

Lecture 22: Section 6.1

1 Inner product, length, angle, and distance

2 Orthogonality

Inner product, length, angle, and distance

For $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$, the **inner product** of \mathbf{u} and \mathbf{v} , (aka dot- or scalar prod.), is

$$\mathbf{u} \cdot \mathbf{v} = \mathbf{u}^T \mathbf{v} = u_1 v_1 + \dots + u_n v_n$$

Properties:

- $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$, $(\mathbf{u} + \mathbf{v}) \cdot \mathbf{w} = \mathbf{u} \cdot \mathbf{w} + \mathbf{v} \cdot \mathbf{w}$, $(\alpha \mathbf{u}) \cdot \mathbf{v} = \alpha(\mathbf{u} \cdot \mathbf{v})$
- $\mathbf{u} \cdot \mathbf{u} \geq 0$, and $\mathbf{u} \cdot \mathbf{u} = 0 \Leftrightarrow \mathbf{u} = \mathbf{0}$

Length, angle, and distance

- Length (norm, magnitude) of \mathbf{u} : $\|\mathbf{u}\| = \sqrt{\mathbf{u} \cdot \mathbf{u}} = \sqrt{u_1^2 + \dots + u_n^2}$
- Angle θ between \mathbf{u} and \mathbf{v} : $\mathbf{u} \cdot \mathbf{v} = \|\mathbf{u}\| \|\mathbf{v}\| \cos \theta$
- Distance between \mathbf{u} and \mathbf{v} : $\text{dist}(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\|$

Normalization

- $\|\alpha \mathbf{u}\| = |\alpha| \|\mathbf{u}\|$
- If $\mathbf{u} \neq \mathbf{0}$, the length of $\frac{1}{\|\mathbf{u}\|} \mathbf{u}$ is 1

Orthogonality

If $\mathbf{u} \cdot \mathbf{v} = 0$ for $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$, we say they are **orthogonal**, and write $\mathbf{u} \perp \mathbf{v}$

The Pythagorean Theorem: $\mathbf{u} \perp \mathbf{v} \Leftrightarrow \|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$

Let H be a subspace of \mathbb{R}^n

- If $\mathbf{z} \perp \mathbf{v}$ **for all** $\mathbf{v} \in H$, then we say $\mathbf{z} \in \mathbb{R}^n$ is orthogonal to H , and write $\mathbf{z} \perp H$
- $H^\perp = \{\mathbf{z} \in \mathbb{R}^n : \mathbf{z} \perp H\}$ (the orth. complement of H , a **subspace** of \mathbb{R}^n)
- Suppose $H = \text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$. Then $\mathbf{z} \perp \mathbf{v}_1, \dots, \mathbf{z} \perp \mathbf{v}_p \Leftrightarrow \mathbf{z} \perp H$

A fundamental theorem

For any matrix A , it holds that

$$(\text{Row } A)^\perp = \text{Nul } A \quad \text{and} \quad (\text{Col } A)^\perp = \text{Nul } A^T$$

Let $H = \text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$, and $P = [\mathbf{v}_1, \dots, \mathbf{v}_p]$. We have $H = \text{Col } P$.

$$H^\perp = (\text{Col } P)^\perp = \text{Nul } P^T$$