

Vectors

Basics: In this context, an n -dimensional vector is represented as $\mathbf{A} = (a_1, a_2, \dots, a_n)$.

$$\mathbf{U} = \mathbf{V} \Leftrightarrow u_r = v_r \quad \forall r \in \{\mathbb{N} : r \leq n\}. \quad \mathbf{0} = (0, 0, \dots, 0). \quad -\mathbf{U} = (-u_1, -u_2, \dots, -u_n).$$

$$\mathbf{U} + \mathbf{V} = (u_1 + v_1, u_2 + v_2, \dots, u_n + v_n). \quad \mathbf{U} - \mathbf{V} = \mathbf{U} + (-\mathbf{V}). \quad k\mathbf{U} = (ku_1, ku_2, \dots, ku_n).$$

$$\mathbf{U} + (\mathbf{V} + \mathbf{W}) = (\mathbf{U} + \mathbf{V}) + \mathbf{W}. \quad \mathbf{U} + \mathbf{V} = \mathbf{V} + \mathbf{U}. \quad \mathbf{U} + \mathbf{0} = \mathbf{0} + \mathbf{U} = \mathbf{U}. \quad \mathbf{U} + (-\mathbf{U}) = (-\mathbf{U}) + \mathbf{U} = \mathbf{0}.$$

$$c(\mathbf{U} + \mathbf{V}) = c\mathbf{U} + c\mathbf{V}. \quad (c + d)\mathbf{U} = c\mathbf{U} + d\mathbf{U}. \quad (cd)\mathbf{U} = c(d\mathbf{U}). \quad 1\mathbf{U} = \mathbf{U}.$$

Presentation: In 3-dimension, $\mathbf{i} = (1, 0, 0)$, $\mathbf{j} = (0, 1, 0)$, and $\mathbf{k} = (0, 0, 1)$.

$$(a, b, c) = (a, 0, 0) + (0, b, 0) + (0, 0, c) = a(1, 0, 0) + b(0, 1, 0) + c(0, 0, 1) = a\mathbf{i} + b\mathbf{j} + c\mathbf{k}.$$

Length (magnitude): $|a\mathbf{i} + b\mathbf{j} + c\mathbf{k}| = \sqrt{a^2 + b^2 + c^2}$.

$$|c\mathbf{U}| = |c||\mathbf{U}|. \quad |\mathbf{U} + \mathbf{V}| \leq |\mathbf{U}| + |\mathbf{V}| \quad (\text{The Triangle Inequality}).$$

Dot product: $\mathbf{U} \cdot \mathbf{V} = \sum_{r=1}^n u_r v_r$.

$$\mathbf{U} \cdot \mathbf{U} = |\mathbf{U}|^2. \quad \text{Proof: } \mathbf{U} \cdot \mathbf{U} = u_1^2 + u_2^2 + u_3^2 = \left(\sqrt{u_1^2 + u_2^2 + u_3^2} \right)^2 = |\mathbf{U}|^2.$$

$$\therefore |\mathbf{U} - \mathbf{V}|^2 = |\mathbf{U}|^2 + |\mathbf{V}|^2 - 2|\mathbf{U}||\mathbf{V}| \cos \theta, \quad \text{where } \theta \text{ is the angle between } \mathbf{U} \text{ and } \mathbf{V},$$

$$\sum_{r=1}^n (u_r - v_r)^2 = \sum_{r=1}^n u_r^2 - 2 \sum_{r=1}^n u_r v_r + \sum_{r=1}^n v_r^2 = \sum_{r=1}^n u_r^2 + \sum_{r=1}^n v_r^2 - 2|\mathbf{U}||\mathbf{V}| \cos \theta, \quad -2 \sum_{r=1}^n u_r v_r = -2|\mathbf{U}||\mathbf{V}| \cos \theta,$$

$$\therefore \mathbf{U} \cdot \mathbf{V} = |\mathbf{U}||\mathbf{V}| \cos \theta. \quad \theta = \cos^{-1} \left(\frac{\mathbf{U} \cdot \mathbf{V}}{|\mathbf{U}||\mathbf{V}|} \right). \quad |\mathbf{U} \cdot \mathbf{V}| \leq |\mathbf{U}||\mathbf{V}| \quad (\text{The Cauchy-Schwarz Inequality}).$$

$$\text{Orthogonal: } \theta = \frac{\pi}{2} \Leftrightarrow \mathbf{U} \cdot \mathbf{V} = 0. \quad (\mathbf{i}, \mathbf{j} \text{ and } \mathbf{k} \text{ are orthogonal to each other.})$$

