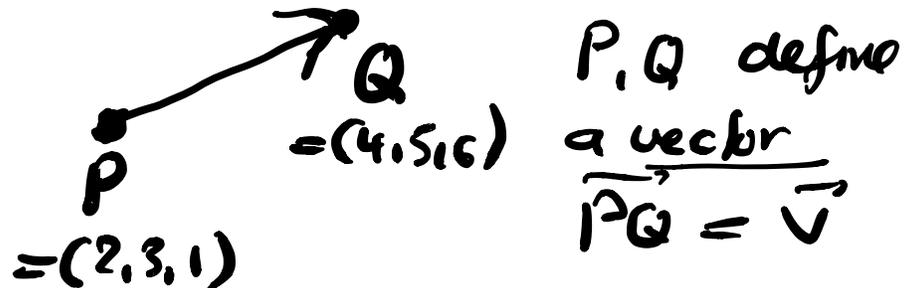


Unit 2

Vectors and dot product

①



$$\vec{PQ} = [4-2, 5-3, 6-1]$$
$$= [2, 2, 5] \Rightarrow \begin{bmatrix} 2 \\ 2 \\ 5 \end{bmatrix}$$

components

magnitude: $|\vec{PQ}| = d(P, Q)$

length $= \sqrt{2^2 + 2^2 + 5^2}$

$\vec{v} \neq \vec{0}$ $= \sqrt{33}$

direction: $\frac{\vec{v}}{|\vec{v}|} = \frac{[2, 2, 5]}{\sqrt{33}}$

unit vector. Does

Every vector have a direction and magnitude?

No! $[0, 0, 0] = \vec{0}$

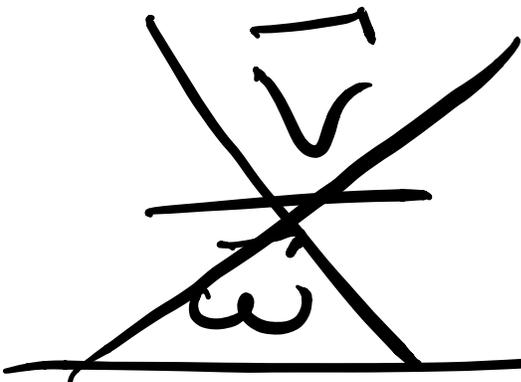
does not have a
direction:

$$[2, 3, 4] + [1, 1, 1] = [3, 4, 5]$$

$$[2, 3, 4] - [1, 1, 1] = [1, 2, 3]$$

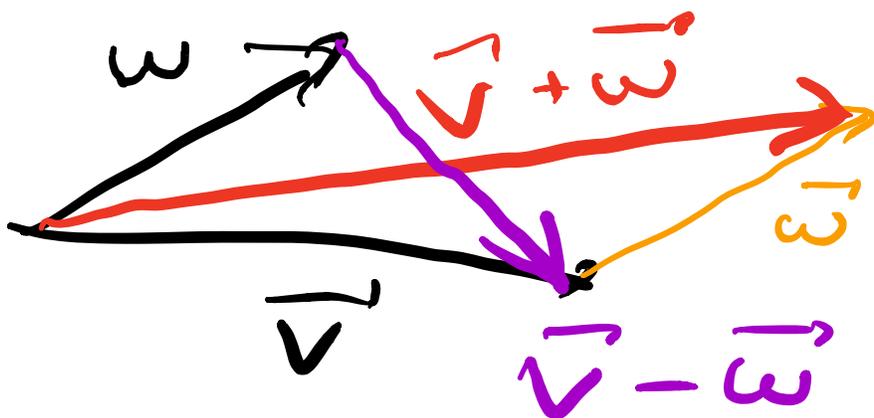
$$3 [2, 3, 4] = [6, 9, 12]$$

Operations which
work like with numbers!

