Math 221: LINEAR ALGEBRA

Chapter 5. Vector Space \mathbb{R}^n §5-3. Orthogonality

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The Dot Product

The Cauchy Inequality

Orthogonality

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Dot Product

Definitions

Let
$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$
 and $\vec{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$ be vectors in \mathbb{R}^n .

1. The dot product of \vec{x} and \vec{y} is

$$\vec{x} \cdot \vec{y} = x_1 y_1 + x_2 y_2 + \cdots x_n y_n = \vec{x}^T \vec{y}.$$

2. The length or norm of \vec{x} , denoted $||\vec{x}||$ is

$$||\vec{x}|| = \sqrt{x_1^2 + x_2^2 \cdots + x_n^2} = \sqrt{\vec{x} \cdot \vec{x}} = \sqrt{\vec{x}^T \vec{x}}.$$

3. \vec{x} is called a **unit vector** if $||\vec{x}|| = 1$.

Theorem (Properties of length and the dot product)

Let $\vec{x}, \vec{y}, \vec{z} \in \mathbb{R}^n$, and let $a \in \mathbb{R}$. Then

- 1. $\vec{x} \cdot \vec{y} = \vec{y} \cdot \vec{x}$ (the dot product is commutative)
- 2. $\vec{x} \cdot (\vec{y} + \vec{z}) = \vec{x} \cdot \vec{y} + \vec{x} \cdot \vec{z}$ (the dot product distributes over addition)

3.
$$(a\vec{x}) \cdot \vec{y} = a(\vec{x} \cdot \vec{y}) = \vec{x} \cdot (a\vec{y})$$

4. $||\vec{x}||^2 = \vec{x} \cdot \vec{x}$.

- 5. $||\vec{x}|| \ge 0$ with equality if and only if $\vec{x} = \vec{0}_n$.
- 6. $||a\vec{x}|| = |a| ||\vec{x}||.$

Example

Let $\vec{x}, \vec{y} \in \mathbb{R}^n$. Then

$$\begin{aligned} \vec{\mathbf{x}} + \vec{\mathbf{y}} \|^2 &= (\vec{\mathbf{x}} + \vec{\mathbf{y}}) \cdot (\vec{\mathbf{x}} + \vec{\mathbf{y}}) \\ &= \vec{\mathbf{x}} \cdot \vec{\mathbf{x}} + \vec{\mathbf{x}} \cdot \vec{\mathbf{y}} + \vec{\mathbf{y}} \cdot \vec{\mathbf{x}} + \vec{\mathbf{y}} \cdot \vec{\mathbf{y}} \\ &= \vec{\mathbf{x}} \cdot \vec{\mathbf{x}} + 2(\vec{\mathbf{x}} \cdot \vec{\mathbf{y}}) + \vec{\mathbf{y}} \cdot \vec{\mathbf{y}} \\ &= \||\vec{\mathbf{x}}\|^2 + 2(\vec{\mathbf{x}} \cdot \vec{\mathbf{y}}) + \||\vec{\mathbf{y}}\|^2. \end{aligned}$$

Problem

Let $\{\vec{f}_1, \vec{f}_2, \ldots, \vec{f}_k\} \in \mathbb{R}^n$ and suppose $\mathbb{R}^n = \operatorname{span}\{\vec{f}_1, \vec{f}_2, \ldots, \vec{f}_k\}$. Furthermore, suppose that there exists a vector $\vec{x} \in \mathbb{R}^n$ for which $\vec{x} \cdot \vec{f}_j = 0$ for all j, $1 \leq j \leq k$. Show that $\vec{x} = \vec{0}_n$.

Proof.

Write $\vec{x} = t_1 \vec{f}_1 + t_2 \vec{f}_2 + \dots + t_k \vec{f}_k$ for some $t_1, t_2, \dots, t_k \in \mathbb{R}$ (this is possible because $\vec{f}_1, \vec{f}_2, \dots, \vec{f}_k$ span \mathbb{R}^n , is this representation unique?). Then

$$\begin{split} ||\vec{x}||^2 &= \vec{x} \cdot \vec{x} \\ &= \vec{x} \cdot (t_1 \vec{f}_1 + t_2 \vec{f}_2 + \dots + t_k \vec{f}_k) \\ &= \vec{x} \cdot (t_1 \vec{f}_1) + \vec{x} \cdot (t_2 \vec{f}_2) + \dots + \vec{x} \cdot (t_k \vec{f}_k) \\ &= t_1 (\vec{x} \cdot \vec{f}_1) + t_2 (\vec{x} \cdot \vec{f}_2) + \dots + t_k (\vec{x} \cdot \vec{f}_k) \\ &= t_1 (0) + t_2 (0) + \dots + t_k (0) = 0. \end{split}$$

Since $||\vec{x}||^2 = 0$, $||\vec{x}|| = 0$. By the previous theorem, $||\vec{x}|| = 0$ if and only if $\vec{x} = \vec{0}_n$. Therefore, $\vec{x} = \vec{0}_n$.

