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Ex 12 $w = (1, 2, 3, 1) \in \mathbb{R}^4$

\perp
 w

$$x + 2y + 3z + t = 0$$

$$v_1 = (0, 0, 1, -3)$$

$$\perp w = \{(x, y, z, t) \in \mathbb{R}^4 \mid (1, 2, 3, 1) \cdot (x, y, z, t) = 0\}$$

$$= \{(x, y, z, t) \mid x + 2y + 3z + t = 0\}$$

$$v = (1, 1, -1, 0) \in \perp w$$

apply at line

find the basis for $\perp w$

$\perp w$ as before, find a basis

$$\perp w \{x, y, z, t\} = t = -x - 2y - 3z$$

$$= \{x, y, z, \overset{\text{depend}}{-x - 2y - 3z} \mid x, y, z \in \mathbb{R}\}$$

free variable

$$\text{Basis} = \{(1, 0, 0, -1), (0, 1, 0, -2), (0, 0, 1, -3)\}$$

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Nov 29, 01 (59)

Recall $u \in V$, V inner product space.

$$u^\perp = \{v \in V \mid \langle u, v \rangle = 0\}$$

u^\perp orthogonal

$S \subseteq V$ is any subset of V ,

then $S^\perp = \{v \in V \mid \langle u, v \rangle = 0 \forall u \in S\}$ complementary space to S

Fact $0 \in S^\perp$, for any subset S of V

Theorem $S \subseteq V$, then S^\perp is a subspace of V

read it for me extra

Pf $0 \in S^\perp$

any $a, b \in \mathbb{R}$, $u, v \in S^\perp$

$au + bv \in S^\perp$?

let $w \in S$ $\langle au + bv, w \rangle$

because of linearity $\Rightarrow a \underbrace{\langle u, w \rangle}_{=0} + b \underbrace{\langle v, w \rangle}_{=0}$

$= 0$

$\Rightarrow au + bv \in S^\perp$ □

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Theorem

Let W be a subspace of an Inner product space V . Then

$$V = W \oplus W^\perp$$

↳ direct sum.

ie. $\forall v \in V, \exists$ unique $w \in W$ such that
 $v = w + w^\perp$

also $W \cap W^\perp = \{0\}$

and $\dim V = \dim W + \dim W^\perp$

Definition of direct sums

Example let $w = (1, 2, 3, 1) \in \mathbb{R}^4$

$W =$ subspace of \mathbb{R}^4 spanned by $w = (1, 2, 3, 1)$

By theorem above

every $v \in W$ is perpendicular to w^\perp

$$\mathbb{R}^4 = W \oplus W^\perp$$

$$= \text{span}((1, 2, 3, 1)) \oplus \text{span}((1, 0, 0, -1), (0, 1, 0, -2), (0, 0, 1, -3))$$

to find

Pick $v \in \mathbb{R}^4 \Rightarrow \exists$ unique a, b_1, b_2, b_3

$$v = \underbrace{a(1, 2, 3, 1)}_{\in W} + \underbrace{b_1(1, 0, 0, -1) + b_2(0, 1, 0, -2) + b_3(0, 0, 1, -3)}_{\in W^\perp}$$

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Def $S \subseteq V$ S is an orthogonal set iff $\langle u, v \rangle = 0$ as long as $u \neq v$

Example $S = \{e_1, e_2, e_3\}$ in \mathbb{R}^3

$$\langle e_1, e_2 \rangle = \langle (1, 0, 0), (0, 1, 0) \rangle = 0 + 0 + 0 = 0$$

$$\langle e_1, e_3 \rangle = \langle (1, 0, 0), (0, 0, 1) \rangle = 0 + 0 + 0 = 0$$

