

Theorem (fill in details).

$$1 \leq p \leq n-1, \quad 0 \leq p \leq n$$

1a) Let $W \subseteq \mathbb{R}^n$ be a subspace with $\dim W = p$, $1 \leq p \leq n$. Then $\dim(W^\perp) = n - p$, so
 $\dim(W) + \dim(W^\perp) = n$

Hint: Use reduced row echelon form ideas.

$$\text{Let } A = \left[\begin{array}{c} \vec{w}_1^T \\ \vec{w}_2^T \\ \vdots \\ \vec{w}_p^T \end{array} \right] \quad \left. \vphantom{\begin{array}{c} \vec{w}_1^T \\ \vec{w}_2^T \\ \vdots \\ \vec{w}_p^T \end{array}} \right\} p$$

$\underbrace{\hspace{10em}}_n$

where $\{\vec{w}_1, \vec{w}_2, \dots, \vec{w}_p\}$ basis for W .

rref(A) has p pivots
 otherwise elementary row ops
 would've created a basis for W
 with $< p$ elements, but $\dim W = p$

$$W^\perp = \text{Nul } A, \quad \dim(\text{Nul } A) = n - p$$

= # of non-pivot columns.

1b) $W \cap W^\perp = \{\vec{0}\}$

Hint: Let $\vec{x} \in W \cap W^\perp$. Compute $\vec{x} \cdot \vec{x}$.

↑
intersection

$$\vec{x} \cdot \vec{x} = 0$$

$\vec{x} \in W \cap W^\perp$

because

$$\vec{x} \in W^\perp, \quad \vec{x} \cdot \vec{w} = 0 \quad \forall \vec{w} \in W$$

1c) $(W^\perp)^\perp = W$.

Hint: Show $W \subseteq (W^\perp)^\perp$. Then count dimensions.

$$\vec{u} \in (W^\perp)^\perp \text{ means } \vec{u} \cdot \vec{z} = 0 \quad \forall \vec{z} \in W^\perp$$

$$\text{if } \vec{w} \in W, \text{ and } \vec{z} \in W^\perp \text{ then } \vec{w} \cdot \vec{z} = 0$$

$$\text{so } \vec{w} \in (W^\perp)^\perp$$

$$\dim W + \dim W^\perp = n$$

$$\Rightarrow \dim W^\perp + (\dim W^\perp)^\perp = n$$

1d) Let $B = \{\vec{w}_1, \vec{w}_2, \dots, \vec{w}_p\}$ be a basis for W and $C = \{\vec{z}_1, \vec{z}_2, \dots, \vec{z}_{n-p}\}$ be a basis for W^\perp . Then
 their union, $B \cup C$, is a basis for \mathbb{R}^n .

$$\Rightarrow \dim W = \dim (W^\perp)^\perp$$

$$\text{but } W \subseteq (W^\perp)^\perp$$

Hint: Show $B \cup C$ is linearly independent.

next time!

$$\text{Since dim's are } = \\ W = (W^\perp)^\perp$$

check linear ind.

$$c_1 \vec{w}_1 + c_2 \vec{w}_2 + \dots + c_p \vec{w}_p + d_1 \vec{z}_1 + d_2 \vec{z}_2 + \dots + d_{n-p} \vec{z}_{n-p} = \vec{0}$$

(the q -dim'l subspace of q -dim'l vector space is entire vector space)

$$\Rightarrow c_1 \vec{w}_1 + c_2 \vec{w}_2 + \dots + c_p \vec{w}_p = -d_1 \vec{z}_1 - d_2 \vec{z}_2 - \dots - d_{n-p} \vec{z}_{n-p}$$

$\in W \qquad \qquad \qquad \in W^\perp$

1e) Corollary

$$W \cap W^\perp = \{\vec{0}\}$$

$$\Rightarrow c_1 \vec{w}_1 + \dots + c_p \vec{w}_p = \vec{0} \quad \Rightarrow c_1 = c_2 = \dots = c_p = 0$$

$$-d_1 \vec{z}_1 - d_2 \vec{z}_2 - \dots - d_{n-p} \vec{z}_{n-p} = \vec{0} \quad \Rightarrow d_1 = d_2 = \dots = d_{n-p} = 0$$

