<u>Definitions</u>: <u>a</u> The set $\{\underline{v}_1,\underline{v}_2,\dots,\underline{v}_p\}\subseteq\mathbb{R}^n$ is called *orthogonal* if and only if all the vectors are nonzero and

$$\underline{\mathbf{y}}_i \cdot \underline{\mathbf{y}}_j = 0, \quad i \neq j, \ i, j = 1 \dots p$$

(The vectors in an orthogonal set are mutually perpendicular to each other.)

 $\begin{array}{l} \underline{\mathbf{b}} \ \ \text{The set} \ \big\{\underline{\boldsymbol{u}}_1,\underline{\boldsymbol{u}}_2,\ldots,\underline{\boldsymbol{u}}_p\big\} \subseteq \mathbb{R}^n \ \text{is called} \ \textit{orthonormal} \ \text{if and only if} \\ \underline{\boldsymbol{u}}_i \boldsymbol{\cdot} \underline{\boldsymbol{u}}_j = 0, \qquad i \neq j, \ i,j = 1 \ldots p. \\ \underline{\boldsymbol{u}}_i \boldsymbol{\cdot} \underline{\boldsymbol{u}}_i = 1, \ i = 1,2, \ldots p \end{array}$

$$\underline{\mathbf{u}}_{i} \cdot \underline{\mathbf{u}}_{j} = 0, \quad i \neq j, i, j = 1 \dots p.$$

$$\underline{\mathbf{u}}_{i} \cdot \underline{\mathbf{u}}_{i} = 1, i = 1, 2, \dots p.$$

So this is a set of mutually orthogonal vectors that are all unit vectors.

<u>Remark:</u> If $\{\underline{v}_1,\underline{v}_2,\ldots,\underline{v}_p\}\subseteq\mathbb{R}^n$ is an orthogonal set, then there is a corresponding orthonormal set

$$\left\{\underline{\boldsymbol{u}}_{1},\underline{\boldsymbol{u}}_{2},\ldots,\underline{\boldsymbol{u}}_{p}\right\} = \left\{\left\{\frac{\underline{\boldsymbol{v}}_{1}}{\left\|\underline{\boldsymbol{v}}_{1}\right\|},\frac{\underline{\boldsymbol{v}}_{2}}{\left\|\underline{\boldsymbol{v}}_{2}\right\|},\ldots,\frac{\underline{\boldsymbol{v}}_{p}}{\left\|\underline{\boldsymbol{v}}_{p}\right\|}\right\}$$

which spans the same subspace as the original orthogonal set

<u>Examples</u> of ortho-normal sets you know already:

- 1) The standard basis $\{\underline{e}_1, \underline{e}_2, ..., \underline{e}_n\} \subseteq \mathbb{R}^n$, or any subset of the standard basis vectors.
- 2) Rotated bases in \mathbb{R}^2 . $\{\underline{\boldsymbol{u}}_1, \underline{\boldsymbol{u}}_2\} = \left\{ \begin{array}{c|c} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{array} \right\}$.

<u>Theorem</u> (why orthonormal sets are very good bases): Let $\mathbf{B} = \{\underline{\mathbf{u}}_1, \underline{\mathbf{u}}_2, \dots, \underline{\mathbf{u}}_p\} \subseteq \mathbb{R}^n$ be orthonormal. Let $W = span\{\underline{\boldsymbol{u}}_1, \underline{\boldsymbol{u}}_2, \dots, \underline{\boldsymbol{u}}_p\}$. Then

a) $\{\underline{\boldsymbol{u}}_1,\underline{\boldsymbol{u}}_2,\ldots,\underline{\boldsymbol{u}}_p\}$ is linearly independent, so a basis for W.

Friday:

If
$$c_1\vec{u}_1 + c_2\vec{u}_2 + \cdots + c_p\vec{u}_p = \vec{0}$$

dot with each \vec{u}_j : $c_1\vec{u}_1\vec{u}_2 + c_2\vec{u}_2\vec{u}_3 + \cdots + c_p\vec{u}_p\vec{u}_3 + \cdots + c_p\vec{u}_p\vec{u}_3 = \vec{0}.\vec{u}_j = 0$

$$\begin{bmatrix} \underline{u}_1 \cdot \underline{w} \\ \underline{u} \cdot \underline{w} \end{bmatrix}$$

$$c_j = 0.$$

 $\underline{b}) \text{ For } \underline{w} \in W, \text{ the coordinate vector } [\underline{w}]_{B} = \begin{bmatrix} \underline{u}_{1} \cdot \underline{w} \\ \underline{u}_{2} \cdot \underline{w} \\ \vdots \\ \underline{u}_{p} \cdot \underline{w} \end{bmatrix} \text{ is directly computable. In other words,}$

$$\underline{\mathbf{w}} = (\underline{\mathbf{u}}_1 \bullet \underline{\mathbf{w}})\underline{\mathbf{u}}_1 + (\underline{\mathbf{u}}_2 \bullet \underline{\mathbf{w}})\underline{\mathbf{u}}_2 + \dots + (\underline{\mathbf{u}}_p \bullet \underline{\mathbf{w}})\underline{\mathbf{u}}_p$$

