

$V$  sp vett,  $\langle, \rangle$  pr scalare su  $V$   
reale

$U = \text{Span}(v_1, \dots, v_k)$   $B_U = \{v_1, \dots, v_k\}$   
base di  $U$

$U^\perp = \{v \in V \mid \langle v, u \rangle = 0 \forall u \in U\}$

è un sottospazio di  $V$  e  $V = U \oplus U^\perp$

Sia  $B_{U^\perp} = \{v_{k+1}, \dots, v_n\}$  base di  $U^\perp$

Esempio  $V = \mathbb{R}^3$   
con pr si standard



$\mathcal{B} = \mathcal{B}_U \cup \mathcal{B}_{U^\perp}$  è base di  $V$   
perché  $V = U \oplus U^\perp$

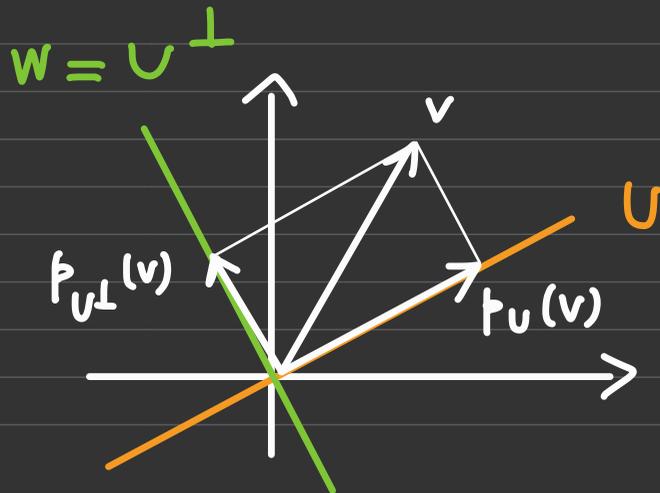
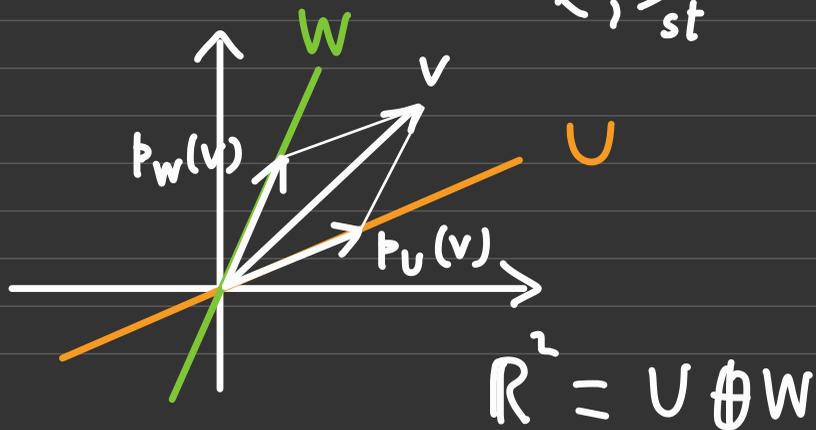
Oss  $\mathcal{B}$  non è necessariamente ortogonale,  
ma  $\langle v_l, v_j \rangle = 0$  se  $l = 1, \dots, k$  e  
 $j = k+1, \dots, n$  (ossia  $v_l \in \mathcal{B}_U$  e  $v_j \in \mathcal{B}_{U^\perp}$ )

$V = U \oplus U^\perp \Rightarrow$  risultano ben definite  
le proiezioni  $p_U: V \rightarrow V$   
e  $p_{U^\perp}: V \rightarrow V$

$v \in V \Rightarrow v = v_1 + v_2$  con  $v_1 \in U$   
 e  $v_2 \in U^\perp$  in modo unico

$\Rightarrow$  si definiscono  $p_U(v) = v_1$   
 e  $p_{U^\perp}(v) = v_2$

Esempio  $V = \mathbb{R}^2$  e  
 $\langle \cdot, \cdot \rangle_{st}$



$$v = \sum_{i=1}^n \lambda_i v_i = \underbrace{\sum_{i=1}^k \lambda_i v_i}_{\in U} + \underbrace{\sum_{i=k+1}^n \lambda_i v_i}_{\in U^\perp}$$

$$\Rightarrow \hat{=} p_U(v) \qquad \Rightarrow \hat{=} p_{U^\perp}(v)$$

Vorremmo che se  $v_j$  con  $j=1, \dots, k$  allora  $\lambda_j$  si possa calcolare con  $\langle v, v_j \rangle$

$$\langle v, v_j \rangle = \left\langle \sum_{l=1}^n \lambda_l v_l, v_j \right\rangle \stackrel{\curvearrowright}{=} \langle, \rangle \text{ è lineare sulla prima comp}$$

$$= \sum_{l=1}^n \lambda_l \langle v_l, v_j \rangle =$$

$$= \lambda_j \|v_j\|^2 + \sum_{\substack{l=1 \\ l \neq j}}^n \lambda_l \langle v_l, v_j \rangle =$$

$$= \lambda_j \|v_j\|^2 + \sum_{\substack{l=1 \\ l \neq j}}^k \lambda_l \langle v_l, v_j \rangle$$