$$\langle e_2, e_3 \rangle = 0 + 0 + 0 = 0$$

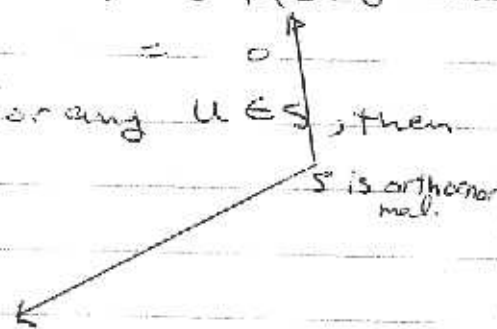
If additionally $\langle u, u \rangle = 1$ for any $u \in S$, then S is called orthonormal set

$$\langle e_1, e_1 \rangle = 1 + 0 + 0 = 1$$

$$\langle e_2, e_2 \rangle = 0 + 1 + 0 = 1$$

$$\langle e_3, e_3 \rangle = 0 + 0 + 1 = 1$$

find orthogonal



Theorem An orthogonal set of nonzero vectors is linearly independent.

pf (In case $|S| = 2$) $S = \{u, v\}$ orthogonal set
want to show that $a, b \in \mathbb{R}$ $au + bv = 0$

\Rightarrow then $a = b = 0$

$$\frac{au + bv}{0} \Rightarrow \langle au + bv, u \rangle = 0$$

$$\text{(linearity)} \Rightarrow a \langle u, u \rangle + b \langle v, u \rangle = 0$$

$$\Rightarrow a \langle u, u \rangle = 0$$

$a = 0$

$$\langle 0, u \rangle = 0 \quad \forall u = v$$

$$\langle u, 0 \rangle = 0$$

$$\langle u, u \rangle \neq 0 \text{ if } u \neq 0$$

$$\langle u, v \rangle = \|u\|^2 \cos \theta = \|u\|^2 \cos 90^\circ = 0$$

\Rightarrow bears same inner product so the orthogonal = 0.

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Similarly

$$\langle au + bv, v \rangle = 0$$

$$\Rightarrow a \underbrace{\langle u, v \rangle}_0 + b \langle v, v \rangle = 0$$

$$b \underbrace{\langle v, v \rangle}_0 = 0$$

$$\boxed{b=0}$$

$\Rightarrow u, v$ linearly ind. \square

Lemma

If $S = \{u_1, \dots, u_n\}$ is an orthogonal set
then $\|u_1 + u_2 + \dots + u_n\|^2 = \|u_1\|^2 + \|u_2\|^2 + \dots + \|u_n\|^2$

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Example

$$S = \left\{ \overset{u_1}{(1,1,1)}, \overset{u_2}{(1,-1,0)}, \overset{u_3}{(1,1,-2)} \right\}$$

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Is S an orthogonal set?

$$\langle (1,1,1), (1,-1,0) \rangle = 1 + (-1) + 0 = 0$$

$$\langle (1,1,1), (1,1,-2) \rangle = 1 + 1 - 2 = 0$$

$$\langle (1,-1,0), (1,1,-2) \rangle = 1 - 1 + 0 = 0$$

$$\langle (1,-1,0), (1,1,1) \rangle = 1 - 1 + 0 = 0 \Rightarrow S \text{ is orthogonal.}$$

Is S an orthonormal? No

$$\langle u_1, u_1 \rangle = 1 + 1 + 1 = 3$$

Definition A basis S of an inner prod. space

V is called an orthogonal basis if S is an orthogonal set.

In our example above

$S =$ is orthogonal.

$S \Rightarrow$ lin ind

$|S| = 3 = \dim \mathbb{R}^3 = 3 \Rightarrow S$ basis of \mathbb{R}^3

enough elements to span it is lin ind dim 3

find orthogonal basis

Example, continue

Find $[(x,y,z)]_S$ $(x,y,z) \in \mathbb{R}^3$

Find a, b, c such that

$$(x,y,z) = au_1 + bu_2 + cu_3$$

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$$[x, y, z]_S = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

$$(x, y, z) = a(1, 1, 1) + b(1, -1, 0) + c(1, 1, -2)$$

$$\begin{cases} x = a + b + c \\ y = a - b + c \\ z = a - 2c \end{cases} \Rightarrow \text{Find } a, b, c \text{ in terms of } x, y, z \dots$$

$$(x, y, z) = (a + b + c, a - b + c, a - 2c)$$

Alternatively, you can use inner products:

\mathbb{R}^3 Inner product space

S orthogonal basis

So we can use a different trick.

want a, b, c such that $V = x, y, z$

$$V = au_1 + bu_2 + cu_3 \quad \begin{array}{l} u_1, u_2, u_3 \text{ orthogonal} \\ \|u_i\| = 1 \end{array}$$

$$\begin{aligned} \langle V, u_1 \rangle &= \langle au_1 + bu_2 + cu_3, u_1 \rangle \\ &= a\langle u_1, u_1 \rangle + b\langle u_2, u_1 \rangle + c\langle u_3, u_1 \rangle \\ &= a\langle u_1, u_1 \rangle = 3a \end{aligned}$$

Similarly $\langle V, u_2 \rangle = b\langle u_2, u_2 \rangle = 2b$ $V = x, y, z$

$$\langle V, u_3 \rangle = c\langle u_3, u_3 \rangle = 6c$$

$$\langle V, u_1 \rangle = 3a \Rightarrow a = \frac{\langle V, u_1 \rangle}{3} = \frac{x+y+z}{3}$$

$$\langle V, u_2 \rangle = 2b \Rightarrow b = \frac{\langle V, u_2 \rangle}{2} = \frac{x-y}{2}$$

$$\langle V, u_3 \rangle = 6c \Rightarrow c = \frac{\langle V, u_3 \rangle}{6} = \frac{x+y-2z}{6}$$

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$$a = \frac{x+y+z}{3}$$

$$b = \frac{x-y}{2}$$

$$c = \frac{x+y-2z}{6}$$

$$[x, y, z]_S = \begin{bmatrix} \frac{x+y+z}{3} \\ \frac{x-y}{2} \\ \frac{x+y-2z}{6} \end{bmatrix}$$

Thm V Inn prod sp, S orthogonal basis

$$S = \{u_1, u_2, \dots, u_n\}$$

Then every $V \in V$ can be written as (uniquely)

$$V = \frac{\langle V, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle V, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 + \dots + \frac{\langle V, u_n \rangle}{\langle u_n, u_n \rangle} u_n$$

ie

$$[V]_S = \begin{bmatrix} \frac{\langle V, u_1 \rangle}{\langle u_1, u_1 \rangle} \\ \frac{\langle V, u_2 \rangle}{\langle u_2, u_2 \rangle} \\ \frac{\langle V, u_3 \rangle}{\langle u_3, u_3 \rangle} \\ \vdots \\ \frac{\langle V, u_n \rangle}{\langle u_n, u_n \rangle} \end{bmatrix}$$

\Rightarrow Fourier coefficients

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7.13 in the book.

(a) to show S is an orthogonal basis of \mathbb{R}^4

$$S = \left\{ \overset{u_1}{(1, 1, 0, -1)}, \overset{u_2}{(1, 2, 1, 3)}, \overset{u_3}{(1, 1, -9, 2)}, \overset{u_4}{(16, -13, 1, 3)} \right\}$$

$$\langle u_1, u_2 \rangle = 1 + 2 - 3 = 0$$

$$\langle u_1, u_3 \rangle = 1 + 1 - 2 = 0$$

$$\langle u_1, u_4 \rangle = 16 - 13 - 2 = 1$$

$$\langle u_2, u_3 \rangle = 1 + 2 - 9 + 6 = 0$$

$$\langle u_2, u_4 \rangle =$$

$$\langle u_3, u_4 \rangle =$$

$\Rightarrow S$ is an orthogonal set $\Rightarrow S$ is linearly independent

$\Rightarrow |S| = 4 = \dim \mathbb{R}^4 \Rightarrow S$ is a basis

(b)

prac