


Recall An orthonormal basis of
an inner product space V
is a basis $\{u_1, \dots, u_n\}$ st.

$$\langle u_i, u_j \rangle = 0 \quad \forall i \neq j$$

and $\|u_i\| = 1$.

If we get rid of the unit vector
condition, we get an orthogonal
basis.

Thm If $v = c_1 u_1 + \dots + c_n u_n$
where $\{u_1, \dots, u_n\}$ orthonormal,

then

$$\|v\|^2 = c_1^2 + c_2^2 + \dots + c_n^2. \quad \left. \vphantom{\|v\|^2} \right\}$$

No matter what $\|v\|^2 = \langle v, v \rangle$ is!

So an inner prod space w/
an orthonormal basis essentially
is like \mathbb{R}^n w/ dot product
and standard basis.

You can compute the coefficients
 $c_i = \langle v, u_i \rangle$ w/ this formula.

$$v = \sum_{i=1}^n \langle v, u_i \rangle u_i \quad \forall v \in V.$$

You can compute a linear combination
w/out row reduction.

$$(u_1 \dots u_n) \begin{pmatrix} c_1 \\ \vdots \\ c_n \end{pmatrix} = v$$

instead $\rightarrow c_i = \langle v, u_i \rangle$

Instead what if our basis
 v_1, v_2, \dots, v_n is orthogonal?

Then $\forall v \in V$

$$v = c_1 v_1 + \dots + c_n v_n$$

where $c_i = \frac{\langle v, v_i \rangle}{\|v_i\|^2}$.

Quick FS

$$\begin{aligned} \langle v, v_i \rangle &= \sum_j c_j \langle v_j, v_i \rangle = c_i \langle v_i, v_i \rangle \\ &= c_i \|v_i\|^2 \end{aligned} \quad \left(\begin{array}{l} \langle v_j, v_i \rangle = 0 \\ \text{when} \\ i \neq j \end{array} \right)$$

$$\Rightarrow c_i = \frac{\langle v, v_i \rangle}{\|v_i\|^2}$$

Prop Any set of mutually orthogonal vectors of size $\dim V$ is a basis.

If $\dim V = n$ and $v_1, \dots, v_n (\neq 0)$ are mutually orth., then they form a basis.

Pf Suffices to show v_1, \dots, v_n are independent. Let

$$c_1 v_1 + \dots + c_n v_n = 0$$

Consider $\langle c_1 v_1 + \dots + c_n v_n, v_i \rangle = 0$

$$= \sum_{j=1}^n c_j \langle v_j, v_i \rangle = \begin{cases} 0 & \text{if } i \neq j \\ c_i \|v_i\|^2 & \text{if } i = j \end{cases}$$

$$c_i \|v_i\|^2 = 0 \Rightarrow c_i = 0.$$

□

Instead

$$c_i = \frac{\langle u, v_i \rangle}{\|v_i\|^2}$$

$$c_1 = \frac{(4, -2, 1, 5) \cdot (1, 1, 1, 1)}{4}$$

$$= \frac{8}{4} = 2$$

$$c_2 = \frac{(4, -2, 1, 5) \cdot (1, 1, -1, -1)}{4}$$

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

$$c_3 = \frac{(4, -2, 1, 5) \cdot (1, -1, 0, 0)}{2} = 3$$

$$c_4 = \frac{(4, -2, 1, 5) \cdot (0, 0, 1, -1)}{2} = -2$$

$$\begin{pmatrix} 4 \\ -2 \\ 1 \\ 5 \end{pmatrix} = 2 \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} + (-1) \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix} \\ + 3 \begin{pmatrix} 1 \\ -1 \\ 0 \\ 0 \end{pmatrix} + (-2) \begin{pmatrix} 0 \\ 0 \\ 1 \\ -1 \end{pmatrix}.$$

Ex

Consider $W = \text{Span}(1, x, x^2)$
 $\subseteq C^0[0,1]/\mathbb{R}$

$W =$ polynomials w/ deg 2 or less

$1, x, x^2$ is not an orthogonal basis!

$$\langle 1, x \rangle = \int_0^1 1 \cdot x \, dx = \frac{1}{2} \neq 0. \quad *$$

An orthogonal basis of this span is

$$\left\{ 1, x - \frac{1}{2}, x^2 - x + \frac{1}{6} \right\}$$

$$\text{E.g. } \int_0^1 1 \cdot (x - \frac{1}{2}) \, dx = \frac{1}{2} - \frac{1}{2} = 0 \\ = \langle 1, x - \frac{1}{2} \rangle$$