$\downarrow$   
 $\in B_U$

Se  $\mathcal{B}_U$  è ortogonale allora

$$\langle v, v_j \rangle = \lambda_j \langle v_j, v_j \rangle \implies \lambda_j = \frac{\langle v, v_j \rangle}{\langle v_j, v_j \rangle}$$

$$\implies p_U(v) = \sum_{l=1}^k \frac{\langle v, v_l \rangle}{\langle v_l, v_l \rangle} v_l$$

coeff di  
Fourier

Quindi se  $\mathcal{B}_U$  è ortogonale allora la proiezione su  $U$  si calcola con i coeff di Fourier

$$\boxed{3} \quad U = \{x=0, y+z=0\}$$

$$\dim U = 2 \quad U = \text{Span} \left( \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -1 \\ 1 \end{pmatrix} \right)$$

$$(1) \quad \mathbb{R}^4 = U \oplus U^\perp \Rightarrow \dim U^\perp = 4 - 2 = 2$$

$$x=0 \Leftrightarrow \left\langle \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\rangle = 0$$

$$y+z=0 \Leftrightarrow \left\langle \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} \right\rangle = 0$$

$$\Rightarrow U^\perp = \text{Span} \left( \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} \right)$$

$$\Rightarrow U^\perp = \{ w=0, y-z=0 \} \text{ eq cartesiane}$$

$$(11) \quad w = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \quad p_U(w), p_{U^\perp}(w) = ?$$

PRIMO  
MODO

$$\begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \underbrace{\begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}}_{\in U} + \underbrace{\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}}_{\in U^\perp} \Rightarrow p_U(w) = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$
$$p_{U^\perp}(w) = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}$$

## SECONDO MODO

$$B_U = \left\{ \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \right\} \quad \text{base ortogonale} \\ \text{di } U \quad \text{(con Gram-Schmidt)}$$

$u_1$                    $u_2$

$$P_U(w) = \frac{\langle w, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle w, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Si fa allo stesso modo per  $P_{U^\perp}(w)$

$$(iii) [P_U]_C^C = (P_U(e_1) \mid \mid P_U(e_4))$$

$$P_U(e_1) = \frac{\langle e_1, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle e_1, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$P_U(e_2) = \frac{1}{2} \begin{pmatrix} 0 \\ 1 \\ -1 \\ 0 \end{pmatrix} \quad P_U(e_3) = -\frac{1}{2} \begin{pmatrix} 0 \\ 1 \\ -1 \\ 0 \end{pmatrix}$$

$$P_U(e_4) = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

$$\Rightarrow [P_U]_C^C = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 1/2 & -1/2 & 0 \\ 0 & -1/2 & 1/2 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

## MATRICE DI UN PR SCALARE

$V$  sp vett reale,  $\langle, \rangle$   $V \times V \rightarrow \mathbb{R}$   
pr scalare

$\mathcal{B} = \{v_1, \dots, v_n\}$  base di  $V$

Def  $M_{\mathcal{B}} \in \text{Mat}(n, \mathbb{R})$  t.c.

$$(M_{\mathcal{B}})_{ij} = \langle v_i, v_j \rangle \quad \begin{matrix} i=1, \dots, n \\ j=1, \dots, n \end{matrix}$$

è la matrice di  $\langle, \rangle$  risp a  $\mathcal{B}$

Equivalentemente  $M_B$  è la matrice  
tale che  $\forall v, w \in V$

$$\langle v, w \rangle = [v]_B^T M_B [w]_B$$

## CAMBIAMENTO DI BASE

$B, B'$  basi di  $V$

Come sono legate  $M_B$  e  $M_{B'}$  ?

$$\langle v, w \rangle = [v]_{\mathcal{B}}^T M_{\mathcal{B}} [w]_{\mathcal{B}} \quad \forall v, w \in V$$

$$\langle v, w \rangle = [v]_{\mathcal{B}'}^T M_{\mathcal{B}'} [w]_{\mathcal{B}'} =$$

$$= (M_{\mathcal{B}'}^{\mathcal{B}} (\text{id}) [v]_{\mathcal{B}})^T M_{\mathcal{B}'} (M_{\mathcal{B}'}^{\mathcal{B}} (\text{id}) [w]_{\mathcal{B}})$$

$$= [v]_{\mathcal{B}}^T M_{\mathcal{B}'}^{\mathcal{B}} (\text{id})^T M_{\mathcal{B}'} M_{\mathcal{B}'}^{\mathcal{B}} (\text{id}) [w]_{\mathcal{B}}$$

$$\Rightarrow M_{\mathcal{B}} = M_{\mathcal{B}'}^{\mathcal{B}} (\text{id})^T M_{\mathcal{B}'} M_{\mathcal{B}'}^{\mathcal{B}} (\text{id})$$

$$\boxed{5} \quad \left\langle \begin{pmatrix} x_1 \\ y_1 \end{pmatrix}, \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} \right\rangle = 4x_1x_2 + 3x_1y_2 + 3x_2y_1 + 5y_1y_2 = \\ = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix}^T \begin{pmatrix} 4 & 3 \\ 3 & 5 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \end{pmatrix}$$

$$(1) \quad \langle v, w \rangle = v^T \begin{pmatrix} 4 & 3 \\ 3 & 5 \end{pmatrix} w \quad A = \begin{pmatrix} 4 & 3 \\ 3 & 5 \end{pmatrix}$$

$\langle, \rangle$  bilineare si

$\langle, \rangle$  simmetrico  $A$  è simmetrica

$$\langle v, v \rangle = 4x_1^2 + 6x_1y_1 + 5y_1^2 > 0 \quad \forall \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} \neq 0$$

$$p_A(\lambda) = \det(A - \lambda I) = \det \begin{pmatrix} 4-\lambda & 3 \\ 3 & 5-\lambda \end{pmatrix} = \\ = \lambda^2 - 9\lambda + 11 = 0$$

$$\lambda = \frac{9 \pm \sqrt{37}}{2} \quad \lambda_+, \lambda_- > 0$$

$\Rightarrow$   $\langle, \rangle$  def pos

Inoltre dalla def equiv di matrice associata

$$M_C = \begin{pmatrix} 4 & 3 \\ 3 & 5 \end{pmatrix}$$