each $\vec{x} \in \mathbb{R}^n$ can be written uniquely as

$$\vec{x} = \vec{w} + \vec{z}$$

$$w \in W, \quad \vec{z} \in W^\perp$$

proof

$$\vec{x} = c_1 \vec{w}_1 + \dots + c_p \vec{w}_p + d_1 \vec{z}_1 + \dots + d_{p^*} \vec{z}_{p^*}$$

unique weights

like proj prob. in \mathbb{R}^2

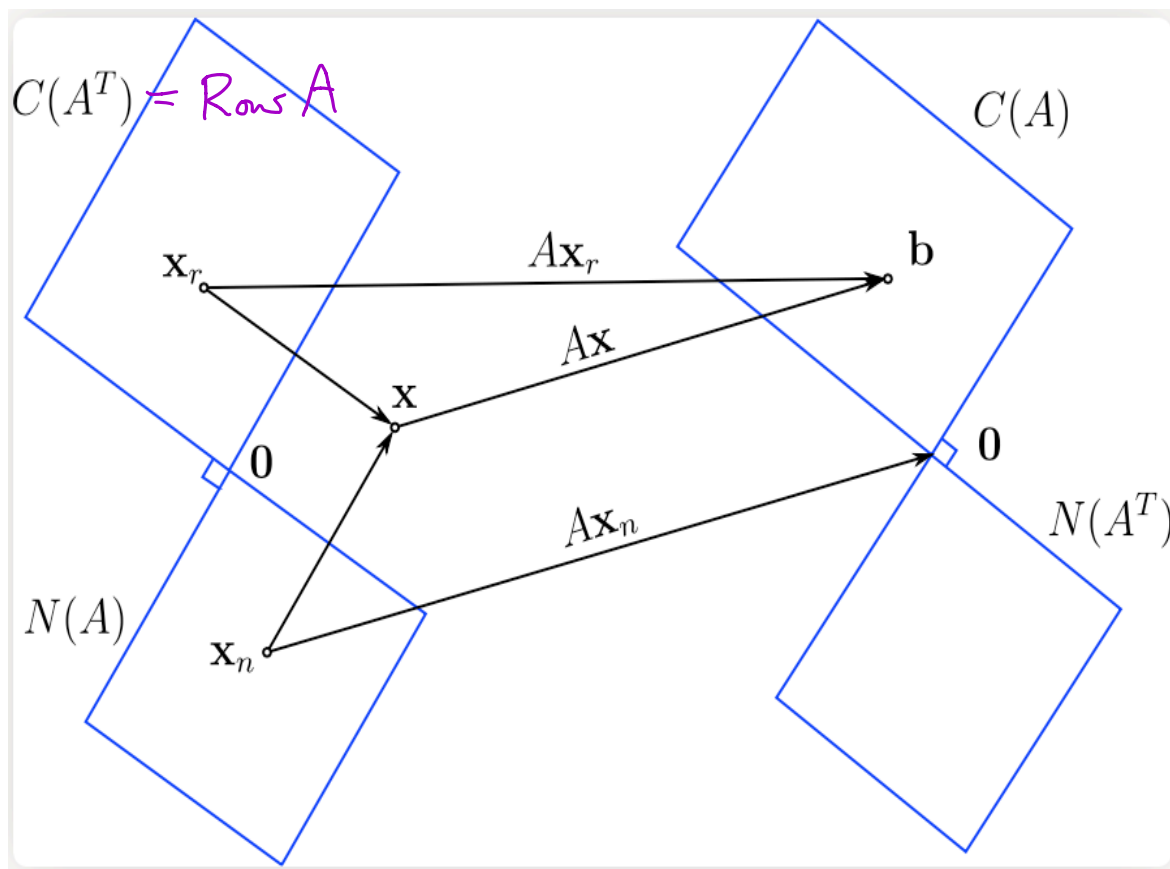
Remark: From the discussion above, and for any $m \times n$ matrix A of arbitrary rank p , we can deduce from the discussion above that $(\text{Row } A)^\perp = \text{Nul } A$; so $(\text{Nul } A)^\perp = \text{Row } A$; from our previous work we know that $\dim(\text{Row } A) = p$, $\dim(\text{Nul } A) = n - p$. This decomposes the domain of the linear transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$.