Ex Write x^2+x+1 as a linear combination of $1, x-\frac{1}{2}, x^2-x+\frac{1}{6}$.

$$c_1 = \frac{\langle x^2+x+1, 1 \rangle}{\|1\|^2} = \frac{\int_0^1 (x^2+x+1) \cdot 1 \, dx}{1}$$

$$= \frac{11}{6}$$


$$c_2 = \frac{\langle x^2+x+1, x-\frac{1}{2} \rangle}{\|x-\frac{1}{2}\|^2}$$

$$= \frac{\int_0^1 (x^2+x+1)(x-\frac{1}{2}) \, dx}{\int_0^1 (x-\frac{1}{2})^2 \, dx} = \frac{\frac{1}{6}}{\frac{1}{12}}$$

$$c_3 = \frac{\langle x^2+x+1, x^2-x+\frac{1}{6} \rangle}{\|x^2-x+\frac{1}{6}\|^2} = \frac{\frac{1}{180}}{\frac{1}{180}} = 1$$



$$x^2 + x + 1 = c_1(2) + c_2(x - \frac{1}{2}) + c_3(x^2 - x + \frac{1}{6})$$

$$= \frac{11}{6} + 2(x - \frac{1}{2}) + 1(x^2 - x + \frac{1}{6})$$


§ 4.2 Tomorrow ...

§ 4.3 Orthogonal Matrices

Def let V be the vector space \mathbb{R}^n
w) the dot product.

We say a matrix Q is orthogonal

if $Q^T Q = Q Q^T = I$, i.e.

$$Q^{-1} = Q^T.$$

Ex $I \in M_{\text{odd}}(\mathbb{R})$ Ex $\frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$
is orthogonal

$$Q = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$

$$Q^T = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}$$

$$Q^T Q = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

∴ $Q^T = Q^{-1}$, Q is orthogonal

Prop A matrix Q is orthogonal
iff the columns form an
orthonormal basis of \mathbb{R}^n
w/ dot product.

Pf If $Q = (q_1 \dots q_n)$ $q_i = i^{\text{th}}$
column.

Suppose $Q^T Q = I$.
then $\begin{pmatrix} q_1 \\ \vdots \\ q_n \end{pmatrix} (q_1 \dots q_n) = \begin{pmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{pmatrix}$

$$(Q^T Q)_{ij} = q_i \cdot q_j = \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$$

$$\Rightarrow q_i \cdot q_j = 0 \quad \text{iff } i \neq j$$

$$\|q_i\|^2 = 1 \quad \Rightarrow q_1, \dots, q_n$$

orthonormal
basis.

$$(Q^T = Q^{-1})$$

Let q_1, \dots, q_n be an orthonormal basis.

$$\text{Let } Q = (q_1 \dots q_n).$$

$$Q^T Q = \begin{pmatrix} q_1 \\ \vdots \\ q_n \end{pmatrix} (q_1 \dots q_n)$$

$$(Q^T Q)_{ij} = q_i \cdot q_j$$

$$= \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases}$$

Since this is an orthon. basis

$$\implies Q^T Q = I. \quad \square$$

Prop If Q is orthogonal, then
 $\det(Q) = \pm 1$.

Pf

$$1 = \det(I)$$

$$= \det(Q^T Q)$$

$$= \det(Q^T) \det(Q)$$

$$= \det(Q) \det(Q)$$

$$= \det(Q)^2$$

$$\begin{aligned} \det(A^T) \\ &= \det(A) \end{aligned}$$

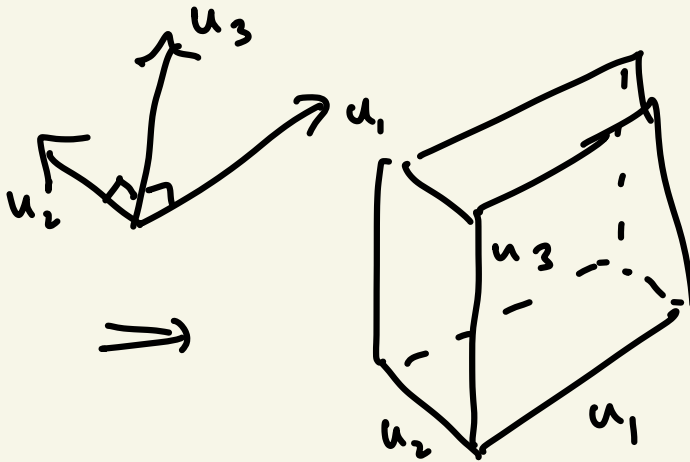
(from 1.9)

Take sq. rts.

$$\det(Q) = \pm 1.$$

Let u_1, u_2, u_3 be an orthonormal basis of \mathbb{R}^3

u_i is a unit vector and at 90° angles



$$\text{Vol}(P) = \left| \det \left(\begin{pmatrix} u_1 & u_2 & u_3 \end{pmatrix} \right) \right|$$

$$= |\pm 1| = 1$$

So P is actually some kind of cube.