Cauchy-Schwartz Inequality

Theorem (Cauchy-Schwartz Inequality)

If $\vec{x}, \vec{y} \in \mathbb{R}^n$, then $|\vec{x} \cdot \vec{y}| \le ||\vec{x}|| \ ||\vec{y}||$ with equality if and only if $\{\vec{x}, \vec{y}\}$ is linearly dependent.



$$\left|\frac{\vec{x}}{||\vec{x}||} \cdot \frac{\vec{y}}{||\vec{y}||}\right| \le 1$$

 $\{\vec{x},\vec{y}\} \text{ is linearly dependent } \Leftrightarrow \quad \vec{x}=t\vec{y}, \quad \text{for some } t\in\mathbb{R}.$

Proof.

Let $\vec{x}, \vec{y} \in \mathbb{R}^n$ and $t \in \mathbb{R}$. Then

$$\begin{split} 0 &\leq ||t\vec{x} + \vec{y}||^2 &= (t\vec{x} + \vec{y}) \cdot (t\vec{x} + \vec{y}) \\ &= t^2 \vec{x} \cdot \vec{x} + 2t\vec{x} \cdot \vec{y} + \vec{y} \cdot \vec{y} \\ &= t^2 ||\vec{x}||^2 + 2t(\vec{x} \cdot \vec{y}) + ||\vec{y}||^2. \end{split}$$

The quadratic $t^2 ||\vec{x}||^2 + 2t(\vec{x} \cdot \vec{y}) + ||\vec{y}||^2$ in t is always nonnegative, so it does not have distinct real roots. Thus, if we use the quadratic formula to solve for t, the discriminant must be non-positive, i.e.,

$$\Delta = (2\vec{x} \cdot \vec{y})^2 - 4||\vec{x}||^2||\vec{y}||^2 \le 0$$

Therefore, $(2\vec{x} \cdot \vec{y})^2 \leq 4||\vec{x}||^2||\vec{y}||^2$. Since both sides of the inequality are nonnegative, we can take (positive) square roots of both sides:

$$|2\vec{x}\cdot\vec{y}|\leq 2||\vec{x}||~||\vec{y}||$$

Therefore, $|\vec{x} \cdot \vec{y}| \le ||\vec{x}|| ||\vec{y}||$. What remains is to show that $|\vec{x} \cdot \vec{y}| = ||\vec{x}|| ||\vec{y}||$ if and only if $\{\vec{x}, \vec{y}\}$ is linearly dependent.

Proof. (continued)

First suppose that $\{\vec{x},\vec{y}\}$ is dependent. Then by symmetry (of \vec{x} and $\vec{y}),$ $\vec{x}=k\vec{y}$ for some $k\in\mathbb{R}.$ Hence

$$\begin{split} |\vec{\mathbf{x}} \cdot \vec{\mathbf{y}}| &= |(\mathbf{k} \vec{\mathbf{y}}) \cdot \vec{\mathbf{y}}| = |\mathbf{k}| |\vec{\mathbf{y}} \cdot \vec{\mathbf{y}}| = |\mathbf{k}| ||\vec{\mathbf{y}}||^2, \quad \text{and} \quad ||\vec{\mathbf{x}}|| \, ||\vec{\mathbf{y}}|| = ||\mathbf{k} \vec{\mathbf{y}}|| \, ||\vec{\mathbf{y}}|| = |\mathbf{k}| \, ||\vec{\mathbf{y}}||^2, \\ \text{so} \ |\vec{\mathbf{x}} \cdot \vec{\mathbf{y}}| &= ||\vec{\mathbf{x}}|| \ ||\vec{\mathbf{y}}||. \end{split}$$

Conversely, suppose $\{\vec{x}, \vec{y}\}$ is independent; then $t\vec{x} + \vec{y} \neq \vec{0}_n$ for all $t \in \mathbb{R}$, so $||t\vec{x} + \vec{y}||^2 > 0$ for all $t \in \mathbb{R}$. Thus the quadratic

