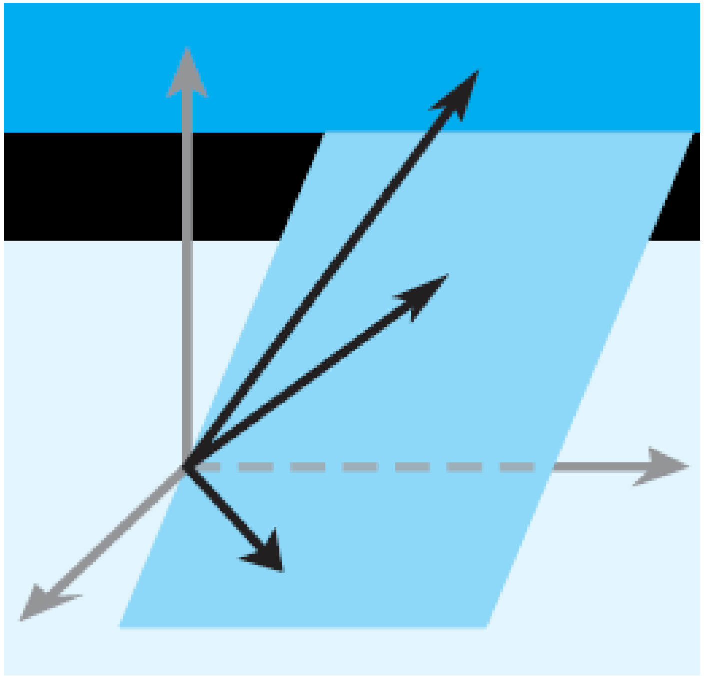
Faculty of Engineering
Mechanical Engineering Department

Linear Algebra and Vector Analysis

MATH 1120

Lecture 15

Elementary Linear Algebra



Chapter 3

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Algebraic Properties of the Dot Product

In the special case where $\mathbf{u} = \mathbf{v}$ in Definition 4, we obtain the relationship

$$\mathbf{v} \cdot \mathbf{v} = v_1^2 + v_2^2 + \cdots + v_n^2 = \|\mathbf{v}\|^2 \tag{18}$$

This yields the following formula for expressing the length of a vector in terms of a dot product:

$$\|\mathbf{v}\| = \sqrt{\mathbf{v} \cdot \mathbf{v}} \tag{19}$$

Dot products have many of the same algebraic properties as products of real numbers.

THEOREM 3.2.2 *If* $\mathbf{u}$, $\mathbf{v}$, *and* $\mathbf{w}$ *are vectors in* R^n, *and if* k *is a scalar, then:*

(*a*) $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$ **[Symmetry property]**

(*b*) $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$ **[Distributive property]**

(*c*) $k(\mathbf{u} \cdot \mathbf{v}) = (k\mathbf{u}) \cdot \mathbf{v}$ **[Homogeneity property]**

(*d*) $\mathbf{v} \cdot \mathbf{v} \geq 0$ *and* $\mathbf{v} \cdot \mathbf{v} = 0$ *if and only if* $\mathbf{v} = \mathbf{0}$ **[Positivity property]**

THEOREM 3.2.3 *If* $\mathbf{u}$, $\mathbf{v}$, *and* $\mathbf{w}$ *are vectors in* R^n, *and if* k *is a scalar, then:*

(*a*) $\mathbf{0} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{0} = 0$

(*b*) $(\mathbf{u} + \mathbf{v}) \cdot \mathbf{w} = \mathbf{u} \cdot \mathbf{w} + \mathbf{v} \cdot \mathbf{w}$

(*c*) $\mathbf{u} \cdot (\mathbf{v} - \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} - \mathbf{u} \cdot \mathbf{w}$

(*d*) $(\mathbf{u} - \mathbf{v}) \cdot \mathbf{w} = \mathbf{u} \cdot \mathbf{w} - \mathbf{v} \cdot \mathbf{w}$

(*e*) $k(\mathbf{u} \cdot \mathbf{v}) = \mathbf{u} \cdot (k\mathbf{v})$

Cauchy–Schwarz Inequality and Angles in R^n

$$\theta = \cos^{-1}\left(\frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\| \, \|\mathbf{v}\|}\right)$$

$$-1 \le \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\| \, \|\mathbf{v}\|} \le 1$$