Prop If P, Q are orthogonal, then PQ is orthogonal.

Pf It suffices to show that

$$(PQ)^T (PQ) = I.$$

$$(PQ)^T (PQ) \quad (1.6)$$

$$= \cancel{Q^T P^T} P Q$$

P is orthog.

$$= \cancel{Q^T} Q$$

Q is orth.

$$= I.$$

So PQ is orthogonal.

Orthogonal matrices are a

Sub-object \hookrightarrow invertible matrices.

object = group

like a subspace but w/ matrix multiplication

Orthogonal matrices preserve geometry.

$$v, w \in \mathbb{R}^n.$$

• let $d = \|v - w\|$
 $d' = \|Qv - Qw\|$

then $d = d'$.

Q preserves distances.

• let θ be angle between v, w

θ' be the angle between Qv, Qw .

$$\theta = \theta'.$$

Q preserves angles.

Pf Need lemma.

Lemma Let Q be orthogonal.

Then $Qu \cdot Qv = u \cdot v$

$\forall u, v \in \mathbb{R}^n$.

Q preserves inner products.

(dot product here)

Pf Lemma

$$Qu \cdot Qv = (Qu)^T (Qv)$$

$$= (u^T Q^T) (Qv)$$

$$= u^T (\cancel{Q^T Q}) v$$

Q
orth.

$$= u^T v = u \cdot v$$

Pf main result

• Q preserves distances.

$$\|Qu - Qv\|^2$$

$$= \langle Qu - Qv, Qu - Qv \rangle$$

$$= \langle Q(u-v), Q(u-v) \rangle$$

$$= \langle u-v, u-v \rangle$$

$$= \|u-v\|^2.$$

dot product

by lemma

$$\theta' = \cos^{-1} \left(\frac{\langle Qu, Qv \rangle}{\|Qu\| \cdot \|Qv\|} \right)$$

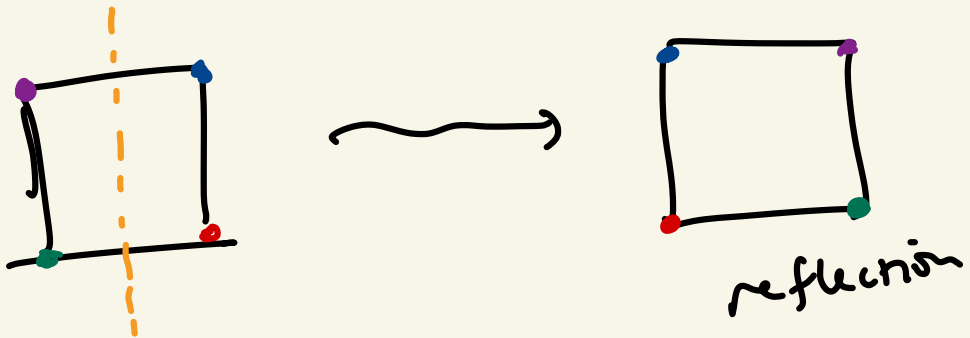
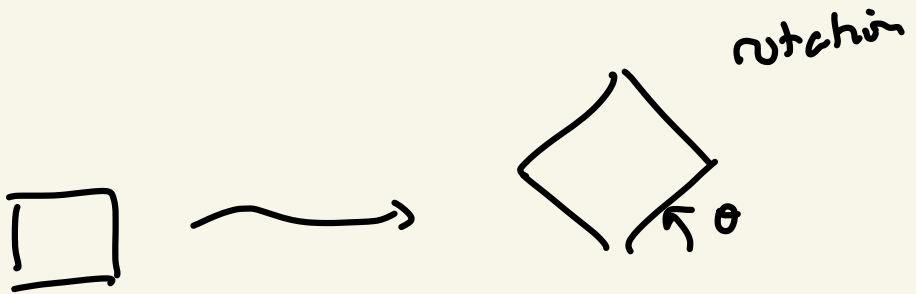
$$= \cos^{-1} \left(\frac{Qu \cdot Qv}{\sqrt{(Qu \cdot Qu)(Qv \cdot Qv)}} \right)$$

$$= \cos^{-1} \left(\frac{u \cdot v}{\|u\| \cdot \|v\|} \right) = \theta$$

Q is what's called an isometry, preserves angles and distances.