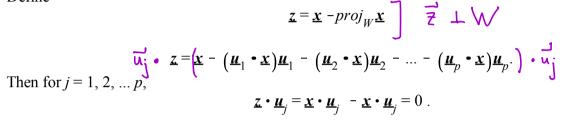
<u>c</u>) Let $\underline{x} \in \mathbb{R}^n$. Then there is a unique nearest point to \underline{x} in W, which we call $\operatorname{proj}_W \underline{x}$, ("the projection of \underline{x} onto W.") The formula for this projection is given by

$$proj_{W}\underline{x} = (\underline{u}_{1} \cdot \underline{x})\underline{u}_{1} + (\underline{u}_{2} \cdot \underline{x})\underline{u}_{2} + \dots + (\underline{u}_{p} \cdot \underline{x})\underline{u}_{p}.$$

(As should be the case, projection onto W leaves elements of W fixed.)

<u>Proof</u>: We will use the Pythagorean Theorem to show that the formula above for $proj_W \underline{x}$ yields the nearest point in W to \underline{x} :





So $\underline{z} \perp W$, i.e.

$$\underline{\boldsymbol{x}} \cdot (t_1 \underline{\boldsymbol{u}}_1 + t_2 \underline{\boldsymbol{u}}_2 + \dots t_p \underline{\boldsymbol{u}}_p) = 0$$

for all choices of the weight vector \underline{t} .

Let $\underline{w} \in W$. Then

$$\|\underline{\mathbf{x}} - \underline{\mathbf{w}}\|^2 = \|(\underline{\mathbf{x}} - \operatorname{proj}_{\mathbf{W}}\underline{\mathbf{x}}) + (\operatorname{proj}_{\mathbf{W}}\underline{\mathbf{x}} - \underline{\mathbf{w}})\|^2.$$

Since $(\underline{x} - proj_{W}\underline{x}) = \underline{z}$ and since $(proj_{W}\underline{x} - \underline{w}) \in W$, we have the Pythagorean Theorem

$$\|\underline{\mathbf{x}} - \underline{\mathbf{w}}\|^2 = \|\underline{\mathbf{x}} - \operatorname{proj}_{\mathbf{y}}\underline{\mathbf{x}}\|^2 + \|\operatorname{proj}_{\mathbf{y}}\underline{\mathbf{x}} - \underline{\mathbf{w}}\|^2$$
$$\|\underline{\mathbf{x}} - \underline{\mathbf{w}}\|^2 = \|\underline{\mathbf{z}}\|^2 + \|\operatorname{proj}_{\mathbf{y}}\underline{\mathbf{x}} - \underline{\mathbf{w}}\|^2.$$

So $\|\underline{\mathbf{x}} - \underline{\mathbf{w}}\|^2$ is always at least $\|\underline{\mathbf{z}}\|^2$, with equality if and only if $\underline{\mathbf{w}} = \operatorname{proj}_W \underline{\mathbf{x}}$.

QED

Exercise 1

1a) Check that the set

$$B = \left\{ \frac{1}{3} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} \right\}$$

is an orthonormal basis for \mathbb{R}^3 .

1b) For
$$\underline{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$
 find the coordinate vector $[\underline{x}]_B$ and check your answer.

solution
$$[\underline{x}]_B = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

Exercise 2 Consider the plane from Tuesday

$$W = span \left\{ \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} \right\}$$

 $W = span \left\{ \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} \right\}$ $W^{\perp} : Nul \begin{bmatrix} 1 & 3 \\ 0 & -2 \end{bmatrix}$ $W^{\perp} = Span \left\{ \begin{bmatrix} 2 & -5 & 1 \end{bmatrix} \right\}$ $W = Nul \begin{bmatrix} 2 & -5 & 1 \end{bmatrix}.$

which is also given implicitly as a nullspace,

$$W = Nul \begin{bmatrix} 2 & -5 & 1 \end{bmatrix}.$$

2a) Verify that

$$W = Nul \begin{bmatrix} 2 & -5 & 1 \end{bmatrix}.$$

$$B = \begin{cases} \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \end{cases}$$

$$\begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 \\ -5 \end{bmatrix} = 0$$

is an ortho-normal basis for W.

