left\{ \begin{bmatrix} 1\\2 \end{bmatrix}, \begin{bmatrix} -2\\1 \end{bmatrix} \right\}$ is a set of <u>orthogonal</u> to tweetors.

Example:
$$\begin{bmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{bmatrix} = \begin{pmatrix} \frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{bmatrix} = \begin{pmatrix} \frac{1}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \frac{-2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{pmatrix} + \begin{pmatrix} \frac{2}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{pmatrix} = \frac{-2+2}{\sqrt{5}}$$
$$= 0$$

Thus
$$\left\{ \begin{bmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{bmatrix}, \begin{bmatrix} \frac{-2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{bmatrix} \right\}$$
 is a set of orthogonal unit vectors.

Observation:
$$\sqrt{\frac{1}{\sqrt{5}}} \frac{2}{\sqrt{5}}$$
 $\sqrt{\frac{1}{\sqrt{5}}}$ $\sqrt{\frac{2}{5}}$ $\sqrt{\frac{2}{5}}$

Suppose $\mathbf{u} = (u_1, u_2)$ and $\mathbf{v} = (v_1, v_2)$ is a pair of orthogonal unit vectors. Then

$$\begin{bmatrix}
u_1 & u_2 \\
v_1 & v_2
\end{bmatrix}
\begin{bmatrix}
u_1 \\
u_2
\end{bmatrix}
\begin{bmatrix}
v_1 \\
v_2
\end{bmatrix}
=
\begin{bmatrix}
\mathbf{u} \cdot \mathbf{u} & \mathbf{u} \cdot \mathbf{v} \\
\mathbf{v} \cdot \mathbf{u} & \mathbf{v} \cdot \mathbf{v}
\end{bmatrix}
=
\begin{bmatrix}
\mathbf{v} \\
\mathbf{v} \cdot \mathbf{u}
\end{bmatrix}$$

rows (or columns) \$\fA orthogonal unit vector

Orthonormal Bases.

A set of vectors, S, is an **orthogonal set** if every pair of distinct vectors is orthogonal.

A set \mathcal{T} , is an **orthonormal set** if it is an orthogonal set and if every vector in \mathcal{T} has norm equal to 1.

Thm: Let $\mathcal{T} = \{\mathbf{v_1}, \mathbf{v_2}, ..., \mathbf{v_n}\}$ be an orthogonal set of nonzero vectors in an inner product space V. Then \mathcal{T} is $A = [v_1 - v_n]$ Solve $A \vec{X} = \vec{0}$ linearly independent

Cor: An orthonormal set of vectors is linearly independent.

$$(\overrightarrow{V}, X_1 + \overrightarrow{V}_2 X_2 + \dots + \overrightarrow{V}_m X_n) = 0 \cdot \overrightarrow{V}_1$$

$$(\overrightarrow{V}, \cdot \overrightarrow{V},) X_1 + (\overrightarrow{V}_1 \cdot \overrightarrow{V}_2) X_2 + \dots + (\overrightarrow{V}_1 \cdot \overrightarrow{V}_m) X_n = 0$$

$$(\overrightarrow{V}, \cdot \overrightarrow{V},) X_1 = 0 \Rightarrow X_1 = 0$$
Defn: Let **V** be an inner product space. If $\overrightarrow{V} = spanT & sin c$

i.) if \mathcal{T} is an orthogonal set, then \mathcal{T} is an **orthogonal** Linderbasis for V. consisting of honzero vectors

> ii.) if \mathcal{T} is orthonormal set, then \mathcal{T} is an **orthonormal** basis for V.