Isometry \cong rotation matrices
+ translations

reflections, rotations, translations



In $\mathbb{R}^2 \dots$

$$Q = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \quad Q^T Q = I.$$

$$\begin{pmatrix} a & c \\ b & d \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} a^2 + c^2 & ab + cd \\ ab + cd & b^2 + d^2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$a^2 + c^2 = 1 \quad \times$$

$$b^2 + d^2 = 1$$

$$ab + cd = 0$$

(a, c) (b, d) are on the unit circle.

Any pt on the unit circle has the form $(\cos\theta, \sin\theta)$.

$$\text{Let } \begin{array}{ll} a = \cos \theta & b = \cos \varphi \\ c = \sin \theta & d = \sin \varphi \end{array}$$

$$ab + cd = \cos \theta \cos \varphi + \sin \theta \sin \varphi = 0$$

$$= \cos(\theta - \varphi) = 0$$

$$\theta - \varphi = \pm \frac{\pi}{2}$$


$$\varphi = \theta \pm \frac{\pi}{2}$$

$$\text{If } +, b = \cos \varphi = \cos\left(\theta + \frac{\pi}{2}\right) = -\sin \theta$$

$$d = \sin \varphi = \sin\left(\theta + \frac{\pi}{2}\right) = \cos(\theta)$$

$$Q = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$$

rotates by θ



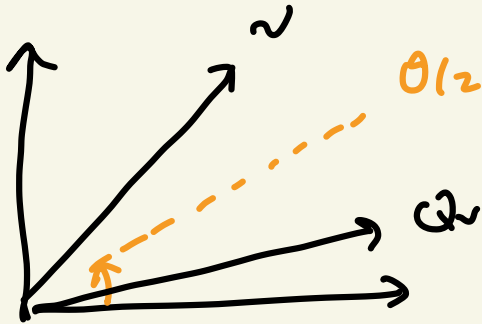
$$\text{If } \psi = \theta - \frac{\pi}{2}$$

$$b = \cos \psi = \cos \left(\theta - \frac{\pi}{2} \right) = \sin \theta$$

$$d = \sin \psi = \sin \left(\theta - \frac{\pi}{2} \right) = -\cos \theta$$

$$Q = \begin{pmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{pmatrix}$$

reflects across the angle $\theta/2$.



Reflections in \mathbb{R}^n .

Let H be a hyper-plane in \mathbb{R}^n

Hyper-plane is a subspace that

solves

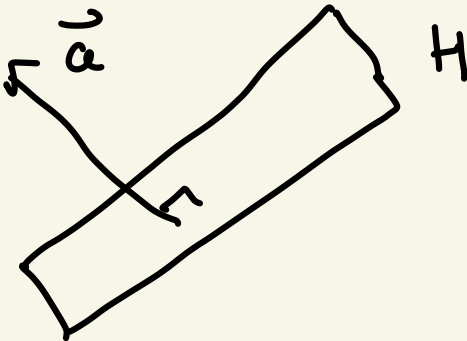
$$a_1x_1 + \dots + a_nx_n = 0.$$

$n-1$ dimensional subspace.

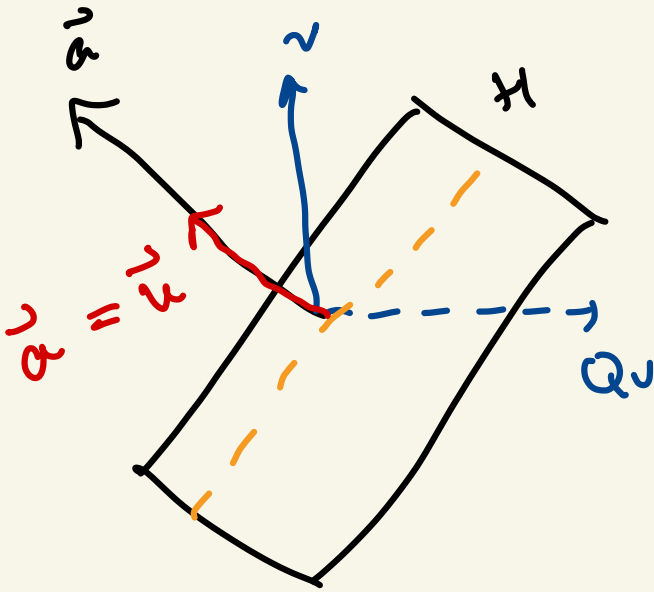
$$H \perp (a_1, \dots, a_n)$$

Since you can rewrite this
to be

$$(a_1, \dots, a_n) \cdot (x_1, \dots, x_n) = 0.$$



Let's say we want to reflect
across H .



$$\text{Let } Q = I - 2aa^T.$$

a is a $n \times 1$ matrix

a^T is a $1 \times n$ matrix

$a^T a$ is 1×1

aa^T is $n \times n$.