$$\text{Parallel: } \theta = 0 \Leftrightarrow |\mathbf{U} \cdot \mathbf{V}| = |\mathbf{U}||\mathbf{V}|.$$

$$\text{Projection of } \mathbf{U} \text{ in the direction of } \mathbf{V}: \quad \text{proj}_{\mathbf{V}} \mathbf{U} = \frac{\mathbf{U} \cdot \mathbf{V}}{\mathbf{V} \cdot \mathbf{V}} \mathbf{V}. \quad \mathbf{U} - \text{proj}_{\mathbf{V}} \mathbf{U} \text{ is orthogonal to } \mathbf{V}.$$

$$\text{For a unit vector } \hat{\mathbf{v}}, \text{proj}_{\hat{\mathbf{v}}} \mathbf{U} = (\mathbf{U} \cdot \mathbf{V}) \mathbf{V}.$$

$$\text{Consider } \mathbf{U} \cdot \mathbf{i}, \text{ the Direction Cosine of the } x\text{-axis is } \cos \alpha = \frac{\mathbf{U} \cdot \mathbf{i}}{|\mathbf{U}||\mathbf{i}|} = \frac{a}{|\mathbf{U}|}.$$

$$\text{Likewise, } \cos \beta = \frac{\mathbf{U} \cdot \mathbf{j}}{|\mathbf{U}||\mathbf{j}|} = \frac{b}{|\mathbf{U}|} \text{ for the } y\text{-axis, and } \cos \gamma = \frac{\mathbf{U} \cdot \mathbf{k}}{|\mathbf{U}||\mathbf{k}|} = \frac{c}{|\mathbf{U}|} \text{ for the } z\text{-axis.}$$

Cross product: $\mathbf{U} \times \mathbf{V} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}$ (expressed in 3-dimensional as an example.)

$$= \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix} \mathbf{i} + \begin{vmatrix} u_3 & u_1 \\ v_3 & v_1 \end{vmatrix} \mathbf{j} + \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \mathbf{k} = (u_2 v_3 - u_3 v_2) \mathbf{i} + (u_3 v_1 - u_1 v_3) \mathbf{j} + (u_1 v_2 - u_2 v_1) \mathbf{k}.$$

$\mathbf{U} \times \mathbf{V}$ is orthogonal to both \mathbf{U} and \mathbf{V} .

$$\text{Proof: } (\mathbf{U} \times \mathbf{V}) \cdot \mathbf{U} = (u_2 v_3 - u_3 v_2) u_1 + (u_3 v_1 - u_1 v_3) u_2 + (u_1 v_2 - u_2 v_1) u_3 = 0. \quad \text{Likewise, } (\mathbf{U} \times \mathbf{V}) \cdot \mathbf{V} = 0.$$

Note: $\mathbf{i} \times \mathbf{j} = (0 - 0, 0 - 0, 1 - 0) = \mathbf{k}$. $\mathbf{U} \times \mathbf{V}$ follows the xyz axis orientation, forming a right-hand system.

$$\mathbf{U} \times (\mathbf{V} + \mathbf{W}) = \mathbf{U} \times \mathbf{V} + \mathbf{U} \times \mathbf{W}. \quad (\mathbf{U} + \mathbf{V}) \times \mathbf{W} = \mathbf{U} \times \mathbf{W} + \mathbf{V} \times \mathbf{W}.$$

$$(c\mathbf{U}) \times \mathbf{V} = c\mathbf{U} \times \mathbf{V} = \mathbf{U} \times (c\mathbf{V}). \quad \mathbf{0} \times \mathbf{U} = \mathbf{U} \times \mathbf{0} = \mathbf{0}.$$

Watch-outs: $\mathbf{U} \times \mathbf{U} = \mathbf{0}$. $\mathbf{U} \times \mathbf{V} = -\mathbf{V} \times \mathbf{U}$. $\mathbf{U} \times (\mathbf{V} \times \mathbf{W}) \neq (\mathbf{U} \times \mathbf{V}) \times \mathbf{W}$. (So $\mathbf{U} \times \mathbf{V} \times \mathbf{W}$ is undefined.)

Theorem: $|\mathbf{U} \times \mathbf{V}|^2 = |\mathbf{U}|^2|\mathbf{V}|^2 - (\mathbf{U} \cdot \mathbf{V})^2$.

