

Exercise 3

We have given the vector $f = (1, 1, 1)$ and a plane spanned by $\phi_1 = (1, 0)$ and $\phi_2 = (0, 1)$. The best approximation u is then given as

$$\begin{aligned} u &= \frac{(f, \phi_1)}{(\phi_1, \phi_1)} \phi_1 + \frac{(f, \phi_2)}{(\phi_2, \phi_2)} \phi_2 \\ &= \phi_1 + \phi_2 = (1, 1) \end{aligned}$$

With the plane spanned by $\psi_1 = (2, 1)$ and $\psi_2 = (1, 2)$ we first need to create an orthogonal basis

$$\begin{aligned} k\tilde{\psi}_2 &= \psi_2 - \frac{(\psi_2, \psi_1)}{(\psi_1, \psi_1)} \psi_1 \\ &= \psi_2 - \frac{4}{5} \psi_1 = \frac{1}{5}(-3, 6) \\ \tilde{\psi}_2 &= (-3, 6) \end{aligned}$$

where we dropped the factor $1/5$ for simplicity. The same plane is now spanned by the orthogonal basis $\{\psi_1, \tilde{\psi}_2\}$, and we can find the projection

$$\begin{aligned} v &= \frac{(f, \psi_1)}{(\psi_1, \psi_1)} \psi_1 + \frac{(f, \tilde{\psi}_2)}{(\tilde{\psi}_2, \tilde{\psi}_2)} \tilde{\psi}_2 \\ &= \frac{3}{5} \psi_1 + \frac{3}{45} \tilde{\psi}_2 = (1, 1) \end{aligned}$$

i.e. the same as we got in the first part. This is expected because it is the same plane or vector space.