$Q = I - 2aa^T$ is $n \times n$.

Prop $Q = I - 2aa^T$ is orthogonal
 symmetric and it reflects
 across H . \vec{a} is a unit
vector $a^T a = 1$

Pf

$$Q^T = Q \Rightarrow \text{symmetric}$$

$$Q^T Q$$

$$= \underbrace{(I - 2aa^T)^T} (I - 2aa^T)$$

$$= (I^T - (2aa^T)^T) (I - 2aa^T)$$

$$= (I - 2a^{TT}a^T) (I - 2aa^T)$$

$$= \underbrace{(I - 2aa^T)} (I - 2aa^T)$$

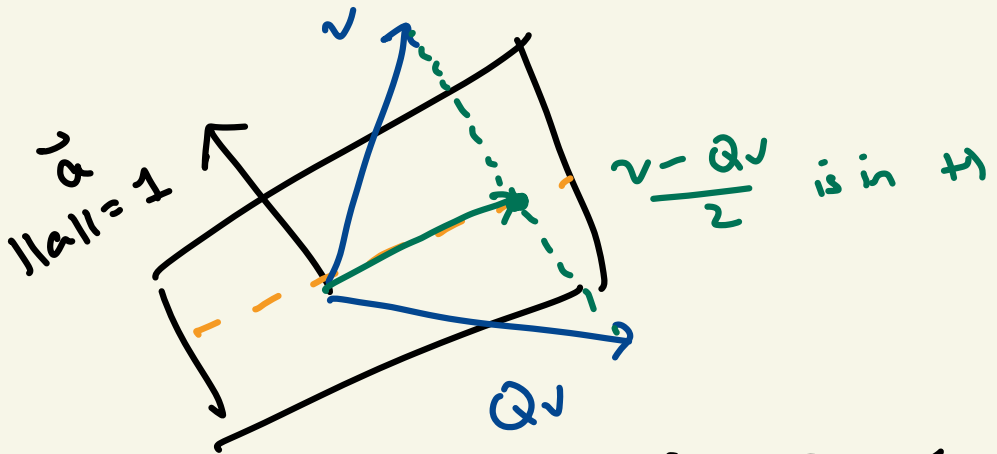
$$= I \cdot I - I(2aa^T) - 2aa^T I + 4aa^T a^T a$$

$$= I - \underline{4aa^T} + \underline{4aa^T a^T a}$$

$$= I - 4aa^T - 4a \cancel{(a^T a)} a^T$$

$$= I - 4aa^T + 4aa^T = I$$

So $Q = I - 2aa^T$ is orthogonal, and symmetric.



To prove Q is a reflection, I have to specify what I mean by a reflection.

More general statement:

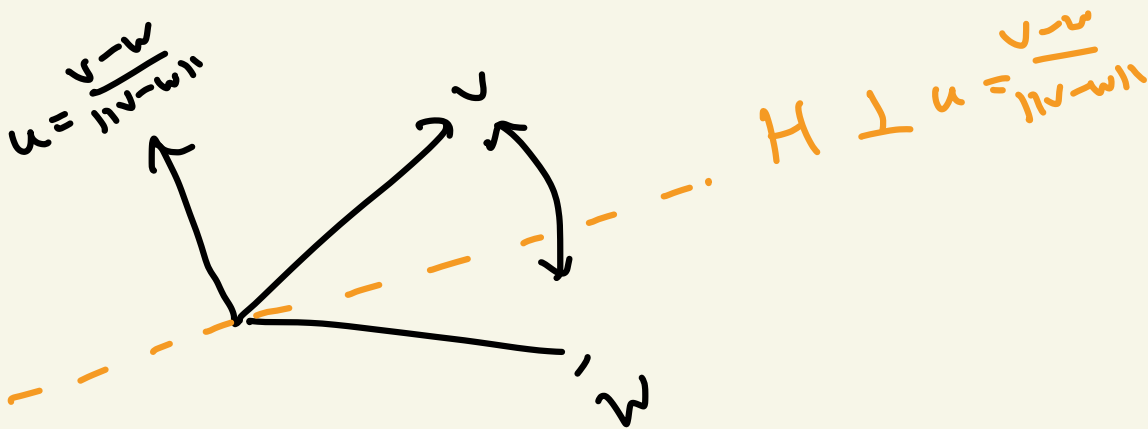
Lemma 4.28 Let $v, w \in \mathbb{R}^n$

$$w \mid \boxed{\|v\| = \|w\|}$$

$$\text{let } a = \frac{(v-w)}{\|v-w\|}.$$

$$\text{let } Q = I - 2aa^T.$$

Then $Hv = w$ and $Hw = v$.