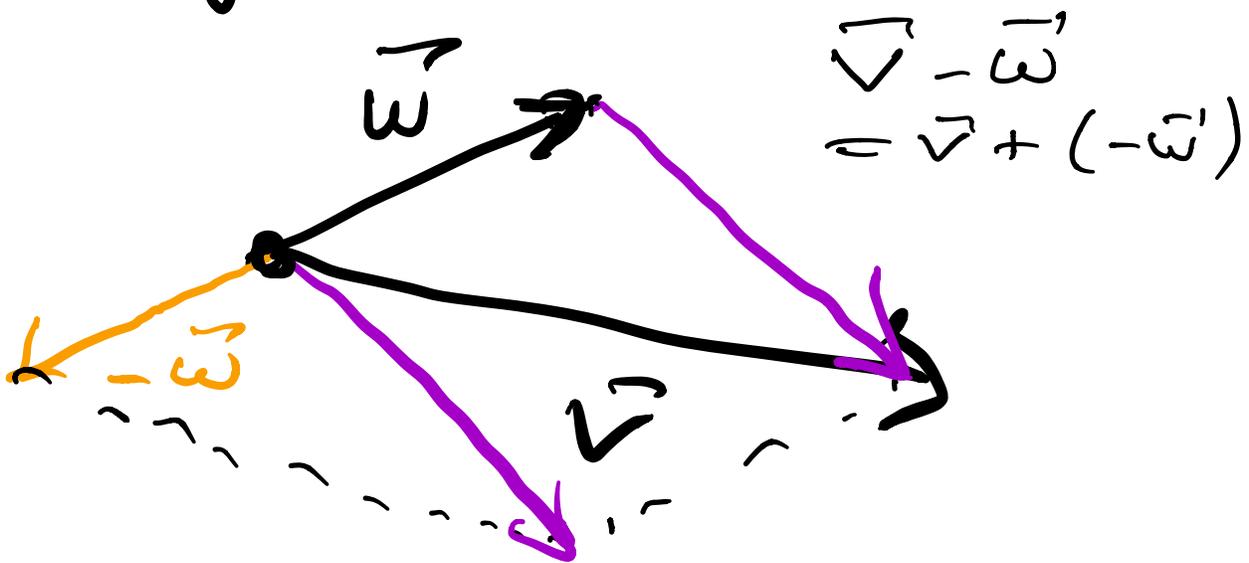


no division
no multiplication

one calls this a
vector space



geometric interpretation



② Dot product

$$[2, 3, 4] \cdot [4, 5, 6]$$

$$2 \cdot 4 + 3 \cdot 5 + 4 \cdot 6 = 47$$

dot product or
Scalar product or
inner product

$$[3, 1, 0] \cdot [1, 1, 1] \\ = 4$$

$$\vec{v} \cdot \vec{v} = [v_1, v_2, v_3] \cdot [v_1, v_2, v_3] \\ = v_1^2 + v_2^2 + v_3^2 \\ = |\vec{v}|^2$$

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

③ Cauchy Schwarz

$$|\vec{v} \cdot \vec{w}| \leq |\vec{v}| |\vec{w}|$$

Proof: First assume $|\vec{w}| = 1$

20 otherwise divide by $|\vec{w}| = 0$ or $|\vec{w}| = 0$
then the claim is clear.

$$a = \vec{v} \cdot \vec{w} \quad \text{FOIL}$$

$$|\vec{v} - a\vec{w}|^2 = (\vec{v} - a\vec{w}) \cdot (\vec{v} - a\vec{w})$$

$$\vec{v} \cdot \vec{v} - 2a(\vec{v} \cdot \vec{w}) + a^2(\vec{w} \cdot \vec{w})$$

$$|v|^2 - 2a^2 + a^2$$

$$|v|^2 - a^2 \geq 0$$

$$|v|^2 \geq a^2$$

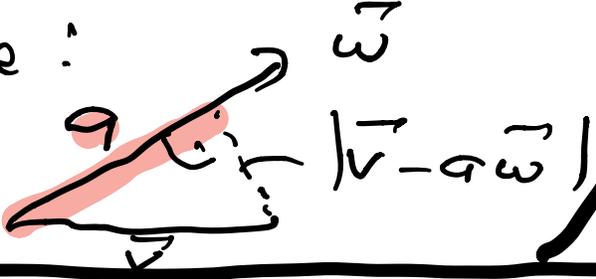
$$|v| \geq |\vec{v} \cdot \vec{\omega}|$$

