

ORTHOGONAL PROJECTIONS

Math 21b, O. Knill

HOMEWORK: 5.1: 6,16,18,20,28,38*,14*

ORTHOGONALITY. $\vec{v}$ and $\vec{w}$ are called **orthogonal** if $\vec{v} \cdot \vec{w} = 0$.

Examples. 1) $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\begin{bmatrix} 6 \\ -3 \end{bmatrix}$ are orthogonal in $\mathbf{R}^2$. 2) $\vec{v}$ and w are both orthogonal to $\vec{v} \times \vec{w}$ in $\mathbf{R}^3$.

$\vec{v}$ is called a **unit vector** if $\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}} = 1$. $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_n\}$ are called **orthogonal** if they are pairwise orthogonal. They are called **orthonormal** if they are also unit vectors. A basis is called an **orthonormal basis** if it is orthonormal. For an orthonormal basis, the matrix $A_{ij} = \vec{v}_i \cdot \vec{v}_j$ is the unit matrix.

FACT. Orthogonal vectors are linearly independent and n orthogonal vectors in $\mathbf{R}^n$ form a basis.

Proof. The dot product of a **linear relation** $a_1 \vec{v}_1 + \dots + a_n \vec{v}_n = 0$ with $\vec{v}_k$ gives $a_k \vec{v}_k \cdot \vec{v}_k = a_k \|\vec{v}_k\|^2 = 0$ so that $a_k = 0$. If we have n linear independent vectors in $\mathbf{R}^n$ then they automatically span the space.

ORTHOGONAL COMPLEMENT. A vector $\vec{w} \in \mathbf{R}^n$ is called **orthogonal** to a linear space V if $\vec{w}$ is orthogonal to every vector in $\vec{v} \in V$. The **orthogonal complement** of a linear space V is the set W of all vectors which are orthogonal to V . It forms a linear space because $\vec{v} \cdot \vec{w}_1 = 0, \vec{v} \cdot \vec{w}_2 = 0$ implies $\vec{v} \cdot (\vec{w}_1 + \vec{w}_2) = 0$.

ORTHOGONAL PROJECTION. The **orthogonal projection** onto a linear space V with **orthnormal** basis $\vec{v}_1, \dots, \vec{v}_n$ is the linear map $T(\vec{x}) = \text{proj}_V(x) = (\vec{v}_1 \cdot \vec{x})\vec{v}_1 + \dots + (\vec{v}_n \cdot \vec{x})\vec{v}_n$. The vector $\vec{x} - \text{proj}_V(\vec{x})$ is in the orthogonal complement of V . Note that the $\vec{v}_i$ are unit vectors which also have to be orthogonal.

EXAMPLE ENTIRE SPACE: for an orthonormal basis $\vec{v}_i$ of the entire space, $\text{proj}_V(x) = \vec{x} = (\vec{v}_1 \cdot \vec{x})\vec{v}_1 + \dots + (\vec{v}_n \cdot \vec{x})\vec{v}_n$.

EXAMPLE LINE: if $\vec{v}$ is a unit vector then $\text{proj}_V(x) = (x_1 \cdot v)v$ is the vector projection from multivariable calculus.

PYTHAGORAS: If $\vec{x}$ and $\vec{y}$ are orthogonal, then $\|\vec{x} + \vec{y}\|^2 = \|\vec{x}\|^2 + \|\vec{y}\|^2$. Proof. Expand $(\vec{x} + \vec{y}) \cdot (\vec{x} + \vec{y})$. PROJECTIONS DO NOT INCREASE LENGTH: $\|\text{proj}_V(\vec{x})\| \leq \|\vec{x}\|$. Proof. Use Pythagoras: on $\vec{x} = \text{proj}_V(\vec{x}) + (\vec{x} - \text{proj}_V(\vec{x}))$. If $\|\text{proj}_V(\vec{x})\| = \|\vec{x}\|$, then $\vec{x}$ is in V .

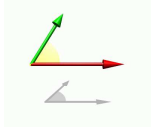
CAUCHY-SCHWARTZ INEQUALITY: $|\vec{x} \cdot \vec{y}| \leq \|\vec{x}\| \|\vec{y}\|$. Proof: $\vec{x} \cdot \vec{y} = \|\vec{x}\| \|\vec{y}\| \cos(\alpha)$.

If $|\vec{x} \cdot \vec{y}| = \|\vec{x}\| \|\vec{y}\|$, then $\vec{x}$ and $\vec{y}$ are parallel.

TRIANGLE INEQUALITY: $\|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|$. Proof: $(\vec{x} + \vec{y}) \cdot (\vec{x} + \vec{y}) = \|\vec{x}\|^2 + \|\vec{y}\|^2 + 2\vec{x} \cdot \vec{y} \leq \|\vec{x}\|^2 + \|\vec{y}\|^2 + 2\|\vec{x}\| \|\vec{y}\| = (\|\vec{x}\| + \|\vec{y}\|)^2$.

ANGLE. The **angle** between two vectors $\vec{x}, \vec{y}$ is $\alpha = \arccos\left(\frac{\vec{x} \cdot \vec{y}}{\|\vec{x}\| \|\vec{y}\|}\right)$.

CORRELATION. $\cos(\alpha) = \frac{\vec{x} \cdot \vec{y}}{\|\vec{x}\| \|\vec{y}\|} \in [-1, 1]$ is the **correlation** of $\vec{x}$ and $\vec{y}$.



