MATH3200: APPLIED LINEAR ALGEBRA PRACTICE MODULE 83: PROJECTIONS, ORTHOGONAL COMPLEMENTS, AND ORTHONORMAL BASES

WINFRIED JUST, OHIO UNIVERSITY

This module is based on Lecture 43. Recall the following facts from this lecture:

Theorem 1. Let $\vec{\mathbf{a}}, \vec{\mathbf{x}}$ be two vectors in \mathbb{R}^n .

Then there exists exactly one pair $(\vec{\mathbf{u}}, \vec{\mathbf{v}})$ of vectors in \mathbb{R}^n such that

- (1) $\vec{\mathbf{x}} = \vec{\mathbf{u}} + \vec{\mathbf{v}}$.
- (2) $\vec{\mathbf{u}} = c\vec{\mathbf{a}}$ for some scalar c, that is, $\vec{\mathbf{u}}, \vec{\mathbf{a}}$ are on the same line.
- (3) $\langle \vec{\mathbf{a}}, \vec{\mathbf{v}} \rangle = \langle \vec{\mathbf{u}}, \vec{\mathbf{v}} \rangle = 0$, that is, $\vec{\mathbf{v}}$ is orthogonal to $\vec{\mathbf{a}}$ and $\vec{\mathbf{u}}$.

When $\vec{\mathbf{a}} = \vec{\mathbf{0}}$, then $\vec{\mathbf{u}} = \vec{\mathbf{0}}$ and $\vec{\mathbf{v}} = \vec{\mathbf{x}}$. When $\vec{\mathbf{a}} \neq \vec{\mathbf{0}}$, then

$$\vec{\mathbf{u}} = \frac{\langle \vec{\mathbf{a}}, \vec{\mathbf{x}} \rangle}{\langle \vec{\mathbf{a}}, \vec{\mathbf{a}} \rangle} \vec{\mathbf{a}}$$
 and $\vec{\mathbf{v}} = \vec{\mathbf{x}} - \vec{\mathbf{u}} = \vec{\mathbf{x}} - \frac{\langle \vec{\mathbf{a}}, \vec{\mathbf{x}} \rangle}{\langle \vec{\mathbf{a}}, \vec{\mathbf{a}} \rangle} \vec{\mathbf{a}}$.

The vector $\vec{\mathbf{u}}$ is called the *projection of* $\vec{\mathbf{x}}$ *onto* $\vec{\mathbf{a}}$, and $\vec{\mathbf{v}}$ is called the *orthogonal complement of* $\vec{\mathbf{x}}$ *with respect to* $\vec{\mathbf{a}}$.

A set $B = {\vec{\mathbf{b}}_1, \dots, \vec{\mathbf{b}}_n}$ of vectors is *orthogonal* if $\langle \vec{\mathbf{b}}_i, \vec{\mathbf{b}}_j \rangle = 0$ for all $i \neq j$.

We call B orthonormal if it is orthogonal and composed of unit vectors, so that $\|\vec{\mathbf{b}}_i\| = \langle \vec{\mathbf{b}}_i, \vec{\mathbf{b}}_i \rangle = 1$ for all i = 1, ..., n.

A set B is an orthonormal basis of a vector space V if it is orthonormal and a basis for V.

 $B = {\vec{\mathbf{e}}_1, \dots, \vec{\mathbf{e}}_n}$ is an example of an orthonormal basis of \mathbb{R}^n .

When B is an orthonormal basis of a vector space V, then every vector $\vec{\mathbf{x}}$ can be written in the alternative coordinates $\vec{\mathbf{c}}$ with respect to B that are given by

$$\vec{\mathbf{c}} = [\langle \vec{\mathbf{b}}_1, \vec{\mathbf{x}} \rangle, \langle \vec{\mathbf{b}}_2, \vec{\mathbf{x}} \rangle, \dots, \langle \vec{\mathbf{b}}_n, \vec{\mathbf{x}} \rangle].$$

Let
$$\vec{\mathbf{x}} = [1, 1], \quad \vec{\mathbf{y}} = [1, -1], \quad \vec{\mathbf{z}} = [5, 0].$$

Question 83.1: (a) Find the projection $\vec{\mathbf{u}}$ of $\vec{\mathbf{x}}$ onto $\vec{\mathbf{y}}$.

(b) Find the orthogonal complement $\vec{\mathbf{v}}$ of $\vec{\mathbf{x}}$ with respect to $\vec{\mathbf{y}}.$

Question 83.2: (a) Find the projection $\vec{\mathbf{u}}$ of $\vec{\mathbf{x}}$ onto $\vec{\mathbf{z}}$.

(b) Find the orthogonal complement $\vec{\mathbf{v}}$ of $\vec{\mathbf{x}}$ with respect to $\vec{\mathbf{z}}.$

Question 83.3: (a) Find the projection $\vec{\mathbf{u}}$ of $\vec{\mathbf{y}}$ onto $\vec{\mathbf{z}}$.

(b) Find the orthogonal complement $\vec{\mathbf{v}}$ of $\vec{\mathbf{y}}$ with respect to $\vec{\mathbf{z}}$.

Question 83.4: (a) Find the projection $\vec{\mathbf{u}}$ of $\vec{\mathbf{z}}$ onto $\vec{\mathbf{y}}$.

(b) Find the orthogonal complement $\vec{\mathbf{v}}$ of $\vec{\mathbf{z}}$ with respect to $\vec{\mathbf{y}}.$

Let $\vec{\mathbf{b}}_1 = \begin{bmatrix} \frac{3}{5}, \frac{4}{5} \end{bmatrix}$ and $\vec{\mathbf{b}}_2 = \begin{bmatrix} \frac{-4}{5}, \frac{3}{5} \end{bmatrix}$, and consider the set $B = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2\}$.

Question 83.5: Show that the set B is an orthonormal basis of \mathbb{R}^2 .

Question 83.6: Use the fact that B is an orthonormal basis of \mathbb{R}^2 to express $\vec{\mathbf{e}}_1$ in alternative coordinates wrt B. That is, find $\vec{\mathbf{c}} = [c_1, c_2]$ such that $\vec{\mathbf{e}}_1 = c_1 \vec{\mathbf{b}}_1 + c_2 \vec{\mathbf{b}}_2$.