

Lecture notes for Week 0

Lecturer: Mark Girard

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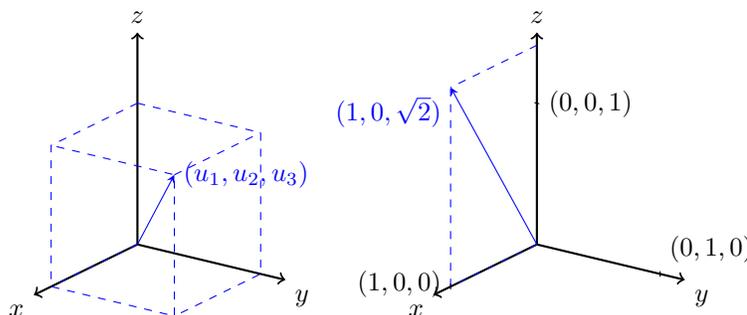
These notes provide a quick refresher on vectors, particularly in three-dimensional space. This won't be explicitly covered in class, but you will be expected to know the material here.

0.1 Notation for vectors

Definition 0.1. A (real) n -dimensional vector \mathbf{v} is an n -tuple $\mathbf{v} = (v_1, v_2, \dots, v_n)$ of real numbers $v_1, \dots, v_n \in \mathbb{R}$. The collection of all real n -dimensional vectors is denoted as \mathbb{R}^n .

On paper/chalkboard, we typically write \vec{v} instead of \mathbf{v} , since boldface is difficult to indicate in handwriting. In this course, we are typically only concerned with vectors in \mathbb{R}^2 (on the plane) and \mathbb{R}^3 (in space). There are a few different equivalent ways that we will use to represent vectors in this course. In three dimensions, we have:

- Visualization as arrows (starting at the origin) in three-dimensional space:



- Ordered lists of numbers

$$\mathbf{u} = (u_1, u_2, u_3) \quad (x, y, z), \quad (1, 0, \sqrt{2}), \quad \text{etc.}$$

- Column vectors

$$\mathbf{u} = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}, \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix}, \quad \begin{pmatrix} 1 \\ 0 \\ \sqrt{2} \end{pmatrix}, \quad \text{etc.}$$

- ijk -notation

$$\mathbf{u} = u_1 \hat{\mathbf{i}} + u_2 \hat{\mathbf{j}} + u_3 \hat{\mathbf{k}}, \quad x\hat{\mathbf{i}} + y\hat{\mathbf{j}} + z\hat{\mathbf{k}}, \quad \hat{\mathbf{i}} + \sqrt{2}\hat{\mathbf{k}}, \quad \text{etc.}$$

where $\hat{\mathbf{i}} = (1, 0, 0)$, $\hat{\mathbf{j}} = (0, 1, 0)$, and $\hat{\mathbf{k}} = (0, 0, 1)$ are the *standard basis unit vectors*.

One important vector that we must distinguish in \mathbb{R}^3 is the *zero vector* (or the *the origin*), which is denoted $\mathbf{0} = (0, 0, 0)$ (use $\vec{0}$ when writing this on paper/blackboard). Analogous properties hold for two-dimensional vectors. In two-dimensions, we use the standard unit vectors

$$\hat{\mathbf{i}} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad \text{and} \quad \hat{\mathbf{j}} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

From here on out, we'll only focus on three-dimensional vectors in these notes.

The important defining features of \mathbb{R}^3 as a *vector space* are scalar multiplication and vector addition.

Properties. For any vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^3$ and any scalar $a \in \mathbb{R}$, we have

1. *scalar multiplication:* $a\mathbf{u} = (au_1, au_2, au_3)$
2. *vector addition:* $\mathbf{u} + \mathbf{v} = (u_1 + v_1, u_2 + v_2, u_3 + v_3)$.

0.2 Dot product, norm, and angle

Definition 0.2. The *dot product* of vectors \mathbf{u} and \mathbf{v} is defined as

$$\mathbf{u} \cdot \mathbf{v} = u_1v_1 + u_2v_2 + u_3v_3.$$

With column notation, we can write this as the matrix product

$$\mathbf{u} \cdot \mathbf{v} = \mathbf{u}^T \mathbf{v} = \begin{pmatrix} u_1 & u_2 & u_3 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix}.$$

Note that the result of the dot product is a number.

Definition 0.3. The *norm* of a vector $\mathbf{v} \in \mathbb{R}^3$ is defined as

$$\|\mathbf{v}\| = \sqrt{\mathbf{v} \cdot \mathbf{v}} = \sqrt{v_1^2 + v_2^2 + v_3^2}.$$

Properties. The norm satisfies the following properties:

1. $\|a\mathbf{v}\| = |a|\|\mathbf{v}\|$ for all $a \in \mathbb{R}$ and $\mathbf{v} \in \mathbb{R}^3$.
2. $\|\mathbf{v}\| \geq 0$ for all $\mathbf{v} \in \mathbb{R}^3$ (and $\|\mathbf{v}\| = 0$ if and only if $\mathbf{v} = \mathbf{0}$).
3. $\|\mathbf{v} + \mathbf{u}\| \leq \|\mathbf{v}\| + \|\mathbf{u}\|$ for all $\mathbf{v}, \mathbf{u} \in \mathbb{R}^3$. (This is called the *triangle inequality*).
4. $|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\|\|\mathbf{v}\|$ for all $\mathbf{v}, \mathbf{u} \in \mathbb{R}^3$. (This is called the *Cauchy-Schwarz inequality*).

