which can be rearranged to produce

$$\|\mathbf{u}\| \|\mathbf{v}\| \cos \vartheta = \frac{1}{2} [\|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 - \|\mathbf{u} - \mathbf{v}\|^2]$$

$$= \frac{1}{2} [u_1^2 + u_2^2 + v_1^2 + v_2^2 - (u_1 - v_1)^2 - (u_2 - v_2)^2]$$

$$= u_1 v_1 + u_2 v_2$$

$$= \mathbf{u} \cdot \mathbf{v}$$

The verification for \mathbb{R}^3 is similar. When n > 3, formula (2) may be used to define the angle between two vectors in \mathbb{R}^n . In statistics, for instance, the value of $\cos \vartheta$ defined by (2) for suitable vectors **u** and **v** is what statisticians call a *correlation coefficient*.

PRACTICE PROBLEMS

Let
$$\mathbf{a} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$
, $\mathbf{b} = \begin{bmatrix} -3 \\ 1 \end{bmatrix}$, $\mathbf{c} = \begin{bmatrix} 4/3 \\ -1 \\ 2/3 \end{bmatrix}$, and $\mathbf{d} = \begin{bmatrix} 5 \\ 6 \\ -1 \end{bmatrix}$.

- 1. Compute $\frac{\mathbf{a} \cdot \mathbf{b}}{\mathbf{a} \cdot \mathbf{a}}$ and $\left(\frac{\mathbf{a} \cdot \mathbf{b}}{\mathbf{a} \cdot \mathbf{a}}\right) \mathbf{a}$.
- 2. Find a unit vector **u** in the direction of **c**.
- 3. Show that **d** is orthogonal to **c**.
- **4.** Use the results of Practice Problems 2 and 3 to explain why **d** must be orthogonal to the unit vector u.

6.1 EXERCISES

Compute the quantities in Exercises 1-8 using the vectors

$$\mathbf{u} = \begin{bmatrix} -1\\2 \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} 4\\6 \end{bmatrix}, \quad \mathbf{w} = \begin{bmatrix} 3\\-1\\-5 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 6\\-2\\3 \end{bmatrix}$$

- 1. $\mathbf{u} \cdot \mathbf{u}$, $\mathbf{v} \cdot \mathbf{u}$, and $\frac{\mathbf{v} \cdot \mathbf{u}}{\mathbf{u} \cdot \mathbf{u}}$ 2. $\mathbf{w} \cdot \mathbf{w}$, $\mathbf{x} \cdot \mathbf{w}$, and $\frac{\mathbf{x} \cdot \mathbf{w}}{\mathbf{w} \cdot \mathbf{w}}$
- 3. $\frac{1}{\mathbf{w}_{\bullet}\mathbf{w}}\mathbf{w}$
- 5. $\left(\frac{\mathbf{u} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}}\right) \mathbf{v}$
- 6. $\left(\frac{\mathbf{x} \cdot \mathbf{w}}{\mathbf{x} \cdot \mathbf{x}}\right) \mathbf{x}$
- 7. ||w||

In Exercises 9-12, find a unit vector in the direction of the given

- **9.** $\begin{bmatrix} -30 \\ 40 \end{bmatrix}$
- 10. $\begin{vmatrix} -6 \\ 4 \\ -3 \end{vmatrix}$
- **11.** | 7/4 | 1/2 |
- 13. Find the distance between $\mathbf{x} = \begin{bmatrix} 10 \\ -3 \end{bmatrix}$ and $\mathbf{y} = \begin{bmatrix} -1 \\ -5 \end{bmatrix}$.

14. Find the distance between $\mathbf{u} = \begin{bmatrix} 0 \\ -5 \\ 2 \end{bmatrix}$ and $\mathbf{z} = \begin{bmatrix} -4 \\ -1 \\ 8 \end{bmatrix}$.

Determine which pairs of vectors in Exercises 15-18 are orthog-

- 15. $\mathbf{a} = \begin{bmatrix} 8 \\ -5 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} -2 \\ -3 \end{bmatrix}$ 16. $\mathbf{u} = \begin{bmatrix} 12 \\ 3 \\ -5 \end{bmatrix}, \mathbf{v} = \begin{bmatrix} 2 \\ -3 \\ 3 \end{bmatrix}$
- 17. $\mathbf{u} = \begin{bmatrix} 3 \\ 2 \\ -5 \\ 0 \end{bmatrix}, \mathbf{v} = \begin{bmatrix} -4 \\ 1 \\ -2 \\ 6 \end{bmatrix}$ 18. $\mathbf{y} = \begin{bmatrix} -3 \\ 7 \\ 4 \\ 0 \end{bmatrix}, \mathbf{z} = \begin{bmatrix} 1 \\ -8 \\ 15 \\ 7 \end{bmatrix}$

In Exercises 19 and 20, all vectors are in \mathbb{R}^n . Mark each statement True or False. Justify each answer.