$$\text{Row } A = \{ \vec{v} \mid \vec{v} \cdot \text{Row}_i(A) = 0, i=1,2,\dots,m \}$$

$$T(\vec{x}) := A\vec{x}.$$

rank

By the same reasoning applied to the transpose transformation from $\mathbb{R}^m \rightarrow \mathbb{R}^n$, the codomain of T decomposes into $\text{Col } A = \text{Row } A^T$ and $(\text{Col } A)^\perp = \text{Nul } A^T$, with $\dim(\text{Col } A) = p$ and $\dim(\text{Nul } A^T) = m - p$. In other words, we have justified the diagram we really only waved our hands at back in Chapter 4, except for transformations from $\mathbb{R}^2 \rightarrow \mathbb{R}^2$.



$$\vec{w}_1 \quad \vec{w}_2$$

Exercise 2) In Exercise 1 with $W = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} \right\}$, we showed $W^\perp = \text{span} \left\{ \begin{bmatrix} 2 \\ -5 \\ 1 \end{bmatrix} \right\}$. Compute

$(W^\perp)^\perp$ as $\text{Nul} \begin{bmatrix} 2 & -5 & 1 \end{bmatrix}$ and verify that it recovers W (but with a different basis).

$$\downarrow \quad \begin{bmatrix} 2 & -5 & 1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = 0$$

$$\begin{array}{ccc|c} 2 & -5 & 1 & 0 \\ 1 & -2.5 & .5 & 0 \end{array}$$

$$\begin{aligned} z_1 &= 2.5t_2 - .5t_3 \\ z_2 &= t_2 \\ z_3 &= t_3 \end{aligned}$$

$$(W^\perp)^\perp = \text{span} \left\{ \begin{bmatrix} 2.5 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -.5 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\begin{aligned} \vec{w}_2 &= -2\vec{v}_2 = -2 \begin{bmatrix} -.5 \\ 0 \\ 1 \end{bmatrix} \\ \vec{w}_1 &= 1\vec{v}_1 + 3\vec{v}_2 \end{aligned}$$

wrong in class

$$\vec{z} = t_2 \begin{bmatrix} 2.5 \\ 1 \\ 0 \end{bmatrix} + t_3 \begin{bmatrix} -.5 \\ 0 \\ 1 \end{bmatrix}$$

$$\vec{w}_1 \checkmark \quad \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2.5 \\ 1 \\ 0 \end{bmatrix} + 3 \begin{bmatrix} -.5 \\ 0 \\ 1 \end{bmatrix}$$

Wed Apr 4

• 6.2-6.3 very good bases revisited: orthogonal and orthonormal bases. Projection onto multi-dimensional subspaces.

Announcements: Hw: 6.2 (7) (9) 11, (13) (17)
6.3 (1) 3, (5) (7) (11) (13) (21)

- A bit in Tues. notes ~ fix a typo
- most of today's
- quiz: projection problem.

4:12:56

Warm-up Exercise:

Show that the following set of vectors is orthogonal: i.e. the vectors in the set are all \perp to each other

$$\begin{aligned}\vec{v}_1 \cdot \vec{v}_2 &= 2 - 4 + 2 = 0 \\ \vec{v}_1 \cdot \vec{v}_3 &= -4 + 2 + 2 = 0 \\ \vec{v}_2 \cdot \vec{v}_3 &= -2 - 2 + 4 = 0\end{aligned}$$

$$\left\{ \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} \right\}$$

$\vec{v}_1 \quad \vec{v}_2 \quad \vec{v}_3$

orthonormal
orthogonal & unit length.

e.g.
(standard basis vectors, e.g. in \mathbb{R}^3
 $\{\vec{e}_1, \vec{e}_2, \vec{e}_3\}$)

$$\left\{ \frac{1}{3} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} \right\}$$

$\frac{\vec{v}}{\|\vec{v}\|}$ is $\vec{u}_1, \vec{u}_2, \vec{u}_3$
a unit vector

Definition: The set $\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_p\} \subseteq \mathbb{R}^n$ is called orthonormal if and only if

$$\underline{u}_i \cdot \underline{u}_i = 1, \quad i = 1, 2, \dots, p \quad \|\underline{u}_i\| = 1$$

$$\underline{u}_i \cdot \underline{u}_j = 0, \quad i \neq j.$$

So this is a set of unit vectors that are mutually orthogonal. It turns out that they make very good bases for p -dimensional subspaces W .

Bases which are only orthogonal are also good.