THEOREM 3.2.4 Cauchy–Schwarz Inequality

If $\mathbf{u} = (u_1, u_2, \ldots, u_n)$ *and* $\mathbf{v} = (v_1, v_2, \ldots, v_n)$ *are vectors in* R^n, *then*

$$|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \|\mathbf{v}\| \tag{22}$$

or in terms of components

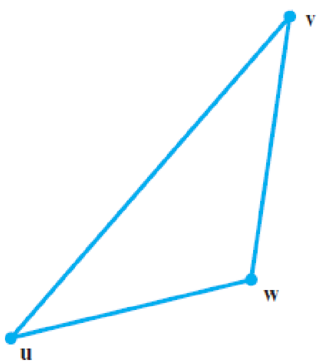
$$|u_1 v_1 + u_2 v_2 + \cdots + u_n v_n| \leq (u_1^2 + u_2^2 + \cdots + u_n^2)^{1/2}(v_1^2 + v_2^2 + \cdots + v_n^2)^{1/2} \tag{23}$$

Geometry in R^n

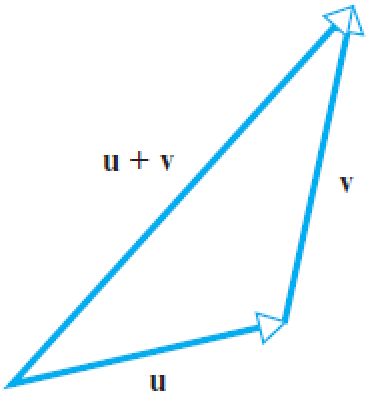
THEOREM 3.2.5 *If* $\mathbf{u}$, $\mathbf{v}$, *and* $\mathbf{w}$ *are vectors in* R^n, *then:*

(*a*) $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$ [Triangle inequality for vectors]

(*b*) $d(\mathbf{u}, \mathbf{v}) \leq d(\mathbf{u}, \mathbf{w}) + d(\mathbf{w}, \mathbf{v})$ [Triangle inequality for distances]



$d(\mathbf{u}, \mathbf{v}) \leq d(\mathbf{u}, \mathbf{w}) + d(\mathbf{w}, \mathbf{v})$

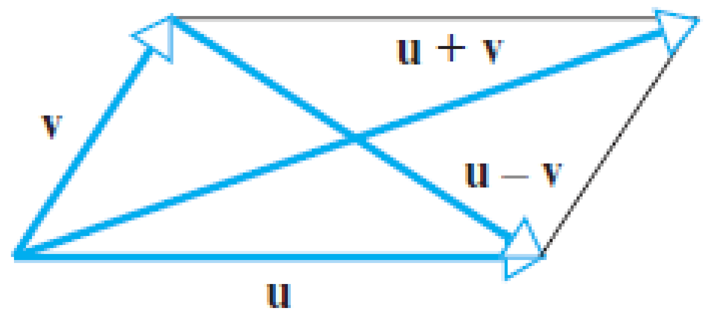


$\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$

THEOREM 3.2.6 Parallelogram Equation for Vectors

If $\mathbf{u}$ *and* $\mathbf{v}$ *are vectors in* R^n, *then*

$$\|\mathbf{u}+\mathbf{v}\|^2 + \|\mathbf{u}-\mathbf{v}\|^2 = 2\left(\|\mathbf{u}\|^2 + \|\mathbf{v}\|^2\right) \tag{24}$$



THEOREM 3.2.7 *If* $\mathbf{u}$ *and* $\mathbf{v}$ *are vectors in* R^n *with the Euclidean inner product, then*

$$\mathbf{u} \cdot \mathbf{v} = \frac{1}{4}\|\mathbf{u}+\mathbf{v}\|^2 - \frac{1}{4}\|\mathbf{u}-\mathbf{v}\|^2 \tag{25}$$

Proof

$$\|\mathbf{u}+\mathbf{v}\|^2 = (\mathbf{u}+\mathbf{v}) \cdot (\mathbf{u}+\mathbf{v}) = \|\mathbf{u}\|^2 + 2(\mathbf{u} \cdot \mathbf{v}) + \|\mathbf{v}\|^2$$
$$\|\mathbf{u}-\mathbf{v}\|^2 = (\mathbf{u}-\mathbf{v}) \cdot (\mathbf{u}-\mathbf{v}) = \|\mathbf{u}\|^2 - 2(\mathbf{u} \cdot \mathbf{v}) + \|\mathbf{v}\|^2$$