- **19.** a. $\mathbf{v} \cdot \mathbf{v} = \|\mathbf{v}\|^2$.
 - b. For any scalar c, $\mathbf{u} \cdot (c\mathbf{v}) = c(\mathbf{u} \cdot \mathbf{v})$.
 - c. If the distance from \mathbf{u} to \mathbf{v} equals the distance from \mathbf{u} to $-\mathbf{v}$, then \mathbf{u} and \mathbf{v} are orthogonal.
 - d. For a square matrix A, vectors in Col A are orthogonal to vectors in Nul A.
 - e. If vectors $\mathbf{v}_1, \dots, \mathbf{v}_p$ span a subspace W and if \mathbf{x} is orthogonal to each \mathbf{v}_j for $j = 1, \dots, p$, then \mathbf{x} is in W^{\perp} .

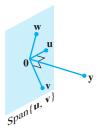
- 20. a. $\mathbf{u} \cdot \mathbf{v} \mathbf{v} \cdot \mathbf{u} = 0$.
 - b. For any scalar c, $||c\mathbf{v}|| = c||\mathbf{v}||$.
 - c. If \mathbf{x} is orthogonal to every vector in a subspace W, then \mathbf{x} is in W^{\perp} .
 - d. If $\|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 = \|\mathbf{u} + \mathbf{v}\|^2$, then \mathbf{u} and \mathbf{v} are orthogonal.
 - e. For an $m \times n$ matrix A, vectors in the null space of A are orthogonal to vectors in the row space of A.
- 21. Use the transpose definition of the inner product to verify parts (b) and (c) of Theorem 1. Mention the appropriate facts from Chapter 2.
- **22.** Let $\mathbf{u} = (u_1, u_2, u_3)$. Explain why $\mathbf{u} \cdot \mathbf{u} \ge 0$. When is
- 23. Let $\mathbf{u} = \begin{bmatrix} 2 \\ -5 \\ -1 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} -7 \\ -4 \\ 6 \end{bmatrix}$. Compute and compare

 $\mathbf{u} \cdot \mathbf{v}$, $\|\mathbf{u}\|^2$, $\|\mathbf{v}\|^2$, and $\|\mathbf{u} + \mathbf{v}\|^2$. Do not use the Pythagorean Theorem.

- **24.** Verify the *parallelogram law* for vectors **u** and **v** in \mathbb{R}^n : $\|\mathbf{u} + \mathbf{v}\|^2 + \|\mathbf{u} - \mathbf{v}\|^2 = 2\|\mathbf{u}\|^2 + 2\|\mathbf{v}\|^2$
- **25.** Let $\mathbf{v} = \begin{bmatrix} a \\ b \end{bmatrix}$. Describe the set H of vectors $\begin{bmatrix} x \\ y \end{bmatrix}$ that are orthogonal to \mathbf{v} . [*Hint*: Consider $\mathbf{v} = \mathbf{0}$ and $\mathbf{v} \neq \mathbf{0}$.]
- **26.** Let $\mathbf{u} = \begin{bmatrix} 5 \\ -6 \\ 7 \end{bmatrix}$, and let W be the set of all \mathbf{x} in \mathbb{R}^3 such that

 $\mathbf{u} \cdot \mathbf{x} = 0$. What theorem in Chapter 4 can be used to show that W is a subspace of \mathbb{R}^3 ? Describe W in geometric language.

- 27. Suppose a vector **v** is orthogonal to vectors **u** and **v**. Show that **y** is orthogonal to the vector $\mathbf{u} + \mathbf{v}$.
- 28. Suppose y is orthogonal to u and v. Show that y is orthogonal to every w in Span {u, v}. [Hint: An arbitrary w in Span $\{\mathbf{u}, \mathbf{v}\}$ has the form $\mathbf{w} = c_1 \mathbf{u} + c_2 \mathbf{v}$. Show that \mathbf{v} is orthogonal to such a vector w.]



29. Let $W = \text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$. Show that if \mathbf{x} is orthogonal to each \mathbf{v}_j , for $1 \le j \le p$, then \mathbf{x} is orthogonal to every vector in W.

- **30.** Let W be a subspace of \mathbb{R}^n , and let W^{\perp} be the set of all vectors orthogonal to W. Show that W^{\perp} is a subspace of \mathbb{R}^n using the following steps.
 - a. Take **z** in W^{\perp} , and let **u** represent any element of W. Then $\mathbf{z} \cdot \mathbf{u} = 0$. Take any scalar c and show that $c\mathbf{z}$ is orthogonal to \mathbf{u} . (Since \mathbf{u} was an arbitrary element of W, this will show that $c\mathbf{z}$ is in W^{\perp} .)
 - b. Take \mathbf{z}_1 and \mathbf{z}_2 in W^{\perp} , and let \mathbf{u} be any element of W. Show that $\mathbf{z}_1 + \mathbf{z}_2$ is orthogonal to \mathbf{u} . What can you conclude about $\mathbf{z}_1 + \mathbf{z}_2$? Why?
 - c. Finish the proof that W^{\perp} is a subspace of \mathbb{R}^n .
- 31. Show that if x is in both W and W^{\perp} , then x = 0.
- **32.** [M] Construct a pair \mathbf{u} , \mathbf{v} of random vectors in \mathbb{R}^4 , and let

$$A = \begin{bmatrix} .5 & .5 & .5 & .5 \\ .5 & .5 & -.5 & -.5 \\ .5 & -.5 & .5 & -.5 \\ .5 & -.5 & -.5 & .5 \end{bmatrix}$$