EXAMPLE. The angle between two orthogonal vectors is 90 degrees or 270 degrees. If $\vec{x}$ and $\vec{y}$ represent data showing the deviation from the mean, then $\frac{\vec{x} \cdot \vec{y}}{\|\vec{x}\| \|\vec{y}\|}$ is called the **statistical correlation** of the data.

QUESTION. Express the fact that $\vec{x}$ is in the kernel of a matrix A using orthogonality.

ANSWER: $A\vec{x} = 0$ means that $\vec{w}_k \cdot \vec{x} = 0$ for every row vector $\vec{w}_k$ of $\mathbf{R}^n$.

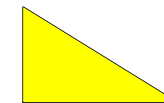
REMARK. We will call later the matrix A^T , obtained by switching rows and columns of A the **transpose** of A . You see already that the image of A^T is orthogonal to the kernel of A .

QUESTION. Find a basis for the orthogonal complement of the linear space V spanned by $\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ 5 \\ 6 \\ 7 \end{bmatrix}$.

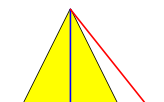
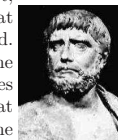
ANSWER: The orthogonality of $\begin{bmatrix} x \\ y \\ z \\ u \end{bmatrix}$ to the two vectors means solving the linear system of equations $x + 2y + 3z + 4u = 0, 4x + 5y + 6z + 7u = 0$. An other way to solve it: the kernel of $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 4 & 5 & 6 & 7 \end{bmatrix}$ is the orthogonal complement of V . This reduces the problem to an older problem.

ON THE RELEVANCE OF ORTHOGONALITY.

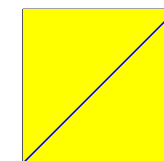
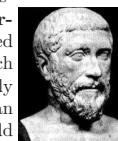
1) During the pyramid age in Egypt (from -2800 til -2300 BC), the Egyptians used ropes divided into length ratios 3 : 4 : 5 to build triangles. This allowed them to triangulate areas quite precisely: for example to build irrigation needed because the Nile was reshaping the land constantly or to build the pyramids: for the **great pyramid at Giza** with a base length of 230 meters, the average error on each side is less then 20cm, an error of less then 1/1000. A key to achieve this was **orthogonality**.



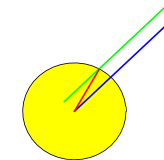
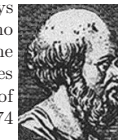
2) During one of Thales (-624 til -548 BC) journeys to Egypt, he used a geometrical trick to **measure the height** of the great pyramid. He measured the size of the shadow of the pyramid. Using a stick, he found the relation between the length of the stick and the length of its shadow. The same length ratio applies to the pyramid (**orthogonal** triangles). Thales found also that triangles inscribed into a circle and having as the base as the diameter must have a right angle.



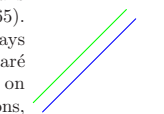
3) The Pythagoreans (-572 until -507) were interested in the discovery that the squares of a lengths of a triangle with two **orthogonal** sides would add up as $a^2 + b^2 = c^2$. They were puzzled in assigning a length to the diagonal of the unit square, which is $\sqrt{2}$. This number is irrational because $\sqrt{2} = p/q$ would imply that $q^2 = 2p^2$. While the prime factorization of q^2 contains an even power of 2, the prime factorization of $2p^2$ contains an odd power of 2.



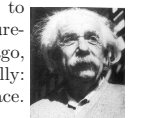
4) Eratosthenes (-274 until 194) realized that while the sun rays were **orthogonal** to the ground in the town of Scene, this did no more do so at the town of Alexandria, where they would hit the ground at 7.2 degrees). Because the distance was about 500 miles and 7.2 is 1/50 of 360 degrees, he measured the circumference of the earth as 25'000 miles - pretty close to the actual value 24'874 miles.



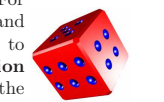
5) Closely related to **orthogonality** is **parallelism**. For a long time mathematicians tried to prove Euclid's parallel axiom using other postulates of Euclid (-325 until -265). These attempts had to fail because there are geometries in which parallel lines always meet (like on the sphere) or geometries, where parallel lines never meet (the Poincaré half plane). Also these geometries can be studied using linear algebra. The geometry on the sphere with **rotations**, the geometry on the half plane uses Möbius transformations, 2×2 matrices with determinant one.



6) The question whether the angles of a right triangle are in reality always add up to 180 degrees became an issue when geometries were discovered, in which the measurement depends on the position in space. Riemannian geometry, founded 150 years ago, is the foundation of **general relativity** a theory which describes gravity geometrically: the presence of mass bends space-time, where the dot product can depend on space. **Orthogonality** becomes relative too.



7) In **probability theory** the notion of **independence** or **decorrelation** is used. For example, when throwing a dice, the number shown by the first dice is independent and decorrelated from the number shown by the second dice. Decorrelation is identical to **orthogonality**, when vectors are associated to the random variables. The **correlation coefficient** between two vectors $\vec{v}, \vec{w}$ is defined as $\vec{v} \cdot \vec{w} / (\|\vec{v}\| \|\vec{w}\|)$. It is the cosine of the angle between these vectors.



8) In **quantum mechanics**, states of atoms are described by functions in a linear space of functions. The states with energy $-E_B/n^2$ (where $E_B = 13.6\text{eV}$ is the Bohr energy) in a hydrogen atom. States in an atom are **orthogonal**. Two states of two different atoms which don't interact are **orthogonal**. One of the challenges in quantum computing, where the computation deals with qubits (=vectors) is that orthogonality is not preserved during the computation. Different states can interact. This coupling is called **decoherence**.

