LINEAR ALGEBRA - II

Topic Learning Objectives:

Upon Completion of this unit, students will be able to:

- Study the orthogonal and orthonormal properties of vectors.
- Use Gram-Schmidt process to factorize a given matrix as a product of an orthogonal matrix(O) and an upper triangular invertible matrix(R).
- Diagonalize symmetric matrices using eigenvalues and eigenvectors.
- Decompose a given matrix into product of an orthogonal matrix(U), a diagonal matrix (Σ) and an orthogonal matrix(V^T).

Introduction:

This section deals with the study of orthogonal and orthonormal vectors which forms the basis for the construction of an orthogonal basis for a vector space. The Gram-Schmidt process is applied to construct an orthogonal basis for the column space of a given matrix and further to decompose a given matrix to the form A = QR, where Q has orthonormal column vectors and R is an upper triangular invertible matrix with positive entries along the diagonal. This section also deals with finding the Eigen values and Eigen vectors of a square matrix, which is applied to diagonalize a square matrix as $D = P^{-1}AP$. Further the singular value decomposition is studied wherein, a given matrix is resolved as a product of an orthogonal matrix (U), a diagonal matrix (Σ) and an orthogonal matrix (V^T) .

Orthogonal Vectors:

Two vectors u and v in \mathbb{R}^n are orthogonal to each other if u.v = 0. u = (1, 2) and v = (6, -3) are orthogonal in \mathbb{R}^2 as u.v = (1, 2).(6, -3) = 0.

Orthogonal Sets:

A set of vectors $\{u_1, u_2, ..., u_p\}$ in \mathbb{R}^n is said to be an orthogonal set if each pair of distinct vectors from the set is orthogonal, that is, if $u_i.u_j = 0$ whenever $i \neq j$, ex. $\{u_1, u_2, u_3\}$ such that $u_1 = (3, 1, 1), u_2 = (-1, 2, 1), u_3 = (-\frac{1}{2}, -2, \frac{7}{2}), u_1.u_2 = (3, 1, 1).(-1, 2, 1) = -3 + 2 + 1 = 0$ $u_1.u_3 = (3, 1, 1).(-\frac{1}{2}, -2, \frac{7}{2}) = -\frac{3}{2} - 2 + \frac{7}{2} = 0$ $u_2.u_3 = (-1, 2, 1).(-\frac{1}{2}, -2, \frac{7}{2}) = \frac{1}{2} - 4 + \frac{7}{2} = 0$. Each pair of distinct vectors is orthogonal and so $\{u_1, u_2, u_3\}$ is an orthogonal set.

Orthonormal Sets:

A set $\{u_1, u_2, ..., u_p\}$ is an orthonormal set if it is an orthogonal set of unit vectors, $\{e_1, e_2, ..., e_n\}$, the standard basis for \mathbb{R}^n , is an orthonormal set. Any non-empty subset of $\{e_1, e_2, ..., e_n\}$ is orthonormal.

Orthogonal Basis:

An orthogonal basis for a subspace W of \mathbb{R}^n is a basis for W that is also an orthogonal set, ex. $S = \{u_1, u_2, u_3\}, u_1 = (3, 1, 1), u_2 = (-1, 2, 1), u_3 = (-\frac{1}{2}, -2, \frac{7}{2})$ is an orthogonal basis for \mathbb{R}^3 as (i) S is an orthogonal set and (ii) S forms a basis of \mathbb{R}^3 .

$$\begin{vmatrix} 3 & 1 & 1 \\ -1 & 2 & 1 \\ -\frac{1}{2} & -2 & \frac{7}{2} \end{vmatrix} = 3(7+2) - 1(-\frac{7}{2} + \frac{1}{2}) + 1(2+1) = 27 + 3 + 3 = 33 \neq 0$$

Orthonormal Basis:

An orthonormal basis for a subspace W of \mathbb{R}^n is a basis for W that is also an orthonormal set.

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