 $t^{2}||\vec{x}||^{2} + 2t(\vec{x}\cdot\vec{y}) + ||\vec{y}||^{2} > 0$

so has no real roots. It follows that the the discriminant is negative, i.e.,

 $(2\vec{x}\cdot\vec{y})^2 - 4||\vec{x}||^2||\vec{y}||^2 < 0.$

Therefore, $(2\vec{x} \cdot \vec{y})^2 < 4||\vec{x}||^2||\vec{y}||^2$; taking square roots of both sides (they are both nonnegative) and dividing by two gives us

 $|\vec{x}\cdot\vec{y}| < ||\vec{x}|| \ ||\vec{y}||,$

showing that equality is impossible.

Corollary (Triangle Inequality I) If $\vec{x}, \vec{y} \in \mathbb{R}^n$, then $||\vec{x} + \vec{y}|| \le ||\vec{x}|| + ||\vec{y}||$.

Proof.

$$\begin{split} ||\vec{x} + \vec{y}||^2 &= (\vec{x} + \vec{y}) \cdot (\vec{x} + \vec{y}) \\ &= \vec{x} \cdot \vec{x} + 2\vec{x} \cdot \vec{y} + \vec{y} \cdot \vec{y} \\ &= ||\vec{x}||^2 + 2\vec{x} \cdot \vec{y} + ||\vec{y}||^2 \\ &\leq ||\vec{x}||^2 + 2||\vec{x}|| \ ||\vec{y}|| + ||\vec{y}||^2 \text{ by the Cauchy Inequality} \\ &= (||\vec{x}|| + ||\vec{y}||)^2. \end{split}$$

Since both sides of the inequality are nonnegative, we take (positive) square roots of both sides:

 $||\vec{x} + \vec{y}|| \leq ||\vec{x}|| + ||\vec{y}||.$

Definition

If $\vec{x}, \vec{y} \in \mathbb{R}^n$, then the distance between \vec{x} and \vec{y} is defined as

 $d(\vec{x}, \vec{y}) = ||\vec{x} - \vec{y}||.$

Theorem (Properties of the distance function)

Let $\vec{x}, \vec{y}, \vec{z} \in \mathbb{R}^n$. Then

1. $d(\vec{x}, \vec{y}) \ge 0$.

2.
$$d(\vec{x}, \vec{y}) = 0$$
 if and only if $\vec{x} = \vec{y}$.

3.
$$d(\vec{x}, \vec{y}) = d(\vec{y}, \vec{x}).$$

4. $d(\vec{x}, \vec{z}) \leq d(\vec{x}, \vec{y}) + d(\vec{y}, \vec{z})$ (Triangle Inequality II).

Proof. (Proof of the Triangle Inequality II)

$$\begin{aligned} \mathbf{d}(\vec{x}, \vec{z}) &= ||\vec{x} - \vec{z}|| &= ||(\vec{x} - \vec{y}) + (\vec{y} - \vec{z})|| \\ &\leq ||\vec{x} - \vec{y}|| + ||\vec{y} - \vec{z}|| \text{ by Triangle Inequality I} \\ &= \mathbf{d}(\vec{x}, \vec{y}) + \mathbf{d}(\vec{y}, \vec{z}). \end{aligned}$$

Orthogonality

Definitions

- Let $\vec{x}, \vec{y} \in \mathbb{R}^n$. We say that two vectors \vec{x} and \vec{y} are orthogonal if $\vec{x} \cdot \vec{y} = 0$.
- ▶ More generally, $X = {\vec{x}_1, \vec{x}_2, ..., \vec{x}_k} \subseteq \mathbb{R}^n$ is an orthogonal set if each $\vec{x_i}$ is nonzero, and every pair of distinct vectors of X is orthogonal, i.e., $\vec{x}_i \cdot \vec{x}_j = 0$ for all $i \neq j, 1 \leq i, j \leq k$.
- ▶ A set $X = {\vec{x_1}, \vec{x_2}, ..., \vec{x_k}} \subseteq \mathbb{R}^n$ is an orthonormal set if X is an orthogonal set of unit vectors, i.e., $||\vec{x_i}|| = 1$ for all i, $1 \le i \le k$.