=) Unique Saln

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$$\begin{bmatrix} 1 & -2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

$$columns \text{ are or thog}$$

$$l. inder$$

$$uniquessh$$

$$\begin{bmatrix} 2 \\ 2 \end{bmatrix} \cdot \left[\begin{bmatrix} 1 \\ 2 \end{bmatrix} x_1 + \begin{bmatrix} -2 \\ 1 \end{bmatrix} x_2 \right] = \begin{bmatrix} 3 \\ 5 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} 2 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 2 \end{bmatrix} x_1 + \begin{bmatrix} 2 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} -2 \\ 2 \end{bmatrix} x_2 = \begin{bmatrix} 3 \\ 5 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

$$5 \times 1 + O \times 2 = 13$$

$$5 \times 1 = 13$$

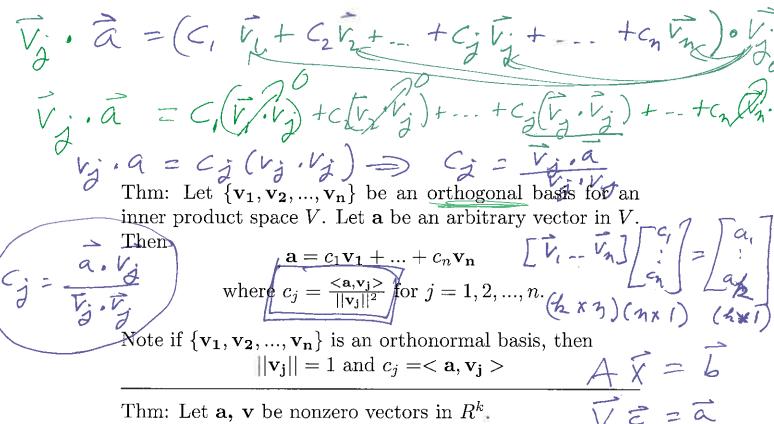
 $\begin{bmatrix} V_1 & V_2 \end{bmatrix} \overrightarrow{X} = \overrightarrow{b}$ $V_1 = \begin{bmatrix} 1/2 \end{bmatrix} \quad V_2 = \begin{bmatrix} -2/2 \end{bmatrix}$ $b = \begin{bmatrix} 3/2 \end{bmatrix}$

$$X_1 = \frac{13}{5} = \frac{\vec{V}_1 \cdot \vec{b}}{\vec{V}_1 \cdot \vec{V}_1}$$

Paris Crynic Cry \vec{a} is m span $\{\vec{v}_1, \vec{v}_2\}$ $\vec{a} = \left(\frac{\vec{a} \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1}\right) \vec{v}_1 + \left(\frac{\vec{a} \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2}\right)$

If 6 is not in Span SV, -- . Vn where Ev.-. vad is an orthogonal set proj 6 = Sci Vi span (v.-va) i=1

Ci = Ji.Vi



The vector component of a along v

= orthogonal projection of a on v a=19,V/+2w+3w $= proj_{\mathbf{v}}\mathbf{a} = \frac{\mathbf{a}\cdot\mathbf{v}}{||\mathbf{v}||^2}\mathbf{v}$

The vector component of **a** orthogonal to \mathbf{v} $= \mathbf{a} - proj_{\mathbf{v}}\mathbf{a} = \mathbf{a} - \frac{\mathbf{a} \cdot \mathbf{v}}{||\mathbf{v}||^2}\mathbf{v}$

Thm: Let $\{v_1, v_2, ..., v_n\}$ be an orthogonal basis for subspace W of an inner product space V. Let a be an arbitrary vector in V. Then

 $proj_{W} \mathbf{a} = \underline{c_1 \mathbf{v_1} + ... + c_n \mathbf{v_n}}$ where $c_j = \frac{\langle \mathbf{a}, \mathbf{v_j} \rangle}{||\mathbf{v_j}||^2}$ for j = 1, 2, ..., n.