$$Qv = w, \quad Qw = v.$$

Quick PF

$$\boxed{Qv} = \left(I - 2 \left(\frac{v-w}{\|v-w\|} \right) \left(\frac{v-w}{\|v-w\|} \right)^T \right) v$$

$$= \left(I - 2 \frac{1}{\|v-w\|^2} (v-w)(v-w)^T \right) v$$

$$= \left(I v - 2 \frac{1}{\|v-w\|^2} (v-w)(v-w)^T v \right)$$

$$= \left(I v - \frac{2}{\|v-w\|^2} (v-w)(v^T v - w^T v) \right)$$

$$= \left(I v - \frac{2(\|v\|^2 - v \cdot w)}{\|v\|^2 - 2v \cdot w + \|w\|^2} (v-w) \right)$$

$$= \left(v - \frac{2\|v\|^2 - 2v \cdot w}{2\|v\|^2 - 2v \cdot w} (v-w) \right)$$

$$= v - (v-w) = \boxed{w}$$

□

In conclusion,

$$Q = I - 2aa^T \quad \|a\| = 1$$

reflects v across H perp.
to a .

Q is orthogonal and symmetric.

Orthonormal basis w/ dot product

$\rightsquigarrow Q$ is orthogonal matrix.

$$Q^T Q = I.$$

Orthonormal basis in \mathbb{R}^n w/ $\langle -, - \rangle$

$\rightsquigarrow Q = ??$

Thm/Def: Let $\{q_1, \dots, q_n\}$ be an orthon. basis w.r.t an $\langle -, - \rangle$ on \mathbb{R}^n .

$$\text{Let } Q = (q_1, \dots, q_n).$$

$$\text{Then } \langle Qu, Qv \rangle = \langle u, v \rangle.$$

Def All matrices Q st
to be orthogonal w.r.t $\langle -, - \rangle$.
 $\langle Qu, Qv \rangle = \langle u, v \rangle \forall u, v$

$Q^T Q = I$ doesn't generalize to arbitrary inner products.

But $Qu \cdot Qv = u \cdot v$ does generalize.

Thm Let Q be a matrix.

Then Q is orthogonal ($Q^T Q = I$)

iff $Qu \cdot Qv = u \cdot v \quad \forall u, v \in \mathbb{R}^n$

We already proved that

$$\text{if } Q^T Q = I$$

$\implies Q$ preserves dot products.

Pf

Assume $\forall u, v \in \mathbb{R}^n$
that $Qu \cdot Qv = u \cdot v$.

Pick $u = e_i \quad v = e_j$.

$$\text{Then } Qu \cdot Qv = Qe_i \cdot Qe_j = e_i \cdot e_j$$

$$= q_i \cdot q_j = e_i \cdot e_j$$

$$q_i \cdot q_j = \begin{cases} 0 & i \neq j \\ 1 & i = j \end{cases} \quad \|q_i\| = 1$$

Therefore the columns of Q
form an orthonormal basis

$\Rightarrow Q$ is orthogonal.

Def of orth. $Q^T Q = I$

\Leftrightarrow columns of Q form
orth basis.

Thm $\det(Q) = \pm 1$

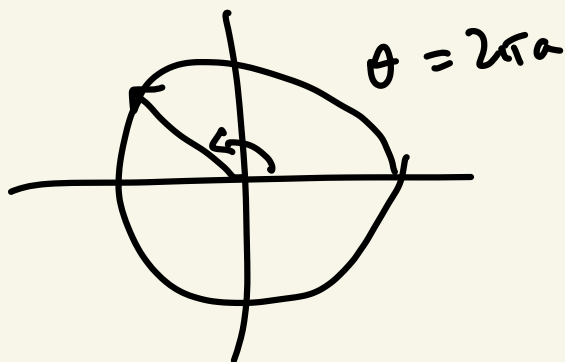
Thm PQ is also orth.