Examples

1. The standard basis $\{\vec{e}_1, \cdots, \vec{e}_n\}$ of \mathbb{R}^n is an orthonormal set (and hence an orthogonal set).

2.
$$\left\{ \begin{bmatrix} 1\\1\\1\\1\\1 \end{bmatrix}, \begin{bmatrix} 1\\1\\-1\\-1 \end{bmatrix}, \begin{bmatrix} 1\\-1\\1\\-1 \end{bmatrix} \right\}$$
 is an orthogonal (but not orthonormal) subset of \mathbb{R}^4

3. If $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_k\}$ is an orthogonal subset of \mathbb{R}^n and $p \neq 0$, then $\{p\vec{x}_1, p\vec{x}_2, \dots, p\vec{x}_k\}$ is an orthogonal subset of \mathbb{R}^n .

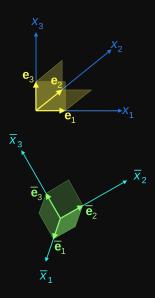
4. $\left\{ \frac{1}{2} \begin{bmatrix} 1\\1\\1\\1 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\1\\-1\\-1 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\-1\\1\\-1 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\-1\\1\\-1 \end{bmatrix} \right\}$ is an orthonormal subset of \mathbb{R}^4 .

Definition

Normalizing an orthogonal set is the process of turning an orthogonal (but not orthonormal) set into an orthonormal set. If $\{\vec{x}_1, \vec{x}_2, \ldots, \vec{x}_k\}$ is an orthogonal subset of \mathbb{R}^n , then

$$\left\{\frac{1}{||\vec{x}_1||}\vec{x}_1,\frac{1}{||\vec{x}_2||}\vec{x}_2,\ldots,\frac{1}{||\vec{x}_k||}\vec{x}_k\right\}$$

is an orthonormal set.



$\operatorname{Problem}$

Verify that

$$\left\{ \left[\begin{array}{c} 1\\ -1\\ 2 \end{array} \right], \left[\begin{array}{c} 0\\ 2\\ 1 \end{array} \right], \left[\begin{array}{c} 5\\ 1\\ -2 \end{array} \right] \right\}$$

is an orthogonal set, and normalize this set.

Solution

$$\begin{bmatrix} 1\\ -1\\ 2 \end{bmatrix} \cdot \begin{bmatrix} 0\\ 2\\ 1 \end{bmatrix} = 0 - 2 + 2 = 0,$$
$$\begin{bmatrix} 0\\ 2\\ 1\\ 1 \end{bmatrix} \cdot \begin{bmatrix} 5\\ 1\\ -2\\ 1 \end{bmatrix} = 0 + 2 - 2 = 0,$$
$$\begin{bmatrix} 1\\ -1\\ 2\\ 1 \end{bmatrix} \cdot \begin{bmatrix} 5\\ 1\\ -2\\ 1 \end{bmatrix} = 5 - 1 - 4 = 0,$$

proving that the set is orthogonal. Normalizing gives us the orthonormal set

$$\left\{\frac{1}{\sqrt{6}} \begin{bmatrix} 1\\-1\\2 \end{bmatrix}, \frac{1}{\sqrt{5}} \begin{bmatrix} 0\\2\\1 \end{bmatrix}, \frac{1}{\sqrt{30}} \begin{bmatrix} 5\\1\\-2 \end{bmatrix}\right\}$$

Theorem (Pythagoras' Theorem)

If $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_k\} \subseteq \mathbb{R}^n$ is orthogonal, then

$$||\vec{x}_1 + \vec{x}_2 + \dots + \vec{x}_k||^2 = ||\vec{x}_1||^2 + ||\vec{x}_2||^2 + \dots + ||\vec{x}_k||^2$$

Proof.

Start with

$$\begin{aligned} ||\vec{x}_{1} + \vec{x}_{2} + \dots + \vec{x}_{k}||^{2} &= (\vec{x}_{1} + \vec{x}_{2} + \dots + \vec{x}_{k}) \cdot (\vec{x}_{1} + \vec{x}_{2} + \dots + \vec{x}_{k}) \\ &= (\vec{x}_{1} \cdot \vec{x}_{1} + \vec{x}_{1} \cdot \vec{x}_{2} + \dots + \vec{x}_{1} \cdot \vec{x}_{k}) \\ &+ (\vec{x}_{2} \cdot \vec{x}_{1} + \vec{x}_{2} \cdot \vec{x}_{2} + \dots + \vec{x}_{2} \cdot \vec{x}_{k}) \\ &\vdots &\vdots \\ &+ (\vec{x}_{k} \cdot \vec{x}_{1} + \vec{x}_{k} \cdot \vec{x}_{2} + \dots + \vec{x}_{k} \cdot \vec{x}_{k}) \\ &= \vec{x}_{1} \cdot \vec{x}_{1} + \vec{x}_{2} \cdot \vec{x}_{2} + \dots + \vec{x}_{k} \cdot \vec{x}_{k} \\ &= ||\vec{x}_{1}||^{2} + ||\vec{x}_{2}||^{2} + \dots + ||\vec{x}_{k}||^{2}. \end{aligned}$$