Proof: LHS = $(u_2v_3 - u_3v_2)^2 + (u_3v_1 - u_1v_3)^2 + (u_1v_2 - u_2v_1)^2$
= $(u_2^2v_3^2 - 2u_2u_3v_2v_3 + u_3^2v_2^2) + (u_3^2v_1^2 - 2u_3u_1v_3v_1 + u_1^2v_3^2) + (u_1^2v_2^2 - 2u_1u_2v_1v_2 + u_2^2v_1^2)$
= $(u_2^2v_3^2 + u_3^2v_2^2 + u_3^2v_1^2 + u_1^2v_3^2 + u_1^2v_2^2 + u_2^2v_1^2) - 2(u_2u_3v_2v_3 + u_3u_1v_3v_1 + u_1u_2v_1v_2)$
RHS = $(u_1^2 + u_2^2 + u_3^2)(v_1^2 + v_2^2 + v_3^2) - (u_1v_1 + u_2v_2 + u_3v_3)^2$
= $(u_1^2v_1^2 + u_1^2v_2^2 + u_1^2v_3^2 + u_2^2v_1^2 + u_2^2v_2^2 + u_2^2v_3^2 + u_3^2v_1^2 + u_3^2v_2^2 + u_3^2v_3^2) - (u_1^2v_1^2 + u_2^2v_2^2 + u_3^2v_3^2)$
- $2(u_1u_2v_1v_2 + u_2u_3v_2v_3 + u_3u_1v_3v_1) = \text{LHS} \quad (QED)$

Theorem: $|\mathbf{U} \times \mathbf{V}| = |\mathbf{U}||\mathbf{V}| \sin \theta$, where θ is the angle between \mathbf{U} and \mathbf{V} . ($\theta \in [0, \pi]$, so $\sin \theta \geq 0$.)

Proof: LHS = $\sqrt{|\mathbf{U} \times \mathbf{V}|^2} = \sqrt{|\mathbf{U}|^2|\mathbf{V}|^2 - (\mathbf{U} \cdot \mathbf{V})^2} = \sqrt{|\mathbf{U}|^2|\mathbf{V}|^2 - (|\mathbf{U}||\mathbf{V}| \cos \theta)^2}$
= $\sqrt{|\mathbf{U}|^2|\mathbf{V}|^2(1 - \cos^2 \theta)} = |\mathbf{U}||\mathbf{V}| \sin \theta = \text{RHS}$.

For the parallelogram formed by \mathbf{U} and \mathbf{V} , its height on \mathbf{U} is $|\mathbf{V}| \sin \theta$, so its area is $|\mathbf{U}| \cdot |\mathbf{V}| \sin \theta$.

The area of the parallelogram formed by \mathbf{U} and \mathbf{V} is $|\mathbf{U} \times \mathbf{V}|$.

Triple Product: The volume of the parallelepiped formed by \mathbf{U} , \mathbf{V} and \mathbf{W} is $(\mathbf{U} \times \mathbf{V}) \cdot \mathbf{W} = \mathbf{U} \cdot (\mathbf{V} \times \mathbf{W})$.

\mathbf{U} , \mathbf{V} and \mathbf{W} are in right-hand system ($\mathbf{U} \times \mathbf{V}$ and \mathbf{W} form an acute angle) to make a positive product.

Proof: Let $\mathbf{A} = \mathbf{U} \times \mathbf{V}$, then the area of the parallelogram formed by \mathbf{U} and \mathbf{V} is $|\mathbf{A}|$.

The height of the parallelepiped, H , is the projection of \mathbf{W} on \mathbf{A} . $H = \frac{\mathbf{A} \cdot \mathbf{W}}{|\mathbf{A}|}$.

The volume of the parallelepiped is therefore $V = |\mathbf{A}|H = |\mathbf{A}| \frac{\mathbf{A} \cdot \mathbf{W}}{|\mathbf{A}|} = \mathbf{A} \cdot \mathbf{W} = (\mathbf{U} \times \mathbf{V}) \cdot \mathbf{W}$.

Since \mathbf{V} , \mathbf{W} and \mathbf{U} are in the same right-hand system, $V = (\mathbf{V} \times \mathbf{W}) \cdot \mathbf{U} = \mathbf{U} \cdot (\mathbf{V} \times \mathbf{W})$.

$\therefore V = (\mathbf{U} \times \mathbf{V}) \cdot \mathbf{W} = \mathbf{U} \cdot (\mathbf{V} \times \mathbf{W})$.