

# Orthogonal projection vector

垂直投影向量

example:

$$A = \begin{bmatrix} 1 & 1 \\ 2 & -1 \\ -2 & 4 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix} \quad \text{求 } b \text{ 在 } R(A) \text{ 的 orthogonal projection vector } \text{proj}_{R(A)} b.$$

Ans.

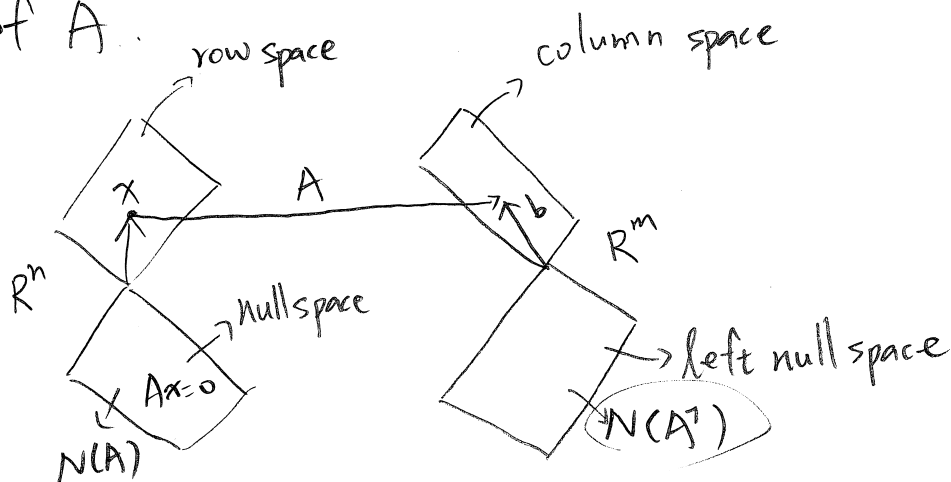
因為  $A$  為行獨立, 所以  $\text{proj}_{R(A)} b = A(A^T A)^{-1} A^T b = \begin{bmatrix} 3 \\ 0 \\ 6 \end{bmatrix}$

另問.

Find a basis of the orthogonal complement of the column space of  $A$ .

Ans.

$$Ax = b$$



$$\begin{bmatrix} 1 & 2 & -2 \\ 1 & -1 & 4 \end{bmatrix} \vec{v}_1 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad \text{取 } \vec{v}_1 = \left\{ \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix} \right\}$$

為  $N(A^T)$  的一組 basis.