Examples you know already:

1) The standard basis $\{\underline{e}_1, \underline{e}_2, \dots, \underline{e}_n\} \subseteq \mathbb{R}^n$, or any subset of the standard basis vectors.

$$\underline{e}_i \cdot \underline{e}_j = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$$

2) Rotated bases in \mathbb{R}^2 . $\{\underline{u}_1, \underline{u}_2\} = \left\{ \begin{bmatrix} \cos \alpha \\ \sin \alpha \end{bmatrix}, \begin{bmatrix} -\sin \alpha \\ \cos \alpha \end{bmatrix} \right\}.$

Theorem (why orthonormal sets are very good bases): Let $B = \{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_p\} \subseteq \mathbb{R}^n$ be orthonormal.

Let $W = \text{span}\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_p\}$. Then

a) $\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_p\}$ is linearly independent, so a basis for W .

$$\text{If } c_1 \underline{u}_1 + c_2 \underline{u}_2 + \dots + c_p \underline{u}_p = \underline{0}$$

$$\Rightarrow (c_1 \underline{u}_1 + c_2 \underline{u}_2 + \dots + c_p \underline{u}_p) \cdot \underline{u}_1 = \underline{0} \cdot \underline{u}_1 = 0$$

$$= c_1 \underline{u}_1 \cdot \underline{u}_1 + c_2 \underline{u}_2 \cdot \underline{u}_1 + \dots + c_p \underline{u}_p \cdot \underline{u}_1 = 0$$

$$c_1 + 0 + 0 + \dots + 0 = 0 \Rightarrow c_1 = 0$$

$$(c_1 \underline{u}_1 + c_2 \underline{u}_2 + \dots + c_p \underline{u}_p) \cdot \underline{u}_j = \underline{0} \cdot \underline{u}_j = 0 \quad 1 \leq j \leq p$$

b) For $\underline{w} \in W$, the coordinate vector $[\underline{w}]_B = \begin{bmatrix} \underline{u}_1 \cdot \underline{w} \\ \underline{u}_2 \cdot \underline{w} \\ \vdots \\ \underline{u}_p \cdot \underline{w} \end{bmatrix}$ is directly computable. In other words, $c_j = \underline{u}_j \cdot \underline{w}$

$$W = \text{span}\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_p\}$$

$$\underline{w} = (\underline{u}_1 \cdot \underline{w})\underline{u}_1 + (\underline{u}_2 \cdot \underline{w})\underline{u}_2 + \dots + (\underline{u}_p \cdot \underline{w})\underline{u}_p$$

why?

$$\underline{w} \cdot \underline{u}_j = (c_1 \underline{u}_1 + c_2 \underline{u}_2 + \dots + c_p \underline{u}_p) \cdot \underline{u}_j$$

$$= c_1 \underline{u}_1 \cdot \underline{u}_j + c_2 \underline{u}_2 \cdot \underline{u}_j + \dots$$

$$= c_j$$

$$\underline{u}_i \cdot \underline{u}_j = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$$

$\{\underline{e}_1, \underline{e}_2, \underline{e}_3\}$ in \mathbb{R}^3

$$\begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} = 1 \underline{e}_1 + 4 \underline{e}_2 + 7 \underline{e}_3$$

$$\begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \cdot \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

c) Let $\mathbf{x} \in \mathbb{R}^n$. Then there is a unique nearest point to \mathbf{x} in W , which we call $proj_W \mathbf{x}$ ("the projection of \mathbf{x} onto W ."). The formula for this projection is given by

$$W = \text{span} \{ \vec{u}_1, \vec{u}_2, \dots, \vec{u}_p \}$$

$$proj_W \mathbf{x} = (\mathbf{u}_1 \cdot \mathbf{x}) \mathbf{u}_1 + (\mathbf{u}_2 \cdot \mathbf{x}) \mathbf{u}_2 + \dots + (\mathbf{u}_p \cdot \mathbf{x}) \mathbf{u}_p.$$

(As should be the case, projection onto W leaves elements of W fixed.)

Proof: We will use the Pythagorean Theorem to show that the formula above for $proj_W \mathbf{x}$ yields the nearest point in W to \mathbf{x} :

Define

$$\mathbf{z} = \mathbf{x} - proj_W \mathbf{x}$$

$$\mathbf{z} = \mathbf{x} - (\mathbf{u}_1 \cdot \mathbf{x}) \mathbf{u}_1 - (\mathbf{u}_2 \cdot \mathbf{x}) \mathbf{u}_2 - \dots - (\mathbf{u}_p \cdot \mathbf{x}) \mathbf{u}_p.$$

Then for $j = 1, 2, \dots, p$,

$$\mathbf{z} \in W^\perp$$

So $\mathbf{z} \perp W$, i.e.

$$\mathbf{z} \cdot (t_1 \mathbf{u}_1 + t_2 \mathbf{u}_2 + \dots + t_p \mathbf{u}_p) = 0$$

for all choices of the weight vector \mathbf{t} .

