

Let $\vec{v}_1 = \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}$, $\vec{v}_2 = \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix}$, and $\vec{b} = \begin{bmatrix} 7 \\ 11 \\ 13 \end{bmatrix}$. Want to solve $\begin{bmatrix} 3 & 1 & | & 7 \\ 4 & 3 & | & 11 \\ 0 & 0 & | & 13 \end{bmatrix}$

1. Find vectors \vec{g}_1 and \vec{g}_2 with the same span as \vec{v}_1 and \vec{v}_2 , except with $\vec{g}_1 \cdot \vec{g}_2 = 0$.

$$\vec{g}_1 = \vec{v}_1$$

$$\vec{g}_2 = \vec{v}_2 - \text{proj}_{\vec{g}_1}(\vec{v}_2) = \vec{v}_2 - \frac{\vec{v}_2 \cdot \vec{g}_1}{\vec{g}_1 \cdot \vec{g}_1} \vec{g}_1 = \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} - \frac{15}{25} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 - 9/5 \\ 3 - 12/5 \\ 0 - 0 \end{bmatrix} = \begin{bmatrix} -4/5 \\ 3/5 \\ 0 \end{bmatrix}$$

$$\vec{g}_1 \cdot \vec{g}_1 = 25$$

$$\vec{g}_1 \cdot \vec{g}_2 = 0$$

$$\vec{g}_2 \cdot \vec{g}_2 = 1$$

Orthogonal, but not Orthonormal

2. What is the projection of \vec{b} onto \vec{g}_1 ? "in the direction