

# Math 201

#### ${\sf Section}\ {\sf F03}$

#### November 24, 2021



# **Definition.** The *direct sum* of vector spaces U and W over a field F

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$$\lambda(u,w) = (\lambda u,\lambda w)$$
 and  $(u,w) + (u',w') = (u+u',w+w'),$ 

for all  $u, u' \in U$ ,  $w, w' \in W$ , and  $\lambda \in F$ .

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(*internal* versus *external* direct sum)

Recall from last time:

If  $S = \{v_1, \ldots, v_k\} \subset V$  is orthonormal and  $y \in \operatorname{Span} S$ , then

$$y=\sum_{i=1}^k \langle y,v_j\rangle v_i.$$

#### Let $(V, \langle , \rangle)$ be an inner product space over $F = \mathbb{R}$ or $\mathbb{C}$ .

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- Hyperplane example

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(d) If  $W \subseteq V$  is any subspace, then  $(W^{\perp})^{\perp} = W$ .

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If  $u_1, \ldots, u_k$  is an orthonormal basis for W, then

$$u=\sum_{i=1}^k \langle y,u_i\rangle u_i.$$

**Corollary.** The orthogonal projection u of y onto W is the closest vector in W to y:

$$\|y-u\|\leq \|y-w\|$$

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The result now follows from the Pythagorean theorem:

$$\|y-w\|^2=\cdots$$

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An orthonormal set;

$$S_n := \left\{\frac{1}{\sqrt{2}}, \cos(x), \sin(x), \cos(2x), \sin(2x), \dots, \cos(nx), \sin(nx)\right\}.$$

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**Problem:** Approximate  $f \in V$  with an element in  $\text{Span}(S_n)$ .