

Thm: There's a unique $v: (\mathbb{R}^n)^k \rightarrow \mathbb{R}_{\geq 0}$ s.t.

(1) if $h: \mathbb{R}^n \rightarrow \mathbb{R}^n$ is an orthogonal trans & $x_i \in \mathbb{R}^n$
 $v(h(x_1), \dots, h(x_k)) = v(x_1, \dots, x_k)$

(2) if $x_i \in \mathbb{R}^k \times \{0\}$, so $x_i = \begin{pmatrix} y_i \\ 0 \end{pmatrix}$ with $y_i \in \mathbb{R}^k$, then
 $v(x_1, \dots, x_k) = |\det(y_1 \dots y_k)|$

Furthermore,

(3) $v(x_1, \dots, x_k) = 0 \iff \{x_i\}$ is dependent

(4) if $X = (x_1 \dots x_k) \in M_{n \times k}$, then $v(x_1, \dots, x_k) = |\det(X^T X)|^{1/2}$

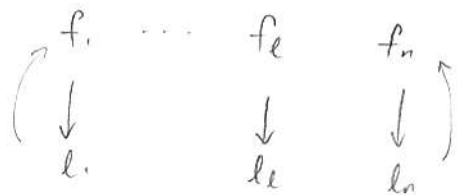
pf: We want to show (1) and (3) above.

Determine $v(x_1, \dots, x_k)$

Let $W = \text{span}(x_1, \dots, x_k)$.

Find an o.n. basis $(f_i)_{i=1}^l$ of W where $l \leq k$.

Extend to a o.n. basis $(f_i)_{i=1}^n$ of \mathbb{R}^n



Let $A = (f_1 | f_2 | \dots | f_n)$

so $A e_i = f_i$

A is orthogonal, so it is invertible with o.n. inverse

Let h be the lin. trans. represented by A^{-1}

It is orthogonal and $h(f_i) = e_i$.

So $h(f_1), \dots, h(f_l) \in \mathbb{R}^l \subset \mathbb{R}^k$

Now, $v(x_1, \dots, x_k) \stackrel{(1)}{=} v(h(x_1), \dots, h(x_k))$

But each $x_i \in W$ & $h(x_i) \in \mathbb{R}^k \Rightarrow h(W) \subset \mathbb{R}^k$

So $h(x_i) \in \mathbb{R}^k$ and the RHS is determined by (2)

For existence, NTS (5) \rightarrow (1)(2)

1. Sps h is orthogonal meaning $h(x) = Ax$ where $A^T A = I$

$$v(h(x_1), \dots, h(x_k)) = v(Ax_1, \dots, Ax_k)$$

$$= |\det(X_h^T X_h)|^{1/2}$$

$$= |\det(X^T A^T A X)|^{1/2}$$

$$= |\det(X^T X)|^{1/2}$$

$$= v(x_1, \dots, x_k)$$

$$\begin{aligned} X_h &= (Ax_1 \dots Ax_k) \\ &= A \cdot (x_1 \dots x_k) \\ &= AX \end{aligned}$$

2. Sps $x_i = \begin{pmatrix} y_i \\ \vdots \\ 0 \end{pmatrix} \begin{matrix} \} k \\ \} n-k \end{matrix}$

$$X = (x_1 \dots x_k)$$

$$= \begin{pmatrix} y_1 & | & y_2 & | & \dots & | & y_k \\ 0 & & 0 & & & & 0 \end{pmatrix}$$

$$= \begin{pmatrix} \overbrace{y_1 \ y_2 \ \dots \ y_k}^k \\ \hline 0 \end{pmatrix} \begin{matrix} \} k \\ \} n-k \end{matrix}$$

$$= \begin{pmatrix} y \\ 0 \end{pmatrix}$$

$$v(x_1, \dots, x_k) = |\det(X^T X)|^{1/2}$$

$$= |\det((y^T \ 0) \begin{pmatrix} y \\ 0 \end{pmatrix})|^{1/2}$$

$$= |\det(y^T y)|^{1/2}$$

$$= |\det(y^2)|^{1/2}$$

$$= |\det y|$$

pf of (3): (\Leftarrow) $\{x_i\}$ dep $\Rightarrow \exists a \neq 0$ s.t. $X \begin{pmatrix} a_1 \\ \vdots \\ a_k \end{pmatrix} = 0$

$$\Rightarrow X^T X a = 0$$

$$\Rightarrow X^T X \text{ is not invertible}$$

$$\Rightarrow V = |\det(X^T X)|^{1/2} = 0$$

$$\Rightarrow V(x_1, \dots, x_k) = 0$$

$$(\Rightarrow) V(x_1, \dots, x_k) = 0 \Rightarrow \det(X^T X) = 0$$

$$\Rightarrow \exists a \neq 0 \text{ s.t. } X^T X a = 0$$

$$\Rightarrow a^T X^T X a = 0$$

$$\Rightarrow (Xa)^T Xa = 0$$

$$\Rightarrow \|Xa\|^2 = 0$$

$$\Rightarrow Xa = 0. \text{ So columns of } X \text{ are dep.}$$

e.g: $2 \subset 3$: $x, y \in \mathbb{R}^3$

$$V(x, y) = |\det X^T X|^{1/2}$$

$$= \left| \det \begin{pmatrix} \|x\|^2 & \langle x, y \rangle \\ \langle y, x \rangle & \|y\|^2 \end{pmatrix} \right|^{1/2}$$

$$= \left| \|x\|^2 \|y\|^2 - \underbrace{\langle x, y \rangle^2}_{\hookrightarrow \|x\|^2 \|y\|^2 \cos^2 \theta} \right|^{1/2}$$

$$= \left| \|x\|^2 \|y\|^2 (1 - \cos^2 \theta) \right|^{1/2}$$

$$= \|x\| \|y\| |\sin \theta|$$

$$X = \begin{pmatrix} x & | & y \end{pmatrix}$$

$$X^T = \begin{pmatrix} x \\ y \end{pmatrix}$$