basis for
$$W$$
.

$$\begin{bmatrix}
\zeta_1 & \zeta_2 &= 0 \\
\zeta_1 & \zeta_3 &= \frac{1}{5} & 5 &= 1
\end{bmatrix}$$

$$\begin{bmatrix}
\zeta_2 & \zeta_3 &= \frac{1}{5} & 6 &= 1
\end{bmatrix}$$

$$\begin{bmatrix} 2 & -5 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = 0$$

$$\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = 0$$

$$\begin{bmatrix} 2 & -5 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} = 0$$

$$50 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$$

2b) Find
$$\operatorname{proj}_{W} \underline{x}$$
 for $\underline{x} = \begin{bmatrix} -3 \\ 1 \end{bmatrix}$. Then verify that $\underline{z} = \underline{x} - \operatorname{proj}_{W} \underline{x}$ is perpendicular to W .

$$Proj_{W}\begin{bmatrix} 7\\ -3\\ 1 \end{bmatrix} = (\vec{x} \cdot \vec{b}_{1}) \vec{b}_{1} + (\vec{x} \cdot \vec{b}_{2}) \vec{b}_{2}$$

$$= \begin{bmatrix} 7\\ -3\\ 1 \end{bmatrix} \cdot \vec{V}_{5}\begin{bmatrix} 1\\ 0\\ -2 \end{bmatrix} + \begin{bmatrix} 7\\ -3\\ 1 \end{bmatrix} \cdot \vec{V}_{6}\begin{bmatrix} 2\\ 1\\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1\\ 0\\ -2 \end{bmatrix} + \begin{bmatrix} 4\\ 2\\ 2\\ 2 \end{bmatrix} = \begin{bmatrix} 5\\ 2\\ 0 \end{bmatrix}$$

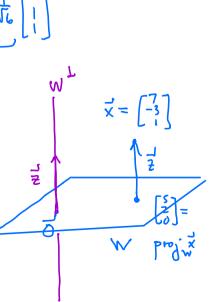
$$= \begin{bmatrix} 1\\ 0\\ -2 \end{bmatrix} + \begin{bmatrix} 4\\ 2\\ 2\\ 2 \end{bmatrix} = \begin{bmatrix} 5\\ 2\\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1\\ 0\\ -2 \end{bmatrix} + \begin{bmatrix} 4\\ 2\\ 2\\ 2 \end{bmatrix} = \begin{bmatrix} 5\\ 2\\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1\\ 2\\ 2\\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1\\ 0\\ -2 \end{bmatrix} + \begin{bmatrix} 4\\ 2\\ 2\\ 2 \end{bmatrix} = \begin{bmatrix} 5\\ 2\\ 0 \end{bmatrix}$$

 $=\begin{bmatrix} 7 \\ -3 \end{bmatrix} - \begin{bmatrix} 5 \\ 2 \\ 5 \end{bmatrix} = \begin{bmatrix} 2 \\ -5 \end{bmatrix} \in \mathbb{W}^{\perp}$



<u>Remark</u>: As we mentioned, if $\{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_p\} \subseteq \mathbb{R}^n$ is an *orthogonal* set (of mutually perpendicular vectors), then there is the corresponding orthonormal basis obtained from that set by normalizing, namely

$$\left\{\underline{\boldsymbol{u}}_{1},\underline{\boldsymbol{u}}_{2},\ldots,\underline{\boldsymbol{u}}_{p}\right\} = \left\{\frac{\underline{\boldsymbol{v}}_{1}}{\left\|\underline{\boldsymbol{v}}_{1}\right\|},\frac{\underline{\boldsymbol{v}}_{2}}{\left\|\underline{\boldsymbol{v}}_{2}\right\|},\ldots,\frac{\underline{\boldsymbol{v}}_{p}}{\left\|\underline{\boldsymbol{v}}_{p}\right\|}\right\} \subseteq \mathbb{R}^{n}.$$

One can avoid square roots if one uses the original orthogonal basis rather than the ortho-normal one. This is the approach the text prefers. For example, for orthogonal bases, the very good basis theorem reads

<u>Theorem</u> (why orthogonal bases are very good bases): Let $B = \{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_p\} \subseteq \mathbb{R}^n$ be orthogonal. Let $W = span\{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_p\}$. Then