- a. Denote the columns of A by $\mathbf{a}_1, \dots, \mathbf{a}_4$. Compute the length of each column, and compute $\mathbf{a}_1 \cdot \mathbf{a}_2$, $\mathbf{a}_1 \cdot \mathbf{a}_3$, $\mathbf{a}_1 \cdot \mathbf{a}_4$, $\mathbf{a}_2 \cdot \mathbf{a}_3$, $\mathbf{a}_2 \cdot \mathbf{a}_4$, and $\mathbf{a}_3 \cdot \mathbf{a}_4$.
- b. Compute and compare the lengths of \mathbf{u} , $A\mathbf{u}$, \mathbf{v} , and $A\mathbf{v}$.
- c. Use equation (2) in this section to compute the cosine of the angle between **u** and **v**. Compare this with the cosine of the angle between $A\mathbf{u}$ and $A\mathbf{v}$.
- d. Repeat parts (b) and (c) for two other pairs of random vectors. What do you conjecture about the effect of A on vectors?
- **33.** [M] Generate random vectors \mathbf{x} , \mathbf{y} , and \mathbf{v} in \mathbb{R}^4 with integer entries (and $\mathbf{v} \neq \mathbf{0}$), and compute the quantities

$$\left(\frac{\mathbf{x} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}}\right) \mathbf{v}, \left(\frac{\mathbf{y} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}}\right) \mathbf{v}, \frac{(\mathbf{x} + \mathbf{y}) \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v}, \frac{(10\mathbf{x}) \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v}$$

Repeat the computations with new random vectors \mathbf{x} and y. What do you conjecture about the mapping $\mathbf{x} \mapsto T(\mathbf{x}) =$ $\left(\frac{\mathbf{x} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}}\right) \mathbf{v}$ (for $\mathbf{v} \neq \mathbf{0}$)? Verify your conjecture algebraically.

34. [M] Let
$$A = \begin{bmatrix} -6 & 3 & -27 & -33 & -13 \\ 6 & -5 & 25 & 28 & 14 \\ 8 & -6 & 34 & 38 & 18 \\ 12 & -10 & 50 & 41 & 23 \\ 14 & -21 & 49 & 29 & 33 \end{bmatrix}$$
. Construct

construct a matrix R whose rows form a basis for Row A (see Section 4.6 for details). Perform a matrix computation with N and R that illustrates a fact from Theorem 3.

SOLUTION

$$U\mathbf{x} = \begin{bmatrix} 1/\sqrt{2} & 2/3 \\ 1/\sqrt{2} & -2/3 \\ 0 & 1/3 \end{bmatrix} \begin{bmatrix} \sqrt{2} \\ 3 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \\ 1 \end{bmatrix}$$
$$\|U\mathbf{x}\| = \sqrt{9+1+1} = \sqrt{11}$$
$$\|\mathbf{x}\| = \sqrt{2+9} = \sqrt{11}$$

Theorems 6 and 7 are particularly useful when applied to square matrices. An **orthogonal matrix** is a square invertible matrix U such that $U^{-1} = U^T$. By Theorem 6, such a matrix has orthonormal columns.1 It is easy to see that any square matrix with orthonormal columns is an orthogonal matrix. Surprisingly, such a matrix must have orthonormal rows, too. See Exercises 27 and 28. Orthogonal matrices will appear frequently in Chapter 7.

EXAMPLE 7 The matrix

$$U = \begin{bmatrix} 3/\sqrt{11} & -1/\sqrt{6} & -1/\sqrt{66} \\ 1/\sqrt{11} & 2/\sqrt{6} & -4/\sqrt{66} \\ 1/\sqrt{11} & 1/\sqrt{6} & 7/\sqrt{66} \end{bmatrix}$$

is an orthogonal matrix because it is square and because its columns are orthonormal, by Example 5. Verify that the rows are orthonormal, too!

PRACTICE PROBLEMS

- **1.** Let $\mathbf{u}_1 = \begin{bmatrix} -1/\sqrt{5} \\ 2/\sqrt{5} \end{bmatrix}$ and $\mathbf{u}_2 = \begin{bmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \end{bmatrix}$. Show that $\{\mathbf{u}_1, \mathbf{u}_2\}$ is an orthonormal basis for \mathbb{R}^2 .
- **2.** Let y and L be as in Example 3 and Fig. 3. Compute the orthogonal projection $\hat{\mathbf{y}}$ of **y** onto *L* using $\mathbf{u} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ instead of the **u** in Example 3.
- 3. Let U and \mathbf{x} be as in Example 6, and let $\mathbf{y} = \begin{bmatrix} -3\sqrt{2} \\ 6 \end{bmatrix}$. Verify that $U\mathbf{x} \cdot U\mathbf{y} = \mathbf{x} \cdot \mathbf{y}$.

