



Definition

Two subspaces $S, T \subset \mathbf{R}^n$ are *orthogonal* if

$$x^\top y = 0 \text{ for all } x \in S, y \in T.$$

For any set $S \subset \mathbf{R}^n$ (not necessarily a subspace), the *orthogonal complement* of S is the set

$$S^\perp = \{x \in \mathbf{R}^n \mid x^\top y = 0 \text{ for all } y \in S\}.$$

S^\perp is the set of all vectors which are orthogonal to every vector in S .

Orthogonal complement is a subspace

Notice that S^\perp is always a subspace. If $x \in S^\perp$, then $x^\top y = 0$ for all $y \in S$. So then $(\alpha x)^\top y = \alpha(x^\top y) = 0$ for all $\alpha \in \mathbf{R}$ and $y \in S$. We conclude $\alpha x \in S^\perp$ for all $\alpha \in \mathbf{R}$. In other words, S^\perp is closed under scalar multiplication. If $x, z \in S^\perp$, then $(x + z)^\top y = x^\top y + z^\top y = 0 + 0 = 0$. We conclude that $x + z \in S^\perp$ for all $x, z \in S^\perp$. In other words, S^\perp is closed under vector addition. Consequently, S^\perp is a subspace.

