

## Step-1

Consider the matrices,

$$A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix}$$

The objective is to find the projection of  $b$  onto the column space of  $A$ .

Split  $b$  into  $p + q$  with  $p$  in the column space and  $q$  perpendicular to that space.

Also determine the subspace that contains  $q$ .

## Step-2

Projection of  $b$  onto the column space of  $A$  is  $p = Pb$ , here  $P = A(A^T A)^{-1} A^T$

Compute matrix  $P$  as shown:

$$\begin{aligned} P &= A(A^T A)^{-1} A^T \\ &= \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \left( \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \right)^{-1} \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \left( \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \right)^{-1} \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 6 & -8 \\ -8 & 18 \end{bmatrix}^{-1} \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \left( \frac{1}{22} \begin{bmatrix} 9 & 4 \\ 4 & 3 \end{bmatrix} \right) \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \end{aligned}$$

## Step-3

Continuation to the above steps,

$$\begin{aligned}
 P &= \frac{1}{22} \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 9 & 4 \\ 4 & 3 \end{bmatrix} \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \\
 &= \frac{1}{22} \begin{bmatrix} 13 & 7 \\ 5 & 1 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \\
 &= \frac{1}{22} \begin{bmatrix} 20 & 6 & 2 \\ 6 & 4 & -6 \\ 2 & -6 & 20 \end{bmatrix}
 \end{aligned}$$

## Step-4

Projection of  $b$  onto the column space of  $A$  is  $p = Pb$

$$p = Pb$$

$$\begin{aligned}
 &= \frac{1}{22} \begin{bmatrix} 20 & 6 & 2 \\ 6 & 4 & -6 \\ 2 & -6 & 20 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix} \\
 &= \frac{1}{22} \begin{bmatrix} 46 \\ -28 \\ 130 \end{bmatrix} \\
 &= \begin{bmatrix} 23/11 \\ -14/11 \\ 65/11 \end{bmatrix}
 \end{aligned}$$

## Step-5

Split  $b$  into  $p + q$  with  $p$  in the column space and  $q$  perpendicular to that space.

That is,  $b = p + q$  where  $p \in \text{Col}(A)$  and  $q \in \text{Col}(A)^\perp = \text{Nul}(A^T)$

$$A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix}$$

As two vectors in columns of matrix are linearly independent,

$$\text{Col}(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} \right\}$$

## Step-6

Find  $\text{Nul}(A^T)$ .

Let  $\mathbf{x} \in \text{Nul}(A^T)$

$$A^T \mathbf{x} = \mathbf{0}$$
$$\underbrace{\begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix}}_{\mathbf{M}} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \underbrace{\begin{bmatrix} 0 \\ 0 \end{bmatrix}}_{\mathbf{0}}$$

Augmented matrix associated with the above notation is,

$$[\mathbf{M} \mid \mathbf{0}] = \left[ \begin{array}{ccc|c} 1 & 1 & -2 & 0 \\ 1 & -1 & 4 & 0 \end{array} \right]$$
$$R_2 \rightarrow R_2 - R_1$$
$$\approx \left[ \begin{array}{ccc|c} 1 & 1 & -2 & 0 \\ 0 & -2 & 6 & 0 \end{array} \right]$$
$$R_2 \rightarrow -\frac{1}{2}R_2$$
$$\approx \left[ \begin{array}{ccc|c} 1 & 1 & -2 & 0 \\ 0 & 1 & -3 & 0 \end{array} \right]$$
$$R_1 \rightarrow R_1 - R_2$$
$$\approx \left[ \begin{array}{ccc|c} 1 & 0 & 1 & 0 \\ 0 & 1 & -3 & 0 \end{array} \right]$$

## Step-7

From the above one we obtain the system,

$$x_1 + x_3 = 0$$

$$x_2 - 3x_3 = 0$$

Suppose that  $x_3 = s, s \in \mathbb{R}$

Then  $x_1 = -s, x_2 = 3s$

Therefore,

$$\begin{aligned}\text{Nul}(A^T) &= \left\{ \begin{bmatrix} -s \\ 3s \\ s \end{bmatrix} : s \in \mathbb{R} \right\} \\ &= \left\{ s \begin{bmatrix} -1 \\ 3 \\ 1 \end{bmatrix} : s \in \mathbb{R} \right\}\end{aligned}$$

## Step-8

To express  $b = p + q$  where  $p \in \text{Col}(A)$  and  $q \in \text{Col}(A)^\perp = \text{Nul}(A^T)$ :

Observe that,

$$\begin{aligned}b &= \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix} \\ &= \begin{bmatrix} \frac{11}{11} \\ \frac{22}{11} \\ \frac{77}{11} \end{bmatrix} \\ &= \begin{bmatrix} \frac{23-12}{11} \\ \frac{-14+36}{11} \\ \frac{65+12}{11} \end{bmatrix} \\ &= \begin{bmatrix} \frac{23}{11} \\ \frac{14}{11} \\ \frac{65}{11} \end{bmatrix} + \begin{bmatrix} -\frac{12}{11} \\ \frac{36}{11} \\ \frac{12}{11} \end{bmatrix} \quad (= p + q) \\ &= \begin{bmatrix} \frac{9}{22} + \frac{37}{22} \\ \frac{9}{22} - \frac{37}{22} \\ -\frac{18}{22} + \frac{148}{22} \end{bmatrix} + \begin{bmatrix} -\frac{12}{11} \\ \frac{36}{11} \\ \frac{12}{11} \end{bmatrix}\end{aligned}$$

## Step-9

Continuation to the above step,

$$\begin{aligned}
 b &= \begin{bmatrix} \frac{9}{22} + \frac{37}{22} \\ \frac{9}{22} - \frac{37}{22} \\ \frac{18}{22} + \frac{148}{22} \end{bmatrix} + \begin{bmatrix} -\frac{12}{11} \\ \frac{36}{11} \\ \frac{12}{11} \end{bmatrix} \\
 &= \begin{bmatrix} \frac{9}{22} \\ \frac{9}{22} \\ -\frac{18}{22} \end{bmatrix} + \begin{bmatrix} \frac{37}{22} \\ -\frac{37}{22} \\ \frac{148}{22} \end{bmatrix} + \begin{bmatrix} -\frac{12}{11} \\ \frac{36}{11} \\ \frac{12}{11} \end{bmatrix} \\
 &= \frac{9}{22} \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} + \frac{37}{22} \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} + \frac{12}{11} \begin{bmatrix} -1 \\ 3 \\ 1 \end{bmatrix} \\
 &= \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} \right\} + \text{span} \left\{ \begin{bmatrix} -1 \\ 3 \\ 1 \end{bmatrix} \right\} \\
 &= \text{Col}(A) + \text{Nul}(A^T)
 \end{aligned}$$

Thus,

$$\begin{aligned}
 p &= \begin{bmatrix} \frac{23}{11} \\ -\frac{14}{11} \\ \frac{65}{11} \end{bmatrix} \in \text{Col}(A) & q &= \begin{bmatrix} -\frac{12}{11} \\ \frac{36}{11} \\ \frac{12}{11} \end{bmatrix} \in \text{Nul}(A^T) \\
 b = p + q & \text{ Here } & \text{and} &
 \end{aligned}$$

Therefore  $q \in \text{Nul}(A^T)$