Dot Products as Matrix Multiplication

Form	Dot Product	Example	
$\mathbf{u}$ a column matrix and $\mathbf{v}$ a column matrix	$\mathbf{u}\cdot\mathbf{v} = \mathbf{u}^T\mathbf{v} = \mathbf{v}^T\mathbf{u}$	$\mathbf{u} = \begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix}$ $\mathbf{v} = \begin{bmatrix} 5 \\ 4 \\ 0 \end{bmatrix}$	$\mathbf{u}^T\mathbf{v} = \begin{bmatrix} 1 & -3 & 5 \end{bmatrix}\begin{bmatrix} 5 \\ 4 \\ 0 \end{bmatrix} = -7$ $\mathbf{v}^T\mathbf{u} = \begin{bmatrix} 5 & 4 & 0 \end{bmatrix}\begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix} = -7$
$\mathbf{u}$ a row matrix and $\mathbf{v}$ a column matrix	$\mathbf{u}\cdot\mathbf{v} = \mathbf{u}\mathbf{v} = \mathbf{v}^T\mathbf{u}^T$	$\mathbf{u} = \begin{bmatrix} 1 & -3 & 5 \end{bmatrix}$ $\mathbf{v} = \begin{bmatrix} 5 \\ 4 \\ 0 \end{bmatrix}$	$\mathbf{u}\mathbf{v} = \begin{bmatrix} 1 & -3 & 5 \end{bmatrix}\begin{bmatrix} 5 \\ 4 \\ 0 \end{bmatrix} = -7$ $\mathbf{v}^T\mathbf{u}^T = \begin{bmatrix} 5 & 4 & 0 \end{bmatrix}\begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix} = -7$
$\mathbf{u}$ a column matrix and $\mathbf{v}$ a row matrix	$\mathbf{u}\cdot\mathbf{v} = \mathbf{v}\mathbf{u} = \mathbf{u}^T\mathbf{v}^T$	$\mathbf{u} = \begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix}$ $\mathbf{v} = \begin{bmatrix} 5 & 4 & 0 \end{bmatrix}$	$\mathbf{v}\mathbf{u} = \begin{bmatrix} 5 & 4 & 0 \end{bmatrix}\begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix} = -7$ $\mathbf{u}^T\mathbf{v}^T = \begin{bmatrix} 1 & -3 & 5 \end{bmatrix}\begin{bmatrix} 5 \\ 4 \\ 0 \end{bmatrix} = -7$

$\mathbf{u}$ a row matrix and $\mathbf{v}$ a row matrix	$\mathbf{u} \cdot \mathbf{v} = \mathbf{u}\mathbf{v}^T = \mathbf{v}\mathbf{u}^T$	$\mathbf{u} = [1 \quad -3 \quad 5]$ $\mathbf{v} = [5 \quad 4 \quad 0]$	$\mathbf{u}\mathbf{v}^T = [1 \quad -3 \quad 5]\begin{bmatrix} 5 \\ 4 \\ 0 \end{bmatrix} = -7$ $\mathbf{v}\mathbf{u}^T = [5 \quad 4 \quad 0]\begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix} = -7$

EXAMPLE 1

Suppose that

$$A = \begin{bmatrix} 1 & -2 & 3 \\ 2 & 4 & 1 \\ -1 & 0 & 1 \end{bmatrix}, \quad \mathbf{u} = \begin{bmatrix} -1 \\ 2 \\ 4 \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} -2 \\ 0 \\ 5 \end{bmatrix}$$

Verifying that $A\mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot A^T\mathbf{v}$

Then

$$A\mathbf{u} = \begin{bmatrix} 1 & -2 & 3 \\ 2 & 4 & 1 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \\ 4 \end{bmatrix} = \begin{bmatrix} 7 \\ 10 \\ 5 \end{bmatrix}$$

$$A^T\mathbf{v} = \begin{bmatrix} 1 & 2 & -1 \\ -2 & 4 & 0 \\ 3 & 1 & 1 \end{bmatrix} \begin{bmatrix} -2 \\ 0 \\ 5 \end{bmatrix} = \begin{bmatrix} -7 \\ 4 \\ -1 \end{bmatrix}$$

from which we obtain

$$A\mathbf{u} \cdot \mathbf{v} = 7(-2) + 10(0) + 5(5) = 11$$

$$\mathbf{u} \cdot A^T\mathbf{v} = (-1)(-7) + 2(4) + 4(-1) = 11$$