Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as *dot* product:

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as *dot* product: if \mathbf{a} and \mathbf{b} are both *m*-dimensional,

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if a and b are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i$$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if a and b are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i = \mathbf{a}^T \mathbf{b}$$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if \mathbf{a} and \mathbf{b} are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i = \mathbf{a}^T \mathbf{b}$$

Commutativity:

$$\langle \mathbf{a}, \mathbf{b} \rangle = \langle \mathbf{b}, \mathbf{a} \rangle$$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if \mathbf{a} and \mathbf{b} are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i = \mathbf{a}^T \mathbf{b}$$

Commutativity:

$$\langle \mathbf{a}, \mathbf{b} \rangle = \langle \mathbf{b}, \mathbf{a} \rangle$$

$$\langle \mathbf{a}, \, \lambda \mathbf{b} + \mu \tilde{\mathbf{b}} \rangle$$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if \mathbf{a} and \mathbf{b} are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i = \mathbf{a}^T \mathbf{b}$$

Commutativity:

$$\langle \mathbf{a}, \mathbf{b} \rangle = \langle \mathbf{b}, \mathbf{a} \rangle$$

$$\langle \mathbf{a}, \, \lambda \mathbf{b} + \mu \tilde{\mathbf{b}} \rangle = \mathbf{a}^T (\lambda \mathbf{b} + \mu \tilde{\mathbf{b}})$$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if \mathbf{a} and \mathbf{b} are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i = \mathbf{a}^T \mathbf{b}$$

Commutativity:

$$\langle \mathbf{a}, \mathbf{b} \rangle = \langle \mathbf{b}, \mathbf{a} \rangle$$

$$\begin{aligned} \langle \mathbf{a}, \, \lambda \mathbf{b} + \mu \tilde{\mathbf{b}} \rangle &= \mathbf{a}^T (\lambda \mathbf{b} + \mu \tilde{\mathbf{b}}) \\ &= \lambda \cdot \mathbf{a}^T \mathbf{b} + \mu \cdot \mathbf{a}^T \tilde{\mathbf{b}} \end{aligned}$$

Notation: $\langle \mathbf{a}, \mathbf{b} \rangle$

Same as dot product: if \mathbf{a} and \mathbf{b} are both m-dimensional, then

$$\langle \mathbf{a}, \mathbf{b} \rangle \stackrel{\text{def}}{=} \sum_{i=1}^m a_i b_i = \mathbf{a}^T \mathbf{b}$$

Commutativity:

$$\langle \mathbf{a}, \mathbf{b} \rangle = \langle \mathbf{b}, \mathbf{a} \rangle$$

$$\begin{aligned} \langle \mathbf{a}, \, \lambda \mathbf{b} + \mu \tilde{\mathbf{b}} \rangle &= \mathbf{a}^T (\lambda \mathbf{b} + \mu \tilde{\mathbf{b}}) \\ &= \lambda \cdot \mathbf{a}^T \mathbf{b} + \mu \cdot \mathbf{a}^T \tilde{\mathbf{b}} \\ &= \lambda \langle \mathbf{a}, \mathbf{b} \rangle + \mu \langle \mathbf{a}, \tilde{\mathbf{b}} \rangle \end{aligned}$$

Notation: $\|\mathbf{a}\|$

Notation: $\|\mathbf{a}\|$

Same as length of $\ensuremath{\mathbf{a}}$:

Notation: $\|\mathbf{a}\|$

Same as length of \mathbf{a} :

$$\|\mathbf{a}\| = \left(\sum_{i=1}^{m} a_i^2\right)^{1/2}$$

Notation: $\|\mathbf{a}\|$

Same as length of \mathbf{a} :

$$\|\mathbf{a}\| = \left(\sum_{i=1}^{m} a_i^2\right)^{1/2}$$

(Pythagoras' theorem extended to *m*-dimensional vectors)

Notation: $\|\mathbf{a}\|$

Same as length of a:

$$\|\mathbf{a}\| = \left(\sum_{i=1}^{m} a_i^2\right)^{1/2}$$

(Pythagoras' theorem extended to *m*-dimensional vectors)

Relationship to inner product:

$$\|\mathbf{a}\| = \langle \mathbf{a}, \mathbf{a}
angle^{1/2}$$

Notation: $\|\mathbf{a}\|$

Same as length of a:

$$\|\mathbf{a}\| = \left(\sum_{i=1}^{m} a_i^2\right)^{1/2}$$

(Pythagoras' theorem extended to *m*-dimensional vectors)