- <u>a)</u> $\{\underline{v}_1,\underline{v}_2,\dots,\underline{v}_p\}$ is linearly independent, so a basis for W.
- \underline{b}) For $\underline{w} \in W$,

$$\underline{\mathbf{w}} = (\underline{\mathbf{u}}_1 \bullet \underline{\mathbf{w}})\underline{\mathbf{u}}_1 + (\underline{\mathbf{u}}_2 \bullet \underline{\mathbf{w}})\underline{\mathbf{u}}_2 + \dots + (\underline{\mathbf{u}}_p \bullet \underline{\mathbf{w}})\underline{\mathbf{u}}_p$$

$$\underline{\boldsymbol{w}} = \frac{\left(\underline{\boldsymbol{v}}_{1} \cdot \underline{\boldsymbol{w}}\right)}{\left\|\underline{\boldsymbol{v}}_{1}\right\|^{2}} \underline{\boldsymbol{v}}_{1} + \frac{\left(\underline{\boldsymbol{v}}_{2} \cdot \underline{\boldsymbol{w}}\right)}{\left\|\underline{\boldsymbol{v}}_{2}\right\|^{2}} \underline{\boldsymbol{v}}_{2} + \dots + \frac{\left(\underline{\boldsymbol{v}}_{p} \cdot \underline{\boldsymbol{w}}\right)}{\left\|\underline{\boldsymbol{v}}_{p}\right\|^{2}} \underline{\boldsymbol{v}}_{p}$$

<u>c</u>) Let $\underline{x} \in \mathbb{R}^n$. Then there is a unique nearest point to \underline{x} in W, which we call $\operatorname{proj}_{W} \underline{x}$, ("the projection of \underline{x} onto W.") The formula for this projection is given by

$$proj_{W} \underline{\mathbf{x}} = (\underline{\mathbf{u}}_{1} \bullet \underline{\mathbf{x}})\underline{\mathbf{u}}_{1} + (\underline{\mathbf{u}}_{2} \bullet \underline{\mathbf{x}})\underline{\mathbf{u}}_{2} + \dots + (\underline{\mathbf{u}}_{p} \bullet \underline{\mathbf{x}})\underline{\mathbf{u}}_{p}$$

$$proj_{W}\underline{\mathbf{x}} = \frac{\left(\underline{\mathbf{v}}_{1} \cdot \underline{\mathbf{x}}\right)}{\left\|\underline{\mathbf{v}}_{1}\right\|^{2}}\underline{\mathbf{v}}_{1} + \frac{\left(\underline{\mathbf{v}}_{2} \cdot \underline{\mathbf{x}}\right)}{\left\|\underline{\mathbf{v}}_{2}\right\|^{2}}\underline{\mathbf{v}}_{2} + \dots + \frac{\left(\underline{\mathbf{v}}_{p} \cdot \underline{\mathbf{x}}\right)}{\left\|\underline{\mathbf{v}}_{p}\right\|^{2}}\underline{\mathbf{v}}_{p}.$$

You can see how that would have played out in the previous exercise.

6.3-6.4 Gram-Schmidt process for constructing ortho-normal (or orthogonal) bases. The A = QR matrix factorization. (I'll bring notes to class for the second topic, if it looks like we'll have time on Friday. Otherwise we'll discuss it on Monday.)

Wed, part of today's notes

(a) checks all dot products =
$$I$$

$$\frac{1}{3} = \frac{1}{4} = \frac{1}{4}$$

Warm-up Exercisea) Check that $\beta = \frac{1}{3}\begin{bmatrix} 2\\2\\1 \end{bmatrix}$, $\frac{1}{3}\begin{bmatrix} 2\\2\\2 \end{bmatrix}$, is an orthonormal basis for \mathbb{R}^3

If basis is orthonormel, b) for
$$\vec{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$
, how would you have found $(\vec{x})_{\beta}$ before today? New way to find coords:
$$\begin{vmatrix} 1 \\ 2 \\ 3 \end{vmatrix} + c_2 \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix} + c_3 \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \frac{1}{3} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}$$
for $\vec{c} = [\vec{x}]_{\beta}$

dot both sides with \frac{1}{3} \bigg[\frac{2}{2}\]

dotting with 1st basis vector yields c_1

$$c_1 \cdot 1 + 0 + 0 = \frac{1}{3} 9 = (3 = c_1)$$

dot with $\vec{b_2}$: $\frac{1}{3}\begin{bmatrix} 1\\ -2\\ 2 \end{bmatrix}$

$$0 + c_2 + 0 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix} = 1$$
 $(c_2 = 1)$

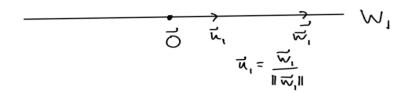
dot with 5:

$$0 + 0 + \zeta_3 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} = 2 \quad (\zeta_3 = 2)$$

$$\left[\vec{x}\right]_{\beta} = \begin{bmatrix} 3\\1\\2 \end{bmatrix}$$
 (you can chech).

a) you could check lin. ind. same way. (analogous for orthogonal rectors) Start with a non-orthogonal basis $B = \{\underline{w}_1, \underline{w}_2, \dots \underline{w}_p\}$ for a subspace W of \mathbb{R}^n . How can you convert it into an orthonormal basis? Here's how! The inductive process is called *Gram-Schmidt orthogonalization*.

