

Recall: $\mathcal{B} = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 3 \end{bmatrix} \right\}$ $\mathcal{S} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$

$$\begin{bmatrix} -1 \\ 4 \end{bmatrix}_{\mathcal{B}} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} -1 \\ 4 \end{bmatrix} = \underline{-1} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \underline{1} \cdot \begin{bmatrix} -2 \\ 3 \end{bmatrix}$$

$$[\vec{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}$$

$$\begin{bmatrix} -1 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 & -2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & -2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}_{\mathcal{B}}$$

$$\vec{x} = c_1 \cdot \vec{v}_1 + \dots + c_n \cdot \vec{v}_n$$

$$\mathcal{B} = \{ \vec{v}_1, \dots, \vec{v}_n \}$$

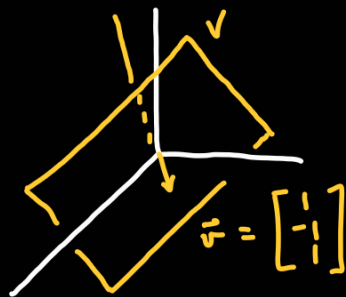
$$S = \begin{bmatrix} \vec{v}_1^T & \dots & \vec{v}_n^T \\ \vdots & & \vdots \end{bmatrix} \quad \text{then}$$

$$\vec{x} = S [\vec{x}]_{\mathcal{B}}$$

Example: \mathbb{R}^3 $\mathcal{B} = \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}$

$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ is given by orthogonal projection on the plane

spanned by $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$.



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

$$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$$

$$\vec{x} = c_1 \cdot \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + c_2 \cdot \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + c_3 \cdot \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \text{in the basis } \mathcal{B}$$

$$\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}_{\mathcal{B}} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}_{\mathcal{B}} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

We want to work with basis that make our life easy.

Orthonormal basis: all vectors are perpendicular to each other, and all vectors have length one.

Length: $\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}}$

Perpendicular: \vec{v} is perpendicular to \vec{w} when $\vec{v} \cdot \vec{w} = 0$.

Orthogonal basis: all vectors are perpendicular to each other.

Orthonormal vectors are always linearly independent.

\mathbb{R}^n if we find $\vec{v}_1, \dots, \vec{v}_n$ that are linearly independent, they form a basis.

\mathbb{R}^n if we find $\vec{v}_1, \dots, \vec{v}_n$ that are orthonormal, they form a basis.

Given an orthonormal basis, computing projections is easy:

$\{\vec{u}_1, \dots, \vec{u}_n\} = \mathcal{B}$, given \vec{x} we can project it onto V as:
basis of some
subspace V

$$\text{proj}_V(\vec{x}) = (\vec{x} \cdot \vec{u}_1)\vec{u}_1 + \dots + (\vec{x} \cdot \vec{u}_n)\vec{u}_n$$

$$\left[\text{proj}_V(\vec{x}) \right]_{\mathcal{B}} = \begin{bmatrix} \vec{x} \cdot \vec{u}_1 \\ \vdots \\ \vec{x} \cdot \vec{u}_n \end{bmatrix}$$

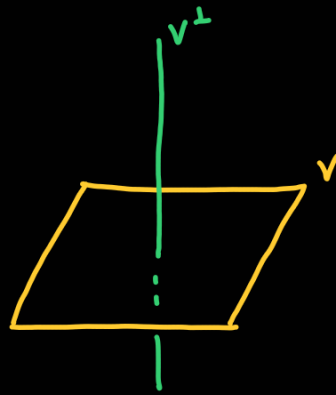
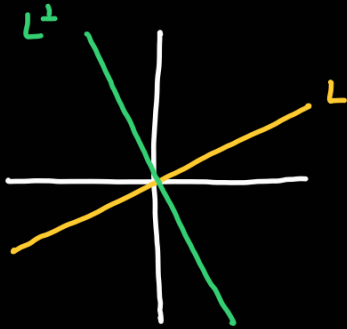
Orthogonal complement: V vector subspace of \mathbb{R}^n

V^\perp is the orthogonal complement of V

$$V^\perp = \{ \vec{x} \text{ in } \mathbb{R}^n \mid \vec{x} \cdot \vec{v} = 0 \text{ for all } \vec{v} \text{ in } V \}$$

Consider $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$ given by orthogonal projection onto V , then

$\ker(T)$ is V^\perp .



Example: Consider \mathbb{R}^3 , $V = \text{span}\left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}\right)$, find an orthonormal basis of V .

Note that:

$$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix} = -2 + 1 + 1 = 0 \quad \text{so these vectors are perpendicular.}$$

Thus:

$$\vec{u}_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \quad \vec{u}_2 = \frac{1}{\sqrt{6}} \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix} \quad \text{are an orthonormal basis of } V.$$

Find an orthonormal basis of \mathbb{R}^3 with \vec{u}_1, \vec{u}_2 as elements of the basis.

We can do this by finding a vector \vec{u} perpendicular to both \vec{u}_1, \vec{u}_2 .

$$\vec{u} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \begin{aligned} \vec{u} \cdot \vec{u}_1 &= 0 \\ \vec{u} \cdot \vec{u}_2 &= 0 \end{aligned}$$

Note that $\begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$ is perpendicular to V . Thus $\vec{u}_3 = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$ is perpendicular

to \vec{u}_1 and \vec{u}_2 , and has length one.

$\vec{u} = \{u_1, u_2, u_3\}$ is an orthonormal basis of \mathbb{R}^3 .

The matrix:

$$\begin{bmatrix} \sqrt{3} & -2/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix} \text{ has image } V. \quad \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

Given a vector subspace V in \mathbb{R}^n , the intersection of V and V^\perp is just $\vec{0}$.

Also: $\dim(V) + \dim(V^\perp) = n$.

Also: $(V^\perp)^\perp = V$.

Given \vec{x}, \vec{y} in \mathbb{R}^n , then:

$$\|\vec{x} + \vec{y}\|^2 = \|\vec{x}\|^2 + \|\vec{y}\|^2 \text{ when } \vec{x} \text{ and } \vec{y} \text{ are perpendicular.}$$

$$\|\text{proj}_V(\vec{x})\| \leq \|\vec{x}\| \text{ with equality if and only if } \vec{x} \text{ is in } V.$$

$$\cos(\theta) = \frac{\vec{x} \cdot \vec{y}}{\|\vec{x}\| \cdot \|\vec{y}\|}.$$