Definition 0.4. The *angle* between two nonzero vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^3$ is defined as the unique number $\theta \in [0, \pi]$ that satisfies

$$\mathbf{u} \cdot \mathbf{v} = \|\mathbf{u}\|\|\mathbf{v}\| \cos \theta.$$

That is, $\theta = \arccos\left(\frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\|\|\mathbf{v}\|}\right)$.

Example 0.5. Compute the angle between the vectors.

1. Find the angle between $\mathbf{u} = (2, 1, -2)$ and $\mathbf{v} = (1, -7, 20)$.

$$\begin{aligned} \mathbf{u} \cdot \mathbf{v} &= (2)(1) + (1)(-7) + (-2)(20) = 2 - 7 - 40 = -45 \\ \|\mathbf{u}\| &= \sqrt{2^2 + 1^2 + (-2)^2} = \sqrt{9} = 3 \\ \|\mathbf{v}\| &= \sqrt{1^2 + (-7)^2 + (20)^2} = \sqrt{1 + 49 + 200} = \sqrt{450} = 15\sqrt{2} \end{aligned}$$

One therefore has that

$$\theta = \arccos\left(\frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\|\|\mathbf{v}\|}\right) = \arccos\left(\frac{-45}{45\sqrt{2}}\right) = \arccos\left(-\frac{1}{\sqrt{2}}\right) = \frac{3\pi}{4} \quad (= 135^\circ).$$

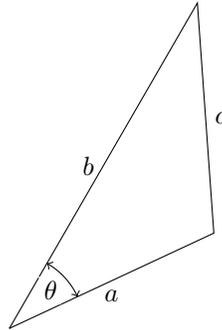
2. Find the angle between $\mathbf{u} = (1, 2, -1)$ and $\mathbf{v} = (3, -1, 1)$.

$$\mathbf{u} \cdot \mathbf{v} = 3 + (-2) + (-1) = 0$$

One therefore has that $\cos \theta = 0$ and thus $\theta = \pi/2$.

Definition 0.6. Two vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^3$ are said to be *orthogonal* if $\mathbf{u} \cdot \mathbf{v} = 0$. We often write $\mathbf{u} \perp \mathbf{v}$ to denote when \mathbf{u} and \mathbf{v} are orthogonal.

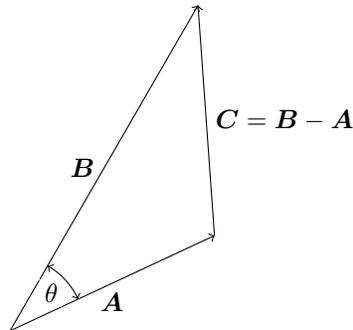
Problem. Prove the law of cosines: If a, b, c are the lengths of the sides of any triangle,



where θ is the angle between the sides of length a and b , then

$$c^2 = a^2 + b^2 - 2ab \cos \theta.$$

Proof. Let the origin be the point joining the segments of length a and b , and define the vectors \mathbf{A} and \mathbf{B} as the sides of the triangle. Define the vector $\mathbf{C} = \mathbf{B} - \mathbf{A}$ as in the diagram:



One has:

$$\begin{aligned} c^2 &= \|\mathbf{C}\|^2 = \mathbf{C} \cdot \mathbf{C} = (\mathbf{B} - \mathbf{A}) \cdot (\mathbf{B} - \mathbf{A}) \\ &= \mathbf{B} \cdot \mathbf{B} + \mathbf{A} \cdot \mathbf{A} - \mathbf{B} \cdot \mathbf{A} - \mathbf{A} \cdot \mathbf{B} \\ &= \|\mathbf{B}\|^2 + \|\mathbf{A}\|^2 - 2(\mathbf{A} \cdot \mathbf{B}) \\ &= \|\mathbf{A}\|^2 + \|\mathbf{B}\|^2 - 2\|\mathbf{A}\|\|\mathbf{B}\|\cos \theta \\ &= a^2 + b^2 - 2ab \cos \theta, \end{aligned}$$

as desired. □

0.3 Cross product

Definition 0.7. The *cross product* of vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^3 is the vector $\mathbf{u} \times \mathbf{v}$ defined as

$$\mathbf{u} \times \mathbf{v} = (u_2v_3 - u_3v_2)\hat{\mathbf{i}} + (u_3v_1 - u_1v_3)\hat{\mathbf{j}} + (u_1v_2 - u_2v_1)\hat{\mathbf{k}}.$$

Note that the cross product results in a vector.