Note if $\{\mathbf{v_1}, \mathbf{v_2}, ..., \mathbf{v_n}\}$ is an orthonormal basis, then $||\mathbf{v_j}|| = 1$ and $c_j = \langle \mathbf{a}, \mathbf{v_j} \rangle$

The vector component of \mathbf{a} orthogonal to $\mathbf{W} = \mathbf{a} - proj_{\mathbf{W}} \mathbf{a}$

Projab

Line spanned

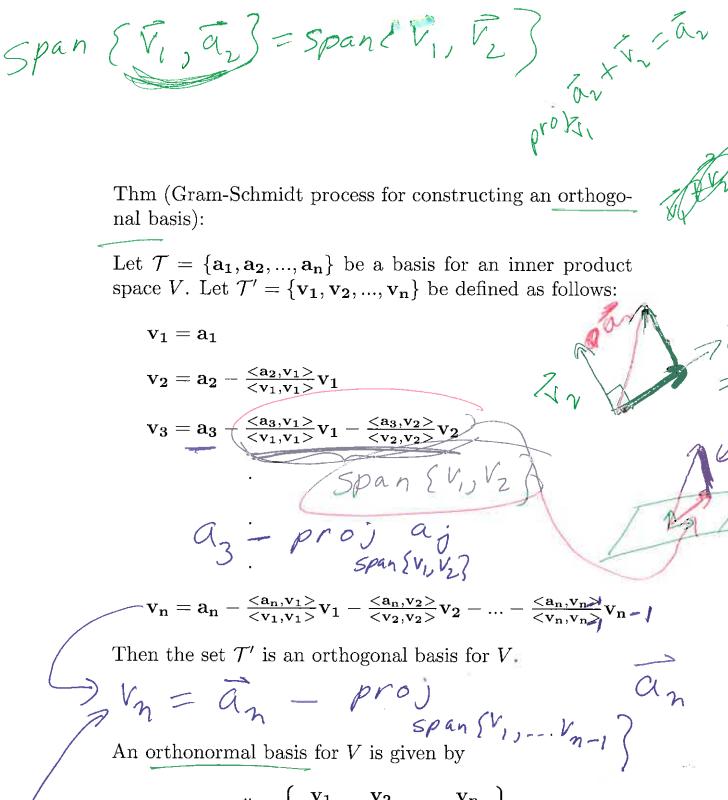
by $Proj_{\vec{k}} = \begin{pmatrix} \vec{b} \cdot \vec{v} \\ \vec{V} \cdot \vec{V} \end{pmatrix}$ direction $\begin{array}{c} Proj_{5} \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{3} \end{bmatrix} \cdot \begin{bmatrix} 4 \\ 6 \end{bmatrix} \begin{bmatrix} \frac{1}{2} \\ \frac{1}{3} \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{2} \\ \frac{1}{3} \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{2} \\ \frac{1}{3} \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{3} \\ \frac{1}{3} \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{3} \\ \frac{1}{3} \end{bmatrix}$ $=\frac{4+10+18}{1+4+9} \begin{bmatrix} \frac{1}{2} \\ \frac{2}{3} \end{bmatrix} = \frac{3^2}{14} \begin{bmatrix} \frac{1}{2} \\ \frac{3}{3} \end{bmatrix}$

[3 69 369 $(\sqrt{3})$ $+ \sqrt{3}$ B= [3 [\frac{1}{3}]. [\frac{1}{3}]

[\frac{1}{3}]. [\frac{1}{3}] V2 E

= 1/1/2 a.V.

orthogonal complement $\begin{bmatrix} 47 \\ 57 \end{bmatrix} - \begin{bmatrix} 16/7 \\ 32/7 \end{bmatrix} = \begin{bmatrix} (28-16)/7 \\ (35-32)/7 \\ (42-48)/7 \end{bmatrix}$ Vector component = [3/7]
of [3] or thogonal [3] [-6/7] $\begin{bmatrix} 1\\ 2\\ 3 \end{bmatrix}$, $\begin{bmatrix} 12/7\\ -6/7 \end{bmatrix} = \begin{bmatrix} 12+6\\ 7 \end{bmatrix}$



$$\mathcal{T}'' = \left\{ \frac{\mathbf{v_1}}{||\mathbf{v_1}||}, \frac{\mathbf{v_2}}{||\mathbf{v_2}||}, ..., \frac{\mathbf{v_n}}{||\mathbf{v_n}||} \right\}$$

Vn = orthog complement of an onto span [V, -- Vn-1]