

Non-book problems for Assignment 15

In the problems below, $(V, \langle \cdot, \cdot \rangle)$ is a finite-dimensional inner-product space of positive dimension n .

NB 15.1. Let $\beta = \{u_1, \dots, u_n\}$ be an orthonormal basis of V , and let $v, w \in V$. Let $\vec{a} = [v]_\beta = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}$ and $\vec{b} = [w]_\beta = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$. (Thus $v = \sum_i a_i u_i$ and $w = \sum_i b_i u_i$.)

(a) Show that

$$\langle v, w \rangle = \sum_{i=1}^n a_i b_i = [v]_\beta \cdot [w]_\beta. \quad (1)$$

In other words, in an orthonormal basis of $(V, \langle \cdot, \cdot \rangle)$, the inner product “looks just like” dot-product. (**This is NOT true in an *arbitrary* basis!!**)

(b) From equation (3), deduce that if a_1, \dots, a_n are the coordinates of a vector $v \in V$ with respect to an orthonormal basis,

$$\|v\|^2 = a_1^2 + a_2^2 + \dots + a_n^2. \quad (2)$$

(**Again, this is NOT true for an *arbitrary* basis!!**)

NB 15.2. Let v_1, \dots, v_n be a list of vectors in \mathbf{R}^n (written as column vectors), and let $A \in M_{n \times n}(\mathbf{R})$ be the matrix whose i^{th} column is v_i . Equip \mathbf{R}^n with the standard inner product. Show that $\{v_1, \dots, v_n\}$ is an orthonormal basis of \mathbf{R}^n if and only if $A^t A = I$ (the identity $n \times n$ matrix).

NB 15.3. Let W be a subspace of V . In class, we showed that $V = W \oplus W^\perp$, and that if $m = \dim(W) > 0$, then the map $\text{proj}_W : V \rightarrow V$ (the projection map onto W along W^\perp , also called the *orthogonal projection* from V to W), can be computed from any orthonormal basis $\{w_1, \dots, w_m\}$ of W by the formula

$$\text{proj}_W(v) = \sum_{i=1}^m \langle v, w_i \rangle w_i$$

(a) Show that, for all $v \in V$,

$$\text{proj}_W(v) + \text{proj}_{W^\perp}(v) = v. \quad (3)$$

Equivalently, the maps $\text{proj}_W, \text{proj}_{W^\perp}$ in the vector space $\mathcal{L}(V, V)$ satisfy

$$\text{proj}_W + \text{proj}_{W^\perp} = I_V. \quad (4)$$

(b) Do the analogs of equation (3) and (4) hold for *any* direct-sum decomposition of an arbitrary vector space V' as $W_1 \oplus W_2$, where W_1, W_2 are complementary subspaces of V' , or is it special to finite-dimensional inner-product spaces and orthogonal complements?

NB 15.4 Consider the case in which $V = \mathbf{R}^n$, where $n \geq 2$, and $\langle \cdot, \cdot \rangle$ is the standard inner product on \mathbf{R}^n .

For $k \in \{1, \dots, n-1\}$ let

$$\begin{aligned} H_k &= \left\{ \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} \in \mathbf{R}^n : a_i = 0 \text{ for all } i > k \right\} \\ &= \left\{ \begin{pmatrix} a_1 \\ \vdots \\ a_k \\ 0 \\ \vdots \\ 0 \end{pmatrix} : a_1, \dots, a_k \in \mathbf{R} \right\} \\ &= \text{span}\{\vec{e}_1, \dots, \vec{e}_k\}. \end{aligned}$$

(a) Explicitly, what is the subspace $(H_k)^\perp$?

(b) Let $\vec{a} = (a_1, \dots, a_n)$ and let $k \in \{1, 2, \dots, n-1\}$. Compute $\text{proj}_{H_k}(\vec{a})$ and $\text{proj}_{(H_k)^\perp}(\vec{a})$ in terms of a_1, \dots, a_n . (Once you find the first of these, you should be able to write down the the second immediately, without any real computations, from earlier problem(s) in this assignment.)

NB 15.5 Let

$$A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \vdots & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix} \in M_{n \times n}(\mathbf{R}).$$

Consider the associated system of m homogeneous linear equations in n (scalar) unknowns, written in vector form as

$$A\vec{x} = \vec{0} \quad (= \vec{0}_{\mathbf{R}^m}), \quad (5)$$

with vector variable $\vec{x} \in \mathbf{R}^n$. Observe, or recall, that the solution-space of (5) is precisely $\mathbf{N}(A)$ (the null space of A , which by definition is the null space of the linear map $L_A : \mathbf{R}^n \rightarrow \mathbf{R}^m$).

Below, equip \mathbf{R}^n with its standard inner product.

(a) Show that

$$\mathbf{N}(A) = (\text{row-space of } A)^\perp. \quad (6)$$

(b) Let W be an m -dimensional subspace of \mathbf{R}^n where $m > 0$. In class we showed that W^\perp satisfies the de

inition of “a complement of W ” introduced early this semester. Without using the knowledge that W^\perp is a complement of W , use relation (6), together with the Rank-Plus-Nullity Theorem, to give another proof that

$$\dim(W^\perp) = n - \dim(W).$$