Let $\mathbf{w} \in W$. Then

$$\|\mathbf{x} - \mathbf{w}\|^2 = \|(\underbrace{\mathbf{x} - proj_W \mathbf{x}}_{\mathbf{z}}) + (\underbrace{proj_W \mathbf{x} - \mathbf{w}}_{\in W})\|^2.$$

Since $(\mathbf{x} - proj_W \mathbf{x}) = \mathbf{z}$ and since $(proj_W \mathbf{x} - \mathbf{w}) \in W$, we have the Pythagorean Theorem

$$\|\mathbf{x} - \mathbf{w}\|^2 = \|\mathbf{x} - proj_W \mathbf{x}\|^2 + \|proj_W \mathbf{x} - \mathbf{w}\|^2$$

$$\|\mathbf{x} - \mathbf{w}\|^2 = \|\mathbf{z}\|^2 + \|proj_W \mathbf{x} - \mathbf{w}\|^2.$$

So $\|\mathbf{x} - \mathbf{w}\|^2$ is always at least $\|\mathbf{z}\|^2$, with equality if and only if $\mathbf{w} = proj_W \mathbf{x}$.

QED

$$\begin{aligned} & \mathbf{z} \cdot \vec{u}_j \\ &= \mathbf{x} \cdot \vec{u}_j \\ & - (\vec{u}_1 \cdot \mathbf{x}) \vec{u}_1 \cdot \vec{u}_j \\ & - (\vec{u}_2 \cdot \mathbf{x}) \vec{u}_2 \cdot \vec{u}_j \\ & - (\vec{u}_j \cdot \mathbf{x}) \vec{u}_j \cdot \vec{u}_j = 0 \end{aligned}$$

$$\|\vec{a} + \vec{b}\|^2 = \|\vec{a}\|^2 + \|\vec{b}\|^2 + 2\vec{a} \cdot \vec{b}$$

Exercise 1

1a) Check that the set

$$\mathbf{B} = \left\{ \frac{1}{3} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}, \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} \right\}$$

is an orthonormal basis for \mathbb{R}^3 .

1b) For $\mathbf{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ find the coordinate vector $[\mathbf{x}]_{\mathbf{B}}$ and check your answer.

$$\text{solution } [\mathbf{x}]_{\mathbf{B}} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

Exercise 2 Consider the plane from Tuesday

$$W = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} \right\}$$

which is also given implicitly as a nullspace,

$$W = \text{Nul} \begin{bmatrix} 2 & -5 & 1 \end{bmatrix}.$$

2a) Verify that

$$B = \left\{ \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \right\}$$

is an ortho-normal basis for W .

$$W^\perp = \text{span} \left\{ \begin{bmatrix} 2 \\ -5 \\ 1 \end{bmatrix} \right\}$$

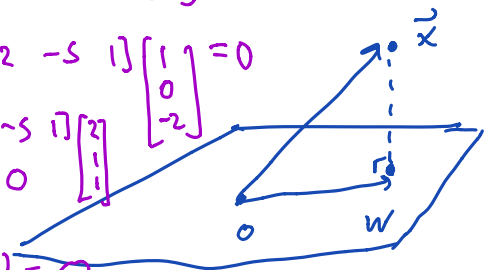
$$\begin{bmatrix} 2 & -5 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix} = 0$$

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

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

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

$$\vec{u}_1 \cdot \vec{u}_2 = \frac{1}{\sqrt{30}} (2 + 0 - 2) = 0.$$



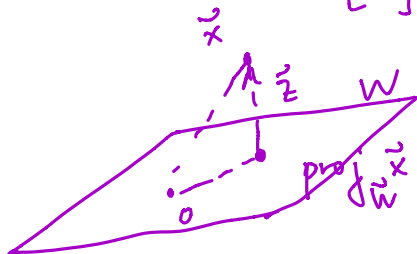
2b) Find $\text{proj}_W \mathbf{x}$ for $\mathbf{x} = \begin{bmatrix} 7 \\ -3 \\ 1 \end{bmatrix}$. Then verify that $\mathbf{z} = \mathbf{x} - \text{proj}_W \mathbf{x}$ is perpendicular to W .