A neat way to compute the cross product of two vectors is to use a determinant:

$$\mathbf{u} \times \mathbf{v} = \begin{vmatrix} \hat{\mathbf{i}} & \hat{\mathbf{j}} & \hat{\mathbf{k}} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} = \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \hat{\mathbf{i}} - \begin{vmatrix} u_1 & u_3 \\ v_1 & v_3 \end{vmatrix} \hat{\mathbf{j}} + \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix} \hat{\mathbf{k}}.$$

Note the minus sign in the determinant before the $\hat{\mathbf{j}}$ part! Don't forget it!

Properties. The cross product has the following properties.

1. $\mathbf{u} \times \mathbf{v} = -\mathbf{v} \times \mathbf{u}$ for all vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^3$
2. $\mathbf{u} \times \mathbf{u} = \mathbf{0}$ for all vectors $\mathbf{u} \in \mathbb{R}^3$
3. The vector $\mathbf{w} = \mathbf{u} \times \mathbf{v}$ is orthogonal to both \mathbf{u} and \mathbf{v} .
4. $\|\mathbf{u} \times \mathbf{v}\| = \|\mathbf{u}\|\|\mathbf{v}\| \sin \theta$, where θ is the angle between \mathbf{u} and \mathbf{v} .

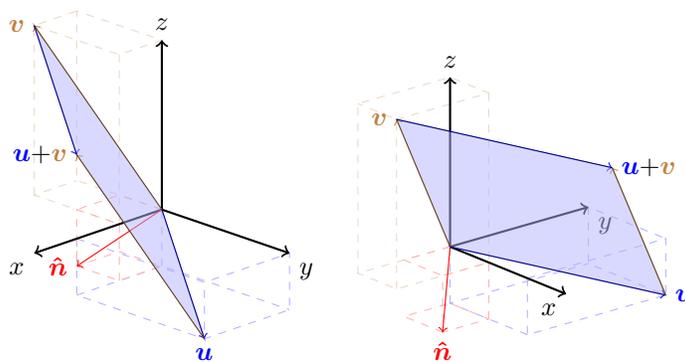
Any two vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^3 define a *parallelogram* (see the example below). An important fact is that the cross product of \mathbf{u} and \mathbf{v} can be used to compute the area of the resulting parallelogram. Indeed, the resulting area is

$$\text{Area} = \|\mathbf{u} \times \mathbf{v}\|.$$

Meanwhile, the *normal unit vector* that is perpendicular to the plane of the parallelogram is

$$\hat{\mathbf{n}} = \frac{\mathbf{u} \times \mathbf{v}}{\|\mathbf{u} \times \mathbf{v}\|}.$$

Example 0.8. Consider the vectors $\mathbf{u} = (2, 3, -1)$ and $\mathbf{v} = (1, -2, 3)$. Compute the area of the parallelogram determined by \mathbf{u} and \mathbf{v} .



The area of the parallelogram is $\|\mathbf{u} \times \mathbf{v}\| = \|\mathbf{u}\|\|\mathbf{v}\| \sin \theta$, where θ is the angle between \mathbf{u} and \mathbf{v} . We have

$$\begin{aligned} \mathbf{u} \times \mathbf{v} &= \begin{vmatrix} \hat{\mathbf{i}} & \hat{\mathbf{j}} & \hat{\mathbf{k}} \\ 2 & 3 & -1 \\ 1 & -2 & 3 \end{vmatrix} \\ &= ((3)(3) - (-2)(-1))\hat{\mathbf{i}} + ((3)(2) - (1)(-1))\hat{\mathbf{j}} + ((2)(-2) - (3)(2))\hat{\mathbf{k}} \\ &= (7, -7, -7) \\ &= 7(1, -1, -1) \end{aligned}$$

and thus the area of the parallelogram is

$$\text{Area} = \|\mathbf{u}\|\|\mathbf{v}\| \sin \theta = \|\mathbf{u} \times \mathbf{v}\| = 7\|(1, -1, -1)\| = 7\sqrt{3}.$$

Alternatively, we may note that $\|\mathbf{u}\| = \|\mathbf{v}\| = \sqrt{1^2 + 2^2 + 3^2} = \sqrt{14}$ and that

$$\mathbf{u} \cdot \mathbf{v} = 2 - 6 - 3 = -7.$$

The angle between \mathbf{u} and \mathbf{v} is computed as $\theta = \arccos\left(\frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\|\|\mathbf{v}\|}\right) = \arccos\left(-\frac{1}{2}\right) = \frac{2\pi}{3}$ and $\sin \theta = \sin \frac{2\pi}{3} = \frac{\sqrt{3}}{2}$. Hence

$$\text{Area} = \|\mathbf{u} \times \mathbf{v}\| = \|\mathbf{u}\|\|\mathbf{v}\| \sin \theta = 7\sqrt{3}.$$

The normal unit vector is $\hat{\mathbf{n}} = (1, -1, -1)/\sqrt{3}$. To verify that this vector is indeed orthogonal to \mathbf{u} and \mathbf{v} , note that

$$\begin{aligned} (1, -1, -1) \cdot \mathbf{u} &= (1, -1, -1) \cdot (2, 3, -1) = 2 - 3 + 1 = 0 \\ \text{and } (1, -1, -1) \cdot \mathbf{v} &= (1, -1, -1) \cdot (1, -2, 3) = 1 + 2 - 3 = 0. \end{aligned}$$