6.2 EXERCISES

In Exercises 1–6, determine which sets of vectors are orthogonal.

$$\mathbf{1.} \begin{bmatrix} -1 \\ 4 \\ -3 \end{bmatrix}, \begin{bmatrix} 5 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ -4 \\ -7 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} -5 \\ -2 \\ 1 \end{bmatrix}$$

5.
$$\begin{bmatrix} 3 \\ -2 \\ 1 \\ 3 \end{bmatrix}$$
, $\begin{bmatrix} -1 \\ 3 \\ -3 \\ 4 \end{bmatrix}$, $\begin{bmatrix} 3 \\ 8 \\ 7 \\ 0 \end{bmatrix}$

$$\begin{bmatrix} 3 \\ -2 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} -1 \\ 3 \\ -3 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 8 \\ 7 \\ 0 \end{bmatrix} \qquad 6. \begin{bmatrix} 5 \\ -4 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} -4 \\ 1 \\ -3 \\ 8 \end{bmatrix}, \begin{bmatrix} 3 \\ 3 \\ 5 \\ -1 \end{bmatrix}$$

3.
$$\begin{bmatrix} 2 \\ -7 \\ -1 \end{bmatrix}$$
, $\begin{bmatrix} -6 \\ -3 \\ 9 \end{bmatrix}$, $\begin{bmatrix} 3 \\ 1 \\ -1 \end{bmatrix}$ 4. $\begin{bmatrix} 2 \\ -5 \\ -3 \end{bmatrix}$, $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 4 \\ -2 \\ 6 \end{bmatrix}$

$$\mathbf{4.} \begin{bmatrix} 2 \\ -5 \\ -3 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ -2 \\ 6 \end{bmatrix}$$

In Exercises 7–10, show that $\{\mathbf{u}_1, \mathbf{u}_2\}$ or $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is an orthogonal basis for \mathbb{R}^2 or \mathbb{R}^3 , respectively. Then express x as a linear

7.
$$\mathbf{u}_1 = \begin{bmatrix} 2 \\ -3 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 6 \\ 4 \end{bmatrix}$, and $\mathbf{x} = \begin{bmatrix} 9 \\ -7 \end{bmatrix}$

¹A better name might be orthonormal matrix, and this term is found in some statistics texts. However, orthogonal matrix is the standard term in linear algebra.

8.
$$\mathbf{u}_1 = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} -2 \\ 6 \end{bmatrix}$, and $\mathbf{x} = \begin{bmatrix} -6 \\ 3 \end{bmatrix}$

9.
$$\mathbf{u}_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} -1 \\ 4 \\ 1 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$, and $\mathbf{x} = \begin{bmatrix} 8 \\ -4 \\ -3 \end{bmatrix}$

10.
$$\mathbf{u}_1 = \begin{bmatrix} 3 \\ -3 \\ 0 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 2 \\ 2 \\ -1 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 1 \\ 1 \\ 4 \end{bmatrix}$, and $\mathbf{x} = \begin{bmatrix} 5 \\ -3 \\ 1 \end{bmatrix}$

- 11. Compute the orthogonal projection of $\begin{bmatrix} 1 \\ 7 \end{bmatrix}$ onto the line through $\begin{bmatrix} -4\\2 \end{bmatrix}$ and the origin.
- 12. Compute the orthogonal projection of $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$ onto the line through $\begin{bmatrix} -1 \\ 3 \end{bmatrix}$ and the origin.
- 13. Let $\mathbf{y} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 4 \\ -7 \end{bmatrix}$. Write \mathbf{y} as the sum of two orthogonal vectors, one in Span $\{\mathbf{u}\}$ and one orthogonal to \mathbf{u} .
- **14.** Let $\mathbf{y} = \begin{bmatrix} 2 \\ 6 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 7 \\ 1 \end{bmatrix}$. Write \mathbf{y} as the sum of a vector in Span $\{\mathbf{u}\}$ and a vector orthogonal to \mathbf{u} .
- **15.** Let $\mathbf{y} = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 8 \\ 6 \end{bmatrix}$. Compute the distance from \mathbf{y}
- **16.** Let $\mathbf{y} = \begin{bmatrix} -3 \\ 9 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$. Compute the distance from \mathbf{y}

In Exercises 17–22, determine which sets of vectors are orthonormal. If a set is only orthogonal, normalize the vectors to produce an orthonormal set.

17.
$$\begin{bmatrix} 1/3 \\ 1/3 \\ 1/3 \end{bmatrix}$$
, $\begin{bmatrix} -1/2 \\ 0 \\ 1/2 \end{bmatrix}$ **18.** $\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix}$

$$18. \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix}$$

19.
$$\begin{bmatrix} -.6 \\ .8 \end{bmatrix}$$
, $\begin{bmatrix} .8 \\ .6 \end{bmatrix}$

19.
$$\begin{bmatrix} -.6 \\ .8 \end{bmatrix}$$
, $\begin{bmatrix} .8 \\ .6 \end{bmatrix}$ **20.** $\begin{bmatrix} -2/3 \\ 1/3 \\ 2/3 \end{bmatrix}$, $\begin{bmatrix} 1/3 \\ 2/3 \\ 0 \end{bmatrix}$

21.
$$\begin{bmatrix} 1/\sqrt{10} \\ 3/\sqrt{20} \\ 3/\sqrt{20} \end{bmatrix}$$
, $\begin{bmatrix} 3/\sqrt{10} \\ -1/\sqrt{20} \\ -1/\sqrt{20} \end{bmatrix}$, $\begin{bmatrix} 0 \\ -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$

22.
$$\begin{bmatrix} 1/\sqrt{18} \\ 4/\sqrt{18} \\ 1/\sqrt{18} \end{bmatrix}$$
, $\begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -1/\sqrt{2} \end{bmatrix}$, $\begin{bmatrix} -2/3 \\ 1/3 \\ -2/3 \end{bmatrix}$

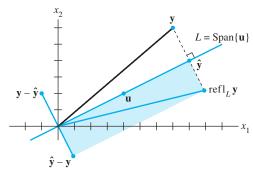
In Exercises 23 and 24, all vectors are in \mathbb{R}^n . Mark each statement True or False. Justify each answer.