The second last equality follows from the fact that the set is orthogonal, so for all i and j, $i \neq j$ and $1 \leq i, j \leq k, \vec{x}_i \cdot \vec{x}_j = 0$. Thus, the only nonzero terms are the ones of the form $\vec{x}_i \cdot \vec{x}_i, 1 \leq i \leq k$.

Orthogonality and Independence

Theorem

If $S = {\vec{x}_1, \vec{x}_2, \dots, \vec{x}_k} \subseteq \mathbb{R}^n$ is an orthogonal set, then S is independent.

Proof.

Form the linear equation: $t_1\vec{x}_1 + t_2\vec{x}_2 + \cdots + t_k\vec{x}_k = \vec{0}$. We need to check whether there is only trivial solution. Notice that for all i, $1 \le i \le k$,

$$0 = (t_1 \vec{x}_1 + t_2 \vec{x}_2 + \dots + t_k \vec{x}_k) \cdot \vec{x}_i = t_i \vec{x}_i \cdot \vec{x}_i = t_i ||\vec{x}_i||^2,$$

since $t_j \vec{x}_j \cdot \vec{x}_i = 0$ for all $j, 1 \leq j \leq k$ where $j \neq i$. Since $\vec{x}_i \neq \vec{0}_n$ and $t_i ||\vec{x}_i||^2 = 0$, it follows that $t_i = 0$ for all $i, 1 \leq i \leq k$. Therefore, S is linearly independent.

Example

Given an arbitrary vector

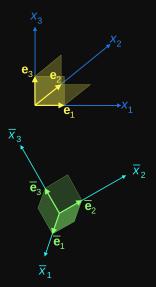
$$ec{\mathrm{x}} = \left[egin{array}{c} \mathrm{a}_1 \ \mathrm{a}_2 \ dots \ \mathrm{a}_n \end{array}
ight] \in \mathbb{R}^n,$$

it is trivial to express \vec{x} as a linear combination of the standard basis vectors of \mathbb{R}^n , $\{\vec{e}_1, \vec{e}_2, \dots, \vec{e}_n\}$:

$$\vec{x} = a_1 \vec{e}_1 + a_2 \vec{e}_2 + \dots + a_n \vec{e}_n.$$

Problem

Given any orthogonal basis B of \mathbb{R}^n (so not necessarily the standard basis), and an arbitrary vector $\vec{x} \in \mathbb{R}^n$, how do we express \vec{x} as a linear combination of the vectors in B?



Fourier Expansion

Theorem (Fourier Expansion)

Let $\{\vec{f}_1,\vec{f}_2,\ldots,\vec{f}_m\}$ be an orthogonal basis of a subspace U of $\mathbb{R}^n.$ Then for any $\vec{x}\in U,$

$$\vec{x} = \left(\frac{\vec{x} \cdot \vec{f}_1}{||\vec{f}_1||^2}\right) \vec{f}_1 + \left(\frac{\vec{x} \cdot \vec{f}_2}{||\vec{f}_2||^2}\right) \vec{f}_2 + \dots + \left(\frac{\vec{x} \cdot \vec{f}_m}{||\vec{f}_m||^2}\right) \vec{f}_m.$$

This expression is called the Fourier expansion of \vec{x} , and

$$\frac{\vec{x}\cdot\vec{f}_j}{||\vec{f}_j||^2}, \quad j=1,2,\ldots,m$$

are called the Fourier coefficients.

Example

Let
$$\vec{f}_1 = \begin{bmatrix} 1\\ -1\\ 2 \end{bmatrix}$$
, $\vec{f}_2 = \begin{bmatrix} 0\\ 2\\ 1\\ 1 \end{bmatrix}$, and $\vec{f}_3 = \begin{bmatrix} 5\\ 1\\ -2 \end{bmatrix}$, and let $\vec{x} = \begin{bmatrix} 1\\ 1\\ 1\\ 1 \end{bmatrix}$.
We have seen that $B = \{\vec{f}_1, \vec{f}_2, \vec{f}_3\}$ is an orthogonal subset of \mathbb{R}^3 .

