## Math 201

Section F03

November 24, 2021

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with scalar multiplication and vector addition defined by

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\lambda(u, w)=(\lambda u, \lambda w) \quad \text { and } \quad(u, w)+\left(u^{\prime}, w^{\prime}\right)=\left(u+u^{\prime}, w+w^{\prime}\right),
$$

for all $u, u^{\prime} \in U, w, w^{\prime} \in W$, and $\lambda \in F$.

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(internal versus external direct sum)

## Review

Recall from last time:
If $S=\left\{v_{1}, \ldots, v_{k}\right\} \subset V$ is orthonormal and $y \in \operatorname{Span} S$, then

$$
y=\sum_{i=1}^{k}\left\langle y, v_{j}\right\rangle v_{i} .
$$

## Orthogonal complement

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- $S^{\perp}$ is a subspace of $V$
- Hyperplane example


## Main results

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Proposition. If $V$ is finite-dimensional, then

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\operatorname{dim} V=\operatorname{dim} W+\operatorname{dim} W^{\perp}
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(b) If $W=\operatorname{Span} S$, then $S^{\prime}=\left\{v_{k+1}, \ldots, v_{n}\right\}$ is an orthonormal basis for $W^{\perp}$.

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(c) If $W \subseteq V$ is any subspace, then

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

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If $u_{1}, \ldots, u_{k}$ is an orthonormal basis for $W$, then

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u=\sum_{i=1}^{k}\left\langle y, u_{i}\right\rangle u_{i}
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## Orthogonal projection

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

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for all $w \in W$ with equality if and only if $w=u$.

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So $u-w$ and $z=y-u$ are perpendicular.
The result now follows from the Pythagorean theorem:

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\|y-w\|^{2}=\cdots
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An orthonormal set;

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Problem: Approximate $f \in V$ with an element in $\operatorname{Span}\left(S_{n}\right)$.