2×2 orth. matrices

$Q = I - 2aa^T$ reflection matrix
in \mathbb{R}^n

$\|a\| = 1.$

$$e^{2\pi i a} = e^{(2\pi a)i}$$



$$\overbrace{e^{2\pi i a}}_{a = \frac{1}{2}} = \underbrace{(e^{2\pi i})^a}_{\text{red X}} = 1^a = 1 \quad \text{red X}$$

$$e^{2\pi \frac{1}{2} i} = e^{\pi i} = -1$$

$$(e^{2\pi i})^{1/2} = 1^{1/2} = \pm 1$$

z^a is not well defined for $a \notin \mathbb{Z}$.

$$e^{2x} = a \cdot 1 + b e^x$$

$$2e^{2x} = b e^x$$

$$1, e^x, e^{2x}$$

$$K = (k_1 \ k_2 \ k_3)$$

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

$$\det(2) = 2 \quad ?$$

$$\det \begin{pmatrix} 2 & -1 \\ -1 & 5 \end{pmatrix} = 9 \quad ? \quad \Rightarrow \quad K \text{ pos def}$$

K is positive def.

$$\boxed{x^T K^2 x > 0}$$

WTS

$$\begin{aligned} \underline{x^T K^2 x} &= x^T \underline{K} K x && K^T = K \\ &= (x^T K^T) K x \\ &= \underline{(Kx)^T K x} = \underline{Kx \cdot Kx} \\ &= \underline{\|Kx\|^2} > 0 \end{aligned}$$

as long as $x \neq 0$.
 K is nonsingular }

$$x \cdot y = x^T y$$

$$z = x + iy$$

$$w = u + iv$$

\mathbb{C}/\mathbb{R}



$$\begin{pmatrix} x \\ y \end{pmatrix} \in \mathbb{R}^2$$
$$\begin{pmatrix} u \\ v \end{pmatrix}$$

$$\operatorname{Re}(z\bar{w}) = 0$$



$$(x, y) \perp (u, v)$$



$$xu + yv = 0$$



$$\begin{pmatrix} x \\ y \end{pmatrix} \cdot \begin{pmatrix} u \\ v \end{pmatrix} = 0$$



$$\begin{pmatrix} x \\ y \end{pmatrix} \perp \begin{pmatrix} u \\ v \end{pmatrix}$$

$$\begin{pmatrix} a & c \\ c & d \end{pmatrix}$$

$$\underline{a > 0}$$

$$ad$$

$$\boxed{ad - c^2 > 0}$$

$$ax^2 + 2cxy + dy^2 > 0$$

$$x = \frac{-2cy \pm \sqrt{4c^2y^2 - 4ady^2}}{2a}$$

$$4c^2y^2 - 4ady^2 < 0$$

$$4y^2(c^2 - ad) < 0$$

$$c^2 - ad < 0$$

$$ad - c^2 > 0$$

$$\Rightarrow ax^2 + 2cxy + d^2y^2 > 0$$

$$\begin{pmatrix} -2+i \\ i \end{pmatrix}, \begin{pmatrix} 4-3i \\ 1 \end{pmatrix}, \begin{pmatrix} 2i \\ 1-5i \end{pmatrix}$$

dependent

$$(f) \begin{pmatrix} 1 & 1+2i & 1-i \\ 3i & -3 & -i \\ 2-i & 0 & 1 \end{pmatrix}$$

det $\neq 0 \Rightarrow$ independent

$$r_2' = -3i r_1 + r_2$$

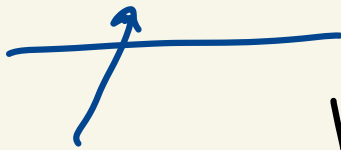
$$\begin{pmatrix} 1 & 1+2i & 1-i \\ 0 & 3-3i & 3-4i \\ 2-i & 0 & 1 \end{pmatrix}$$

$$\begin{aligned} & (-3i)(1+2i) \\ & -3i + 6 + -3 \\ & -3 \end{aligned}$$

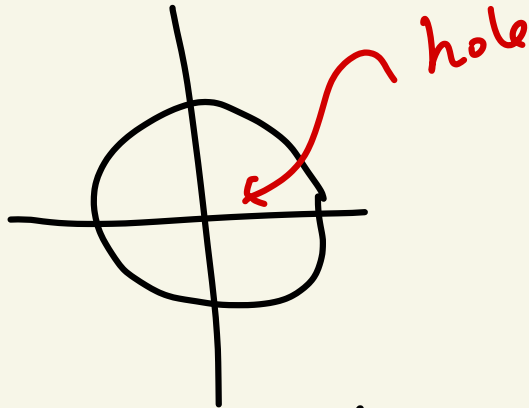
$$\begin{aligned} & (-3i)(1-i) \\ & -3i + 3 - i \\ & 3 - 4i \end{aligned}$$

$$\begin{pmatrix} i & i \\ 1 & i \end{pmatrix} \rightarrow \begin{pmatrix} -1 & i \\ 1 & i \end{pmatrix} \\ \rightarrow \begin{pmatrix} -1 & i \\ 0 & 2i \end{pmatrix}$$