23. a. Not every linearly independent set in \mathbb{R}^n is an orthogonal set.

- b. If y is a linear combination of nonzero vectors from an orthogonal set, then the weights in the linear combination can be computed without row operations on a matrix.
- c. If the vectors in an orthogonal set of nonzero vectors are normalized, then some of the new vectors may not be
- d. A matrix with orthonormal columns is an orthogonal matrix.
- e. If L is a line through $\mathbf{0}$ and if $\hat{\mathbf{y}}$ is the orthogonal projection of y onto L, then $\|\hat{\mathbf{y}}\|$ gives the distance from y to L.
- **24.** a. Not every orthogonal set in \mathbb{R}^n is linearly independent.
 - b. If a set $S = {\mathbf{u}_1, \dots, \mathbf{u}_p}$ has the property that $\mathbf{u}_i \cdot \mathbf{u}_j = 0$ whenever $i \neq j$, then S is an orthonormal set.
 - c. If the columns of an $m \times n$ matrix A are orthonormal, then the linear mapping $\mathbf{x} \mapsto A\mathbf{x}$ preserves lengths.
 - d. The orthogonal projection of \mathbf{y} onto \mathbf{v} is the same as the orthogonal projection of y onto cv whenever $c \neq 0$.
 - e. An orthogonal matrix is invertible.
- **25.** Prove Theorem 7. [Hint: For (a), compute $||U\mathbf{x}||^2$, or prove (b) first.]
- **26.** Suppose W is a subspace of \mathbb{R}^n spanned by n nonzero orthogonal vectors. Explain why $W = \mathbb{R}^n$.
- 27. Let U be a square matrix with orthonormal columns. Explain why U is invertible. (Mention the theorems you use.)
- **28.** Let U be an $n \times n$ orthogonal matrix. Show that the rows of U form an orthonormal basis of \mathbb{R}^n .
- **29.** Let U and V be $n \times n$ orthogonal matrices. Explain why UV is an orthogonal matrix. [That is, explain why UV is invertible and its inverse is $(UV)^T$.
- **30.** Let U be an orthogonal matrix, and construct V by interchanging some of the columns of U. Explain why V is an orthogonal matrix.
- 31. Show that the orthogonal projection of a vector **y** onto a line L through the origin in \mathbb{R}^2 does not depend on the choice of the nonzero \mathbf{u} in L used in the formula for $\hat{\mathbf{y}}$. To do this, suppose \mathbf{y} and \mathbf{u} are given and $\hat{\mathbf{y}}$ has been computed by formula (2) in this section. Replace $\bf u$ in that formula by $c\bf u$, where c is an unspecified nonzero scalar. Show that the new formula gives the same $\hat{\mathbf{y}}$.
- **32.** Let $\{v_1, v_2\}$ be an orthogonal set of nonzero vectors, and let c_1 , c_2 be any nonzero scalars. Show that $\{c_1\mathbf{v}_1, c_2\mathbf{v}_2\}$ is also an orthogonal set. Since orthogonality of a set is defined in terms of pairs of vectors, this shows that if the vectors in an orthogonal set are normalized, the new set will still be orthogonal.
- 33. Given $\mathbf{u} \neq \mathbf{0}$ in \mathbb{R}^n , let $L = \operatorname{Span} \{\mathbf{u}\}$. Show that the mapping $\mathbf{x} \mapsto \operatorname{proj}_L \mathbf{x}$ is a linear transformation.
- Given $\mathbf{u} \neq \mathbf{0}$ in \mathbb{R}^n , let $L = \operatorname{Span} \{\mathbf{u}\}$. For \mathbf{y} in \mathbb{R}^n , the **reflection of y in** L is the point refl_L **y** defined by

$$\operatorname{refl}_L \mathbf{y} = 2 \cdot \operatorname{proj}_L \mathbf{y} - \mathbf{y}$$

See the figure, which shows that $\operatorname{refl}_L \mathbf{y}$ is the sum of $\hat{\mathbf{y}} = \operatorname{proj}_L \mathbf{y}$ and $\hat{\mathbf{y}} - \mathbf{y}$. Show that the mapping $\mathbf{y} \mapsto \operatorname{refl}_L \mathbf{y}$ is a linear transformation.



The reflection of y in a line through the origin.