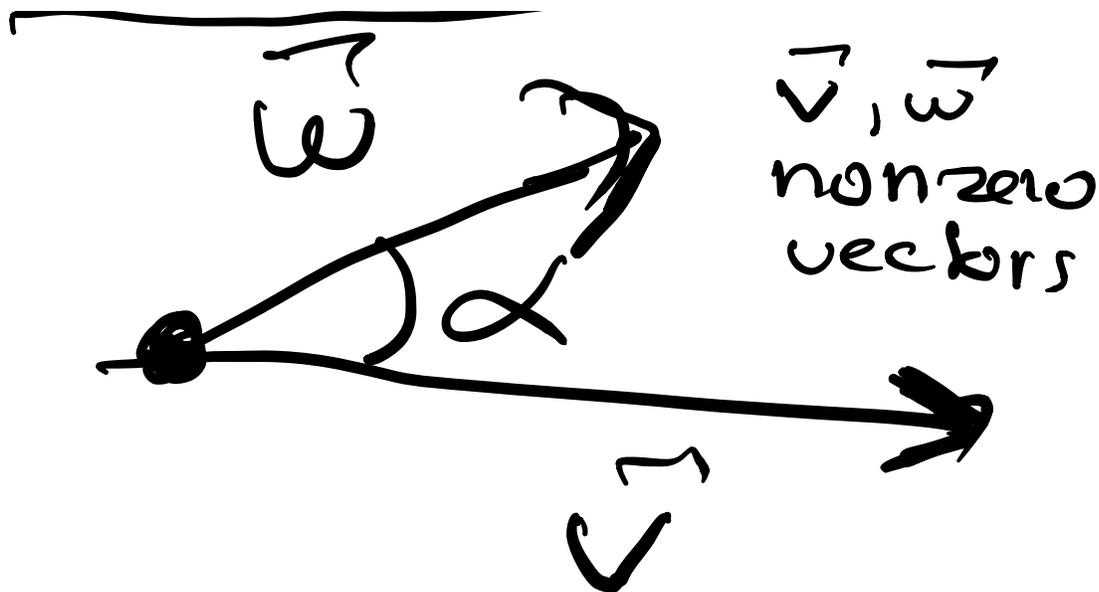
$$|\omega| |v| \geq |v \cdot \vec{\omega}|$$

QED

quod erat demonstrandum
quite easily done

This proof is motivated
by a picture:



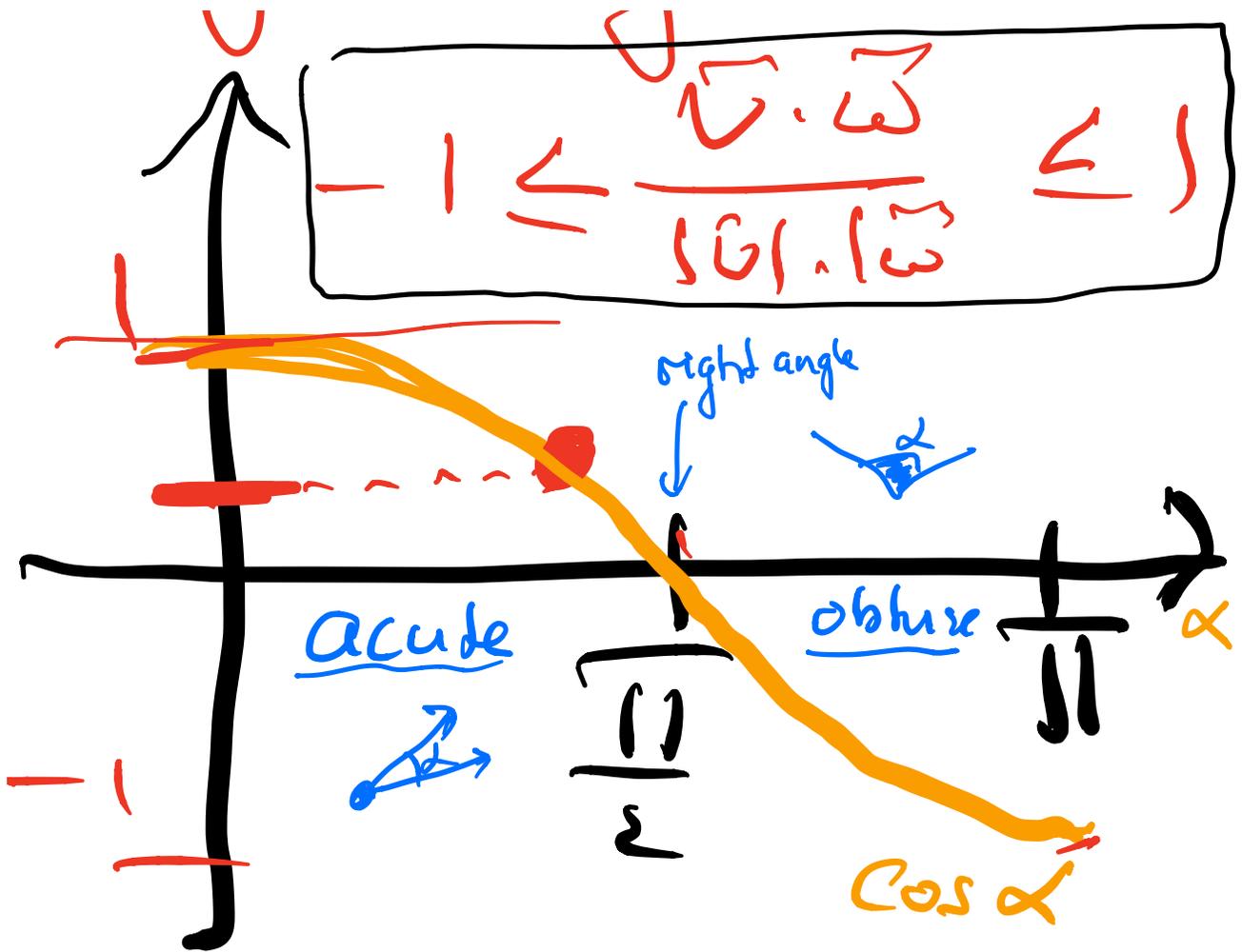


$$\cos \alpha = \frac{\vec{v} \cdot \vec{w}}{|\vec{v}| |\vec{w}|}$$

why can we do
this?

Answer:

By Cauchy-Schwarz!



$\cos \alpha > 0$ positive corr.
 $\cos \alpha < 0$ negative corr.
 $\cos \alpha = 0$ uncorrelated

This value $\cos \alpha$ is also known in statistics, if \vec{v}, \vec{w} are data. It is the Correlation coefficient!

4

Pythagoras



$$|\vec{v} - \vec{w}|^2 = |\vec{v}|^2 + |\vec{w}|^2 - 2\vec{v} \cdot \vec{w}$$

$$+ |w|^2$$

Rewrite

$$c^2 = a^2 - 2\vec{v} \cdot \vec{w} + b^2$$

Now use $\vec{v} \cdot \vec{w}$

$$= |\vec{v}| |\vec{w}| \cos \alpha$$

$$= a b \cos \alpha$$

$$c^2 = a^2 + b^2 - 2 ab \cos \alpha$$

A) Khashi

cos-formula.

Especially!

$$\text{Take } \alpha \stackrel{\vee}{=} \frac{\pi}{2} \\ = 90^\circ$$

$$\cos \alpha = 0$$

$$c^2 = a^2 + b^2$$

Pythagoras
Theorem

$$\cos \alpha = \frac{\vec{v} \cdot \vec{w}}{\|\vec{v}\| \|\vec{w}\|}$$

$$\vec{v} \cdot \vec{w} = \|\vec{v}\| \|\vec{w}\| \cos \alpha$$

5

Projection



vector projection

has length.

$$|v| \cdot \cos \alpha$$

length of
red
vector

$$\frac{v \cdot w}{|w|}$$

def
sin.



multiply with
a direction $\frac{w}{|w|}$

$$\frac{3.5}{3} = \frac{7}{6}$$