Relationship to inner product:

$$\|\mathbf{a}\| = \langle \mathbf{a}, \mathbf{a} \rangle^{1/2}$$

Note: $\|\mathbf{a}\| > 0$ unless $\mathbf{a} = \mathbf{0}$

Geometrical Interpretation

$$\mathbf{A}\mathbf{x} = \mathbf{b} \qquad \Leftrightarrow \qquad x_1 \mathbf{a}^{(1)} + x_2 \mathbf{a}^{(2)} + x_3 \mathbf{a}^{(3)} = \mathbf{b}$$

Geometrical Interpretation

$$\mathbf{A}\mathbf{x} = \mathbf{b} \qquad \Leftrightarrow \qquad x_1 \mathbf{a}^{(1)} + x_2 \mathbf{a}^{(2)} + x_3 \mathbf{a}^{(3)} = \mathbf{b}$$



Orthogonality of $\mathbf{a}^{(1)}$, $\mathbf{a}^{(2)}$ and $\mathbf{a}^{(3)}$

Geometrical Interpretation

 $\mathbf{A}\mathbf{x} = \mathbf{b} \qquad \Leftrightarrow \qquad x_1 \mathbf{a}^{(1)} + x_2 \mathbf{a}^{(2)} + x_3 \mathbf{a}^{(3)} = \mathbf{b}$ b **a**⁽³⁾▲ $a^{(2)}$ 0 (1) a \mathbf{b} = sum of its projections onto Orthogonality of $\mathbf{a}^{(1)}$, $\mathbf{a}^{(2)}$ and $\mathbf{a}^{(3)}$ $\quad \Rightarrow$ $\mathbf{a}^{(1)}$, $\mathbf{a}^{(2)}$ and $\mathbf{a}^{(3)}$

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$:

$$\mathbf{s} = \sum_{k=1}^{m} c_k \mathbf{v}^{(k)}$$

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$:

$$\mathbf{s} = \sum_{k=1}^m c_k \mathbf{v}^{(k)}$$

lf

$$\mathbf{V} \;=\; \left[\begin{array}{ccc} \mathbf{v}^{(1)} & \mathbf{v}^{(2)} & \ldots & \mathbf{v}^{(m)} \end{array} \right] \;,$$

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$:

$$\mathbf{s} = \sum_{k=1}^{m} c_k \mathbf{v}^{(k)}$$
$$\mathbf{V} = \begin{bmatrix} \mathbf{v}^{(1)} & \mathbf{v}^{(2)} & \dots & \mathbf{v}^{(m)} \end{bmatrix},$$

the representation becomes

lf

$$\mathbf{V}\mathbf{c}~=~\mathbf{s}$$

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$:

$$\mathbf{s} = \sum_{k=1}^m c_k \mathbf{v}^{(k)}$$

$$\mathbf{V} = \begin{bmatrix} \mathbf{v}^{(1)} & \mathbf{v}^{(2)} & \dots & \mathbf{v}^{(m)} \end{bmatrix} ,$$

the representation becomes

lf

$$\mathbf{Vc}~=~\mathbf{s}$$

with $\mathbf{c} = (c_1, \ldots, c_m)$ to be determined.

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$:

$$\mathbf{s} = \sum_{k=1}^m c_k \mathbf{v}^{(k)}$$

lf

$$\mathbf{V} = \begin{bmatrix} \mathbf{v}^{(1)} & \mathbf{v}^{(2)} & \dots & \mathbf{v}^{(m)} \end{bmatrix} ,$$

the representation becomes

$$\mathbf{Vc}~=~\mathbf{s}$$

with $\mathbf{c} = (c_1, \ldots, c_m)$ to be determined.

Solution: By projection, in the special case where the reference vectors (i.e., columns of \mathbf{V}) are mutually orthogonal.

Problem: Express an arbitrary signal vector $\mathbf{s} \in \mathbb{R}^m$ as a linear combination of m reference (standard) vectors $\mathbf{v}^{(1)}, \ldots, \mathbf{v}^{(m)}$:

$$\mathbf{s} = \sum_{k=1}^m c_k \mathbf{v}^{(k)}$$

 $\mathbf{V} \;=\; \left[\begin{array}{ccc} \mathbf{v}^{(1)} & \mathbf{v}^{(2)} & \dots & \mathbf{v}^{(m)} \end{array} \right] \;,$

the representation becomes

lf

$$\mathbf{Vc}~=~\mathbf{s}$$

with $\mathbf{c} = (c_1, \ldots, c_m)$ to be determined.

Solution: By projection, in the special case where the reference vectors (i.e., columns of \mathbf{V}) are mutually orthogonal.

$$(\forall k)$$
 $c_k = \frac{\langle \mathbf{v}^{(k)}, \mathbf{s} \rangle}{\|\mathbf{v}^{(k)}\|^2}$