35. [M] Show that the columns of the matrix *A* are orthogonal by making an appropriate matrix calculation. State the calculation you use.

$$A = \begin{bmatrix} -6 & -3 & 6 & 1 \\ -1 & 2 & 1 & -6 \\ 3 & 6 & 3 & -2 \\ 6 & -3 & 6 & -1 \\ 2 & -1 & 2 & 3 \\ -3 & 6 & 3 & 2 \\ -2 & -1 & 2 & -3 \\ 1 & 2 & 1 & 6 \end{bmatrix}$$

- **36.** [M] In parts (a)–(d), let *U* be the matrix formed by normalizing each column of the matrix *A* in Exercise 35.
 - a. Compute U^TU and UU^T . How do they differ?
 - b. Generate a random vector \mathbf{y} in \mathbb{R}^8 , and compute $\mathbf{p} = UU^T\mathbf{y}$ and $\mathbf{z} = \mathbf{y} \mathbf{p}$. Explain why \mathbf{p} is in Col A. Verify that \mathbf{z} is orthogonal to \mathbf{p} .
 - c. Verify that z is orthogonal to each column of U.
 - d. Notice that $\mathbf{y} = \mathbf{p} + \mathbf{z}$, with \mathbf{p} in Col A. Explain why \mathbf{z} is in $(\operatorname{Col} A)^{\perp}$. (The significance of this decomposition of \mathbf{y} will be explained in the next section.)

SOLUTIONS TO PRACTICE PROBLEMS

1. The vectors are orthogonal because

$$\mathbf{u}_1 \cdot \mathbf{u}_2 = -2/5 + 2/5 = 0$$

They are unit vectors because

$$\|\mathbf{u}_1\|^2 = (-1/\sqrt{5})^2 + (2/\sqrt{5})^2 = 1/5 + 4/5 = 1$$

 $\|\mathbf{u}_2\|^2 = (2/\sqrt{5})^2 + (1/\sqrt{5})^2 = 4/5 + 1/5 = 1$

In particular, the set $\{\mathbf{u}_1, \mathbf{u}_2\}$ is linearly independent, and hence is a basis for \mathbb{R}^2 since there are two vectors in the set.

2. When $\mathbf{y} = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$,

$$\hat{\mathbf{y}} = \frac{\mathbf{y} \cdot \mathbf{u}}{\mathbf{u} \cdot \mathbf{u}} \mathbf{u} = \frac{20}{5} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = 4 \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 8 \\ 4 \end{bmatrix}$$

This is the same $\hat{\mathbf{y}}$ found in Example 3. The orthogonal projection does not seem to depend on the \mathbf{u} chosen on the line. See Exercise 31.

3. $U\mathbf{y} = \begin{bmatrix} 1/\sqrt{2} & 2/3 \\ 1/\sqrt{2} & -2/3 \\ 0 & 1/3 \end{bmatrix} \begin{bmatrix} -3\sqrt{2} \\ 6 \end{bmatrix} = \begin{bmatrix} 1 \\ -7 \\ 2 \end{bmatrix}$

Also, from Example 6,
$$\mathbf{x} = \begin{bmatrix} \sqrt{2} \\ 3 \end{bmatrix}$$
 and $U\mathbf{x} = \begin{bmatrix} 3 \\ -1 \\ 1 \end{bmatrix}$. Hence

$$U\mathbf{x} \cdot U\mathbf{y} = 3 + 7 + 2 = 12$$
, and $\mathbf{x} \cdot \mathbf{y} = -6 + 18 = 12$

PRACTICE PROBLEM

Let
$$\mathbf{u}_1 = \begin{bmatrix} -7 \\ 1 \\ 4 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix}$, $\mathbf{y} = \begin{bmatrix} -9 \\ 1 \\ 6 \end{bmatrix}$, and $W = \operatorname{Span}\{\mathbf{u}_1, \mathbf{u}_2\}$. Use the fact

that \mathbf{u}_1 and \mathbf{u}_2 are orthogonal to compute $\operatorname{proj}_W \mathbf{y}_2$

6.3 EXERCISES

In Exercises 1 and 2, you may assume that $\{\mathbf{u}_1, \dots, \mathbf{u}_4\}$ is an orthogonal basis for \mathbb{R}^4 .

1.
$$\mathbf{u}_1 = \begin{bmatrix} 0 \\ 1 \\ -4 \\ -1 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 3 \\ 5 \\ 1 \\ 1 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ -4 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 5 \\ -3 \\ -1 \\ 1 \end{bmatrix}$, $\mathbf{x} = \begin{bmatrix} 10 \\ -8 \\ 2 \end{bmatrix}$. Write \mathbf{x} as the sum of two vectors, one in

Span $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ and the other in Span $\{\mathbf{u}_4\}$.

2.
$$\mathbf{u}_1 = \begin{bmatrix} 1\\2\\1\\1 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} -2\\1\\-1\\1 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 1\\1\\-2\\-1 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} -1\\1\\1\\-2 \end{bmatrix}$,

$$\mathbf{v} = \begin{bmatrix} 5 \\ -3 \\ 3 \end{bmatrix}$$
. Write \mathbf{v} as the sum of two vectors, one in

Span $\{\mathbf{u}_1\}$ and the other in Span $\{\mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}$.

In Exercises 3–6, verify that $\{\mathbf{u}_1, \mathbf{u}_2\}$ is an orthogonal set, and then find the orthogonal projection of \mathbf{y} onto Span $\{\mathbf{u}_1, \mathbf{u}_2\}$.