It follows that B is an orthogonal basis of \mathbb{R}^3 . (Why?)

To express \vec{x} as a linear combination of the vectors of B, apply the Fourier Expansion Theorem. Assume $\vec{x} = t_1 \vec{f_1} + t_2 \vec{f_2} + t_3 \vec{f_3}$. Then

$$t_1 = \frac{\vec{x} \cdot \vec{f}_1}{||\vec{f}_1||^2} = \frac{2}{6}, \ t_2 = \frac{\vec{x} \cdot \vec{f}_2}{||\vec{f}_2||^2} = \frac{3}{5}, \ \text{and} \ t_3 = \frac{\vec{x} \cdot \vec{f}_3}{||\vec{f}_3||^2} = \frac{4}{30}.$$

Therefore,

$$\begin{bmatrix} 1\\1\\1 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1\\-1\\2 \end{bmatrix} + \frac{3}{5} \begin{bmatrix} 0\\2\\1 \end{bmatrix} + \frac{2}{15} \begin{bmatrix} 5\\1\\-2 \end{bmatrix}.$$

Proof. (Fourier Expansion)

Let $\vec{x} \in U$. Since $\{\vec{f}_1, \vec{f}_2, \dots, \vec{f}_m\}$ is a basis of $U, \vec{x} = t_1 \vec{f}_1 + t_2 \vec{f}_2 + \dots + t_m \vec{f}_m$ for some $t_1, t_2, \dots, t_m \in \mathbb{R}$. Notice that for any i, $1 \leq i \leq m$,

$$\begin{split} \vec{x} \cdot \vec{f}_i &= (t_1 \vec{f}_1 + t_2 \vec{f}_2 + \dots + t_m \vec{f}_m) \cdot \vec{f}_i \\ &= t_i \vec{f}_i \cdot \vec{f}_i \quad \text{since } \{ \vec{f}_1, \vec{f}_2, \dots, \vec{f}_m \} \text{ is orthogonal} \\ &= t_i || \vec{f}_i ||^2. \end{split}$$

Since \vec{f}_i is nonzero, we obtain

$$t_i = \frac{\vec{x} \cdot \vec{f}_i}{||\vec{f}_i||^2}.$$

The result now follows.

Remark

If $\{\vec{f}_1, \vec{f}_2, \ldots, \vec{f}_m\}$ is an orthonormal basis, then the Fourier coefficients are simply $t_j = \vec{x} \cdot \vec{f}_j, j = 1, 2, \ldots, m$.

Problem

Let
$$\vec{f}_1 = \begin{bmatrix} 1\\ 1\\ 0\\ 0 \end{bmatrix}$$
, $\vec{f}_2 = \begin{bmatrix} 1\\ -1\\ 0\\ 0 \end{bmatrix}$, $\vec{f}_3 = \begin{bmatrix} 0\\ 0\\ 1\\ 1 \end{bmatrix}$, $\vec{f}_4 = \begin{bmatrix} 0\\ 0\\ 1\\ -1 \end{bmatrix}$

Show that $B = \{\vec{f}_1, \vec{f}_2, \vec{f}_3, \vec{f}_4\}$ is an orthogonal basis of \mathbb{R}^4 , and express $\vec{x} = \begin{bmatrix} a & b & c & d \end{bmatrix}^T$ as a linear combination of $\vec{f}_1, \vec{f}_2, \vec{f}_3$ and \vec{f}_4 .

Solution

Computing $\vec{f}_i \cdot \vec{f}_j$ for $1 \le i < j \le 4$ gives us

Hence, B is an orthogonal set. It follows that B is independent, and since $|B| = 4 = \dim(\mathbb{R}^4)$, B also spans \mathbb{R}^4 . Therefore, B is an orthogonal basis of \mathbb{R}^4 . By the Fourier Expansion Theorem,

$$\vec{x} = \left(\frac{a+b}{2}\right)\vec{f}_1 + \left(\frac{a-b}{2}\right)\vec{f}_2 + \left(\frac{c+d}{2}\right)\vec{f}_3 + \left(\frac{c-d}{2}\right)\vec{f}_4.$$