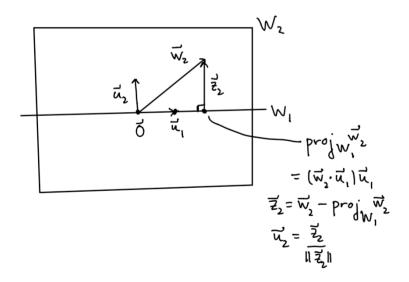
Let $W_1 = span\{\underline{\boldsymbol{w}}_1\}$. Define $\underline{\boldsymbol{u}}_1 = \frac{\underline{\boldsymbol{w}}_1}{\|\underline{\boldsymbol{w}}_1\|}$. Then $\{\underline{\boldsymbol{u}}_1\}$ is an orthonormal basis for W_1 .



Let $W_2 = span\{\underline{\mathbf{w}}_1, \underline{\mathbf{w}}_2\}$.

Let
$$\underline{\mathbf{z}}_2 = \underline{\mathbf{w}}_2 - proj_{W_1} \underline{\mathbf{w}}_2$$
, so $\underline{\mathbf{z}}_2 \perp \underline{\mathbf{u}}_1$.

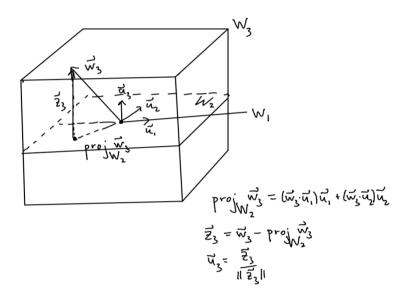
Define $\underline{\boldsymbol{u}}_2 = \frac{\boldsymbol{z}_2}{\|\boldsymbol{z}_2\|}$. So $\{\underline{\boldsymbol{u}}_1, \underline{\boldsymbol{u}}_2\}$ is an orthonormal basis for W_2 .



Let
$$W_3 = span\{\underline{\mathbf{w}}_1, \underline{\mathbf{w}}_2, \underline{\mathbf{w}}_3\}.$$

Let
$$\underline{\mathbf{z}}_3 = \underline{\mathbf{w}}_3 - proj_{\underline{W}_2} \underline{\mathbf{w}}_3$$
, so $\underline{\mathbf{z}}_3 \perp W_2$.

Define $\underline{\boldsymbol{u}}_3 = \frac{\boldsymbol{z}_3}{\|\boldsymbol{z}_3\|}$. Then $\{\underline{\boldsymbol{u}}_1, \underline{\boldsymbol{u}}_2, \underline{\boldsymbol{u}}_3\}$ is an orthonormal basis for W_3 .



Inductively,

Let
$$W_j = span\{\underline{\boldsymbol{w}}_1, \underline{\boldsymbol{w}}_2, \dots \underline{\boldsymbol{w}}_j\} = span\{\underline{\boldsymbol{u}}_1, \underline{\boldsymbol{u}}_2, \dots \underline{\boldsymbol{u}}_{j-1}, \underline{\boldsymbol{w}}_j\}.$$

Let
$$\underline{z}_j = \underline{w}_j - proj_{W_{j-1}} \underline{w}_j = \underline{w}_j - (\underline{w}_j \cdot \underline{u}_1)\underline{u}_1 - (\underline{w}_j \cdot \underline{u}_2)\underline{u}_2 - \dots (\underline{w}_j \cdot \underline{u}_{j-1})\underline{u}_{j-1}$$
.

Define
$$\underline{\boldsymbol{u}}_j = \frac{\boldsymbol{z}_j}{\|\boldsymbol{z}_j\|}$$
. Then $\{\underline{\boldsymbol{u}}_1, \underline{\boldsymbol{u}}_2, \dots \underline{\boldsymbol{u}}_j\}$ is an orthonormal basis for W_j .

Continue up to j = p.

Exercise 1 Perform Gram-Schmidt orthogonalization on the basis

Sketch what you're doing, as you do it.

$$B = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 4 \end{bmatrix} \right\}.$$

$$\overrightarrow{W}_{1} \qquad \overrightarrow{W}_{2}$$