3.
$$\mathbf{y} = \begin{bmatrix} -1 \\ 4 \\ 3 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$$

4.
$$\mathbf{y} = \begin{bmatrix} 6 \\ 3 \\ -2 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} -4 \\ 3 \\ 0 \end{bmatrix}$$

5.
$$\mathbf{y} = \begin{bmatrix} -1 \\ 2 \\ 6 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 3 \\ -1 \\ 2 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix}$$

6.
$$\mathbf{y} = \begin{bmatrix} 6 \\ 4 \\ 1 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} -4 \\ -1 \\ 1 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

In Exercises 7–10, let W be the subspace spanned by the \mathbf{u} 's, and write \mathbf{v} as the sum of a vector in W and a vector orthogonal to W.

7.
$$\mathbf{y} = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 1 \\ 3 \\ -2 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 5 \\ 1 \\ 4 \end{bmatrix}$$

8.
$$\mathbf{y} = \begin{bmatrix} -1 \\ 4 \\ 3 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} -1 \\ 3 \\ -2 \end{bmatrix}$$

9.
$$\mathbf{y} = \begin{bmatrix} 4 \\ 3 \\ 3 \\ -1 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} -1 \\ 3 \\ 1 \\ -2 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

10.
$$\mathbf{y} = \begin{bmatrix} 3 \\ 4 \\ 5 \\ 6 \end{bmatrix}, \mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ -1 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \\ -1 \end{bmatrix}$$

In Exercises 11 and 12, find the closest point to \mathbf{y} in the subspace W spanned by \mathbf{v}_1 and \mathbf{v}_2 .

11.
$$\mathbf{y} = \begin{bmatrix} 3 \\ 1 \\ 5 \\ 1 \end{bmatrix}, \mathbf{v}_1 = \begin{bmatrix} 3 \\ 1 \\ -1 \\ 1 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix}$$

12.
$$\mathbf{y} = \begin{bmatrix} 3 \\ -1 \\ 1 \\ 13 \end{bmatrix}, \mathbf{v}_1 = \begin{bmatrix} 1 \\ -2 \\ -1 \\ 2 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} -4 \\ 1 \\ 0 \\ 3 \end{bmatrix}$$

In Exercises 13 and 14, find the best approximation to **z** by vectors of the form c_1 **v**₁ + c_2 **v**₂.

13.
$$\mathbf{z} = \begin{bmatrix} 3 \\ -7 \\ 2 \\ 3 \end{bmatrix}, \mathbf{v}_1 = \begin{bmatrix} 2 \\ -1 \\ -3 \\ 1 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ -1 \end{bmatrix}$$

14.
$$\mathbf{z} = \begin{bmatrix} 2 \\ 4 \\ 0 \\ -1 \end{bmatrix}, \mathbf{v}_1 = \begin{bmatrix} 2 \\ 0 \\ -1 \\ -3 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 5 \\ -2 \\ 4 \\ 2 \end{bmatrix}$$

15. Let
$$\mathbf{y} = \begin{bmatrix} 5 \\ -9 \\ 5 \end{bmatrix}$$
, $\mathbf{u}_1 = \begin{bmatrix} -3 \\ -5 \\ 1 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} -3 \\ 2 \\ 1 \end{bmatrix}$. Find the

distance from **y** to the plane in \mathbb{R}^3 spanned by \mathbf{u}_1 and \mathbf{u}_2 .

16. Let \mathbf{y} , \mathbf{v}_1 , and \mathbf{v}_2 be as in Exercise 12. Find the distance from \mathbf{y} to the subspace of \mathbb{R}^4 spanned by \mathbf{v}_1 and \mathbf{v}_2 .

17. Let
$$\mathbf{y} = \begin{bmatrix} 4 \\ 8 \\ 1 \end{bmatrix}$$
, $\mathbf{u}_1 = \begin{bmatrix} 2/3 \\ 1/3 \\ 2/3 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} -2/3 \\ 2/3 \\ 1/3 \end{bmatrix}$, and $W = \operatorname{Span} \{\mathbf{u}_1, \mathbf{u}_2\}$.

- a. Let $U = [\mathbf{u}_1 \ \mathbf{u}_2]$. Compute $U^T U$ and $U U^T$.
- b. Compute $\operatorname{proj}_W \mathbf{y}$ and $(UU^T)\mathbf{y}$.

18. Let
$$\mathbf{y} = \begin{bmatrix} 7 \\ 9 \end{bmatrix}$$
, $\mathbf{u}_1 = \begin{bmatrix} 1/\sqrt{10} \\ -3/\sqrt{10} \end{bmatrix}$, and $W = \operatorname{Span}\{\mathbf{u}_1\}$.

- a. Let U be the 2×1 matrix whose only column is \mathbf{u}_1 . Compute U^TU and UU^T .
- b. Compute $\operatorname{proj}_{W} \mathbf{y}$ and $(UU^{T})\mathbf{y}$.

19. Let
$$\mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 5 \\ -1 \\ 2 \end{bmatrix}$, and $\mathbf{u}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$. Note that

 \mathbf{u}_1 and \mathbf{u}_2 are orthogonal but that \mathbf{u}_3 is not orthogonal to \mathbf{u}_1 or \mathbf{u}_2 . It can be shown that \mathbf{u}_3 is not in the subspace W spanned by \mathbf{u}_1 and \mathbf{u}_2 . Use this fact to construct a nonzero vector \mathbf{v} in \mathbb{R}^3 that is orthogonal to \mathbf{u}_1 and \mathbf{u}_2 .