$$\text{proj}_W \vec{x} = (\vec{x} \cdot \vec{u}_1) \vec{u}_1 + (\vec{x} \cdot \vec{u}_2) \vec{u}_2$$

$$= \left(\begin{bmatrix} 7 \\ -3 \\ 1 \end{bmatrix} \cdot \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} \right) \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} + \left(\begin{bmatrix} 7 \\ -3 \\ 1 \end{bmatrix} \cdot \frac{1}{\sqrt{6}} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \right) \frac{1}{\sqrt{6}} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$$

$$= \frac{1}{5} \cdot 5 \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} + \frac{1}{6} \cdot 12 \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} + \begin{bmatrix} 4 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \\ 0 \end{bmatrix}$$

$$\text{solution } \text{proj}_W \mathbf{x} = \begin{bmatrix} 5 \\ 2 \\ 0 \end{bmatrix}$$



$$\vec{x} = \text{proj}_W \vec{x} + (\vec{x} - \text{proj}_W \vec{x}) \quad \begin{bmatrix} 7 \\ -3 \\ 1 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 2 \\ -5 \\ 1 \end{bmatrix}$$

$$\vec{x} = \begin{bmatrix} 5 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 2 \\ -5 \\ 1 \end{bmatrix}$$

$$\vec{x} = \underbrace{\vec{w}}_{\in W} + \underbrace{\vec{z}}_{\in W^\perp}$$

Remark: A basis $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\} \subseteq \mathbb{R}^n$ is called *orthogonal* if the the vectors in the set are mutually perpendicular, but not necessarily normalized to unit length. One can construct an orthonormal basis from that set by normalizing, namely

$$\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_p\} = \left\{ \frac{\mathbf{v}_1}{\|\mathbf{v}_1\|}, \frac{\mathbf{v}_2}{\|\mathbf{v}_2\|}, \dots, \frac{\mathbf{v}_p}{\|\mathbf{v}_p\|} \right\} \subseteq \mathbb{R}^n.$$

One can avoid square roots if one uses the original orthogonal matrix rather than the ortho-normal one. This is the approach the text prefers. For example, for orthogonal bases, the very good basis theorem reads

Theorem (why orthogonal bases are very good bases): Let $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\} \subseteq \mathbb{R}^n$ be orthogonal. Let $W = \text{span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\}$. Then

a) $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\}$ is linearly independent, so a basis for W .

b) For $\mathbf{w} \in W$,

$$\begin{aligned} \mathbf{w} &= (\mathbf{u}_1 \cdot \mathbf{w})\mathbf{u}_1 + (\mathbf{u}_2 \cdot \mathbf{w})\mathbf{u}_2 + \dots + (\mathbf{u}_p \cdot \mathbf{w})\mathbf{u}_p \\ \mathbf{w} &= \frac{(\mathbf{v}_1 \cdot \mathbf{w})}{\|\mathbf{v}_1\|^2} \mathbf{v}_1 + \frac{(\mathbf{v}_2 \cdot \mathbf{w})}{\|\mathbf{v}_2\|^2} \mathbf{v}_2 + \dots + \frac{(\mathbf{v}_p \cdot \mathbf{w})}{\|\mathbf{v}_p\|^2} \mathbf{v}_p \end{aligned}$$

c) Let $\mathbf{x} \in \mathbb{R}^n$. Then there is a unique nearest point to \mathbf{x} in W , which we call $\text{proj}_W \mathbf{x}$, ("the projection of \mathbf{x} onto W .") The formula for this projection is given by

$$\begin{aligned} \text{proj}_W \mathbf{x} &= (\mathbf{u}_1 \cdot \mathbf{x})\mathbf{u}_1 + (\mathbf{u}_2 \cdot \mathbf{x})\mathbf{u}_2 + \dots + (\mathbf{u}_p \cdot \mathbf{x})\mathbf{u}_p. \\ \text{proj}_W \mathbf{x} &= \frac{(\mathbf{v}_1 \cdot \mathbf{x})}{\|\mathbf{v}_1\|^2} \mathbf{v}_1 + \frac{(\mathbf{v}_2 \cdot \mathbf{x})}{\|\mathbf{v}_2\|^2} \mathbf{v}_2 + \dots + \frac{(\mathbf{v}_p \cdot \mathbf{x})}{\|\mathbf{v}_p\|^2} \mathbf{v}_p. \end{aligned}$$

You can see how that would have played out in the previous exercise.