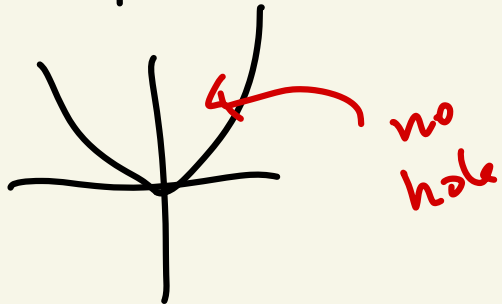
$$x^2 + y^2 - 1 = 0$$

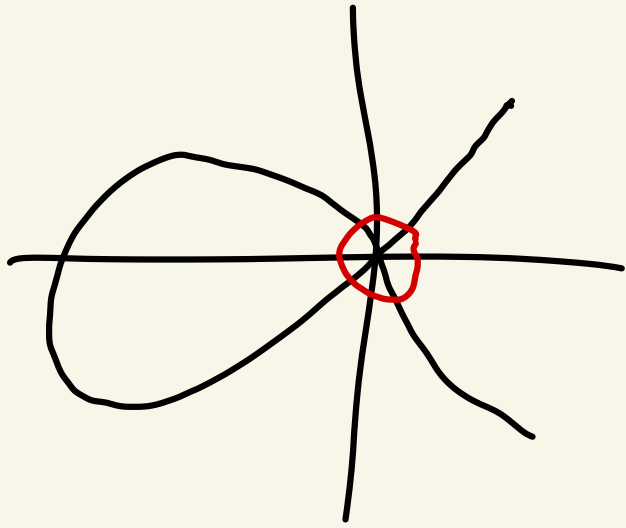


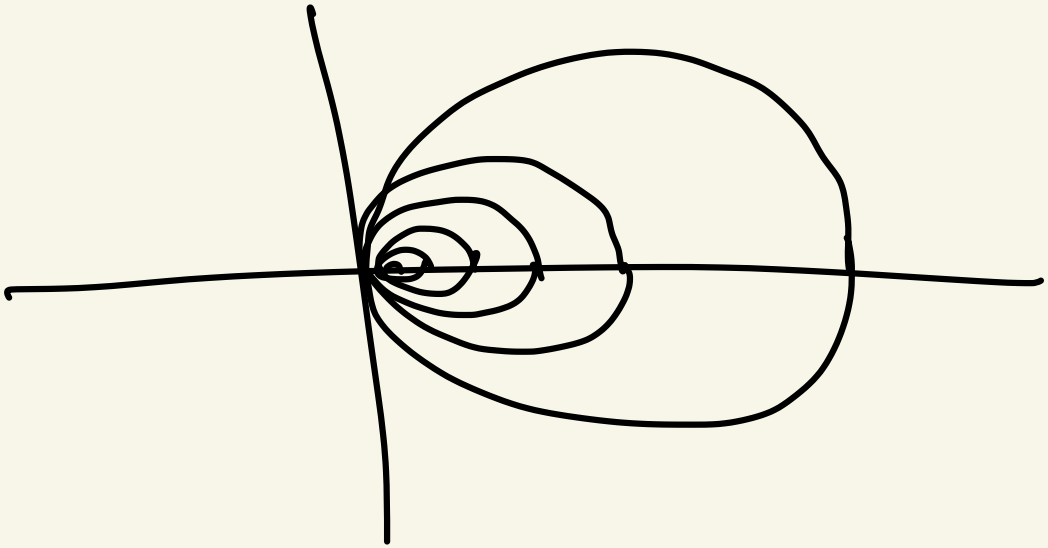
$$x^p + ay^q = 1$$



$$y - x^2 = 0$$







Hawalia-Earning

$$(a) \quad x^T K^{-1} x \quad x = Ky$$

$$= (Ky)^T \cancel{K^{-1}} (Ky)$$

$$= (Ky)^T y$$

$$\begin{aligned} & 1.6 \\ & (AB)^T \\ & = B^T A^T \end{aligned}$$

$$= y^T K^T y$$

$$= y^T Ky$$

$$(b) \quad x^T K^{-1} x > 0 \quad ?$$

$$\downarrow$$
$$y^T Ky > 0$$

$$\Rightarrow x^T K^{-1} x > 0$$

3.4.30

$$\text{Sym } K^T = K$$

$$x^T K^2 x = x^T K^T K x$$

= ...