20. Let
$$\mathbf{u}_1$$
 and \mathbf{u}_2 be as in Exercise 19, and let $\mathbf{u}_4 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$. It can

be shown that \mathbf{u}_4 is not in the subspace W spanned by \mathbf{u}_1 and \mathbf{u}_2 . Use this fact to construct a nonzero vector \mathbf{v} in \mathbb{R}^3 that is orthogonal to \mathbf{u}_1 and \mathbf{u}_2 .

In Exercises 21 and 22, all vectors and subspaces are in \mathbb{R}^n . Mark each statement True or False. Justify each answer.

- **21.** a. If **z** is orthogonal to \mathbf{u}_1 and to \mathbf{u}_2 and if $W = \operatorname{Span} \{\mathbf{u}_1, \mathbf{u}_2\}$, then **z** must be in W^{\perp} .
 - b. For each \mathbf{y} and each subspace W, the vector $\mathbf{y} \operatorname{proj}_W \mathbf{y}$ is orthogonal to W.
 - c. The orthogonal projection $\hat{\mathbf{y}}$ of \mathbf{y} onto a subspace W can sometimes depend on the orthogonal basis for W used to compute $\hat{\mathbf{y}}$.
 - d. If y is in a subspace W, then the orthogonal projection of y onto W is y itself.

- e. If the columns of an $n \times p$ matrix U are orthonormal, then $UU^T\mathbf{y}$ is the orthogonal projection of \mathbf{y} onto the column space of U.
- **22.** a. If W is a subspace of \mathbb{R}^n and if v is in both W and W^{\perp} , then v must be the zero vector.
 - b. In the Orthogonal Decomposition Theorem, each term in formula (2) for $\hat{\mathbf{y}}$ is itself an orthogonal projection of \mathbf{y} onto a subspace of W.
 - c. If $\mathbf{y} = \mathbf{z}_1 + \mathbf{z}_2$, where \mathbf{z}_1 is in a subspace W and \mathbf{z}_2 is in W^{\perp} , then \mathbf{z}_1 must be the orthogonal projection of \mathbf{y} onto W.
 - d. The best approximation to \mathbf{y} by elements of a subspace W is given by the vector $\mathbf{y} \operatorname{proj}_W \mathbf{y}$.
 - e. If an $n \times p$ matrix U has orthonormal columns, then $UU^T\mathbf{x} = \mathbf{x}$ for all \mathbf{x} in \mathbb{R}^n .
- 23. Let A be an $m \times n$ matrix. Prove that every vector \mathbf{x} in \mathbb{R}^n can be written in the form $\mathbf{x} = \mathbf{p} + \mathbf{u}$, where \mathbf{p} is in Row A and \mathbf{u} is in Nul A. Also, show that if the equation $A\mathbf{x} = \mathbf{b}$ is consistent, then there is a unique \mathbf{p} in Row A such that $A\mathbf{p} = \mathbf{b}$.
- **24.** Let W be a subspace of \mathbb{R}^n with an orthogonal basis $\{\mathbf{w}_1,\ldots,\mathbf{w}_p\}$, and let $\{\mathbf{v}_1,\ldots,\mathbf{v}_q\}$ be an orthogonal basis for W^\perp
 - a. Explain why $\{\mathbf{w}_1,\ldots,\mathbf{w}_p,\mathbf{v}_1,\ldots,\mathbf{v}_q\}$ is an orthogonal set.
 - b. Explain why the set in part (a) spans \mathbb{R}^n .
 - c. Show that dim $W + \dim W^{\perp} = n$.
- **25.** [M] Let U be the 8×4 matrix in Exercise 36 in Section 6.2. Find the closest point to $\mathbf{y} = (1, 1, 1, 1, 1, 1, 1, 1)$ in Col U. Write the keystrokes or commands you use to solve this problem.
- **26.** [M] Let *U* be the matrix in Exercise 25. Find the distance from $\mathbf{b} = (1, 1, 1, 1, -1, -1, -1, -1)$ to Col *U*.

SOLUTION TO PRACTICE PROBLEM

Compute

$$\operatorname{proj}_{W} \mathbf{y} = \frac{\mathbf{y} \cdot \mathbf{u}_{1}}{\mathbf{u}_{1} \cdot \mathbf{u}_{1}} \mathbf{u}_{1} + \frac{\mathbf{y} \cdot \mathbf{u}_{2}}{\mathbf{u}_{2} \cdot \mathbf{u}_{2}} \mathbf{u}_{2} = \frac{88}{66} \mathbf{u}_{1} + \frac{-2}{6} \mathbf{u}_{2}$$

$$= \frac{4}{3} \begin{bmatrix} -7\\1\\4 \end{bmatrix} - \frac{1}{3} \begin{bmatrix} -1\\1\\-2 \end{bmatrix} = \begin{bmatrix} -9\\1\\6 \end{bmatrix} = \mathbf{y}$$

In this case, y happens to be a linear combination of \mathbf{u}_1 and \mathbf{u}_2 , so y is in W. The closest point in W to y is y itself.