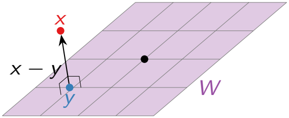
Section 6.2

Orthogonal Sets

Best Approximation

Suppose you measure a data point x which you know for theoretical reasons must lie on a subspace W.



Due to measurement error, though, the measured x is not actually in W. Best approximation: y is the *closest* point to x on W.

How do you know that y is the closest point? The vector from y to x is orthogonal to W: it is in the *orthogonal complement* $W^\perp$.

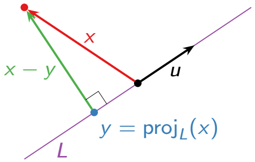
Orthogonal Projection onto a Line

Theorem

Let $L = \mathrm{Span}\{u\}$ be a line in $\mathbf{R}^n$, and let x be in $\mathbf{R}^n$. The closest point to x on L is the point

$$\mathrm{proj}_L(x) = \frac{x \cdot u}{u \cdot u}\, u.$$

This point is called the **orthogonal projection of x onto L.**



Why? Let $y = \mathrm{proj}_L(x)$. We have to verify that $x - y$ is in $L^\perp$. This means proving that $u \cdot (x - y) = 0$.

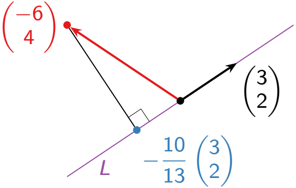
$$u \cdot (x - y) = u \cdot \left(x - \frac{x \cdot u}{u \cdot u} u\right) = u \cdot x - \frac{x \cdot u}{u \cdot u}(u \cdot u) = u \cdot x - x \cdot u = 0.$$

Orthogonal Projection onto a Line

Example

Compute the orthogonal projection of $x = \begin{pmatrix} -6 \\ 4 \end{pmatrix}$ onto the line L spanned by $u = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$.

$$y = \mathrm{proj}_L(x) = \frac{x \cdot u}{u \cdot u} u = \frac{-18+8}{9+4} \begin{pmatrix} 3 \\ 2 \end{pmatrix} = -\frac{10}{13} \begin{pmatrix} 3 \\ 2 \end{pmatrix}.$$



Orthogonal Sets

Definition

A set of *nonzero* vectors is **orthogonal** if each pair of vectors is orthogonal. It is **orthonormal** if, in addition, each vector is a unit vector.

Example: $\mathcal{B} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \right\}$ is an orthogonal set. Check:

$$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} = 0 \qquad \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} = 0 \qquad \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} = 0.$$

Lemma

An orthogonal set of vectors is linearly independent.

Suppose $\{u_1, u_2, \dots, u_m\}$ is orthogonal. We need to show that the equation

$$c_1 u_1 + c_2 u_2 + \cdots + c_m u_m = 0$$

has only the trivial solution $c_1 = c_2 = \cdots = c_m = 0$.

$$0 = u_1 \cdot (c_1 u_1 + c_2 u_2 + \cdots + c_m u_m) = c_1(u_1 \cdot u_1) + 0 + 0 + \cdots + 0.$$

Hence $c_1 = 0$. Similarly for the other c_i.

Orthogonal Bases

An orthogonal set $\mathcal{B} = \{u_1, u_2, \dots, u_m\}$ forms a basis for $W = \operatorname{Span} \mathcal{B}$.

An advantage of orthogonal bases is it's *very easy* to compute the $\mathcal{B}$-coordinates of a vector in W.

Theorem

Let $\mathcal{B} = \{u_1, u_2, \dots, u_m\}$ be an orthogonal set, and let x be a vector in $W = \operatorname{Span} \mathcal{B}$. Then

$$x = \sum_{i=1}^{m} \frac{x \cdot u_i}{u_i \cdot u_i}\, u_i = \frac{x \cdot u_1}{u_1 \cdot u_1}\, u_1 + \frac{x \cdot u_2}{u_2 \cdot u_2}\, u_2 + \cdots + \frac{x \cdot u_m}{u_m \cdot u_m}\, u_m.$$

In other words, the $\mathcal{B}$-coordinates of x are $\left(\frac{x \cdot u_1}{u_1 \cdot u_1}, \frac{x \cdot u_2}{u_2 \cdot u_2}, \dots, \frac{x \cdot u_m}{u_m \cdot u_m}\right)$.

Why? If $x = c_1 u_1 + c_2 u_2 + \cdots + c_m u_m$, then

$$x \cdot u_1 = c_1(u_1 \cdot u_1) + 0 + \cdots + 0 \implies c_1 = \frac{x \cdot u_1}{u_1 \cdot u_1}.$$

Similarly for the other c_i.

Theorem

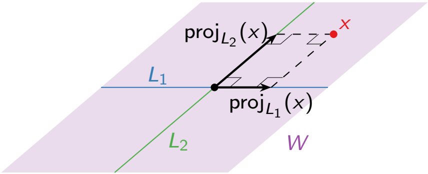
Let $\mathcal{B} = \{u_1, u_2, \ldots, u_m\}$ be an orthogonal set, and let x be a vector in $W = \operatorname{Span}\mathcal{B}$. Then

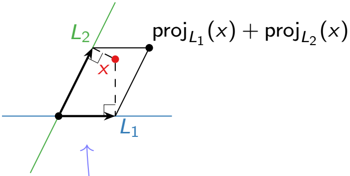
proj$_{L_2}(u_2)$

$$x = \sum_{i=1}^{m} \frac{x \cdot u_i}{u_i \cdot u_i}\, u_i = \frac{x \cdot u_1}{u_1 \cdot u_1}\, u_1 + \boxed{\frac{x \cdot u_2}{u_2 \cdot u_2}\, u_2} + \cdots + \frac{x \cdot u_m}{u_m \cdot u_m}\, u_m.$$

If L_i is the line spanned by u_i, then this says

$$x = \operatorname{proj}_{L_1}(x) + \operatorname{proj}_{L_2}(x) + \cdots + \operatorname{proj}_{L_m}(x).$$





Warning: This only works for an *orthogonal* basis.

Problem: Find the $\mathcal{B}$-coordinates of $x = \binom{0}{3}$, where

$$\mathcal{B} = \left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} -4 \\ 2 \end{pmatrix} \right\}.$$

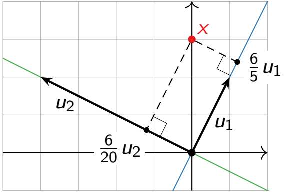
Old way:

$$\left(\begin{array}{cc|c} 1 & -4 & 0 \\ 2 & 2 & 3 \end{array}\right) \xrightarrow{\text{rref}} \left(\begin{array}{cc|c} 1 & 0 & 6/5 \\ 0 & 1 & 6/20 \end{array}\right) \implies [x]_{\mathcal{B}} = \begin{pmatrix} 6/5 \\ 6/20 \end{pmatrix}.$$

New way: note $\mathcal{B}$ is an *orthogonal* basis.

$$x = \frac{x \cdot u_1}{u_1 \cdot u_1} u_1 + \frac{x \cdot u_2}{u_2 \cdot u_2} u_2 = \frac{3 \cdot 2}{1^2 + 2^2} u_1 + \frac{3 \cdot 2}{(-4)^2 + 2^2} u_2 = \frac{6}{5} u_1 + \frac{6}{20} u_2.$$

So the $\mathcal{B}$-coordinates are $\frac{6}{5}, \frac{6}{20}$.



Problem: Find the $\mathcal{B}$-coordinates of $x = (6, 1, -8)$ where

$$\mathcal{B} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \right\}.$$

Answer:

$$\begin{aligned}
[x]_{\mathcal{B}} &= \left(\frac{x \cdot u_1}{u_1 \cdot u_1}, \frac{x \cdot u_2}{u_2 \cdot u_2}, \frac{x \cdot u_3}{u_3 \cdot u_3} \right) \\
&= \left(\frac{6 \cdot 1 + 1 \cdot 1 - 8 \cdot 1}{1^2 + 1^2 + 1^2}, \frac{6 \cdot 1 + 1 \cdot (-2) - 8 \cdot 1}{1^2 + (-2)^2 + 1^2}, \frac{6 \cdot 1 + 1 \cdot 0 + (-8) \cdot (-1)}{1^2 + 0^2 + (-1)^2} \right) \\
&= \left(-\frac{1}{3}, -\frac{2}{3}, 7 \right).
\end{aligned}$$

Check:

$$\begin{pmatrix} 6 \\ 1 \\ -8 \end{pmatrix} = -\frac{1}{3} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} - \frac{2}{3} \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} + 7 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}. \quad \checkmark$$