

10) Si $s \neq 0$ y $A \in \mathbb{R}^n$, entonces

$$\left\| A \left(I - \frac{ss^t}{s^t s} \right) \right\|_F^2 = \|A\|_F^2 - \frac{\|As\|^2}{\|s\|^2}$$

Sabemos $\|A\|_F = \sqrt{\text{tr}(A^t A)}$

Entonces $\left\| A \left(I - \frac{ss^t}{s^t s} \right) \right\|_F^2 = \text{tr} \left(\left[A \left(I - \frac{ss^t}{s^t s} \right) \right]^t \left[A \left(I - \frac{ss^t}{s^t s} \right) \right] \right)$

$$= \text{tr} \left(\left(I - \frac{ss^t}{s^t s} \right)^t A^t A \left(I - \frac{ss^t}{s^t s} \right) \right) = \text{tr} \left(\left(I - \frac{ss^t}{s^t s} \right) A^t A \left(I - \frac{ss^t}{s^t s} \right) \right)$$

simétrica!

La traza es conmutativa \Downarrow

$$\text{tr} \left(\left(\mathbf{I} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \right) \mathbf{A}^t \mathbf{A} \left(\mathbf{I} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \right) \right) = \text{tr} \left(\left(\mathbf{I} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \right)^2 \mathbf{A}^t \mathbf{A} \right) =$$

$$\left(\mathbf{I} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \right)^2 = \mathbf{I} - 2 \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} + \frac{\mathbf{s}[\cancel{\mathbf{s}^t\mathbf{s}}]\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}[\cancel{\mathbf{s}^t\mathbf{s}}]} = \mathbf{I} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}}$$

$$= \text{tr} \left(\left(\mathbf{I} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \right) \mathbf{A}^t \mathbf{A} \right) = \text{tr} \left(\mathbf{A}^t \mathbf{A} - \frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \mathbf{A}^t \mathbf{A} \right) = \text{tr}(\mathbf{A}^t \mathbf{A}) - \text{tr} \left(\frac{\mathbf{s}\mathbf{s}^t}{\mathbf{s}^t\mathbf{s}} \mathbf{A}^t \mathbf{A} \right)$$

La suma nos permite
separar en trazas.

$$\begin{aligned}
 & \underbrace{\text{tr}(A^t A)}_{\|A\|_F^2} - \text{tr}\left(\underbrace{\frac{s s^t}{s^t s}}_{\text{número scalar!}} A^t A\right) = \|A\|_F^2 - \underbrace{\frac{1}{s^t s}}_{\|s\|_2^2} \text{tr}(s s^t A^t A) = \\
 & = \|A\|_F^2 - \frac{1}{\|s\|_2^2} \cancel{\text{tr}(s^t A^t A s)}_{\text{número!}} = \|A\|_F^2 - \frac{\|As\|_2^2}{\|s\|_2^2} \quad \square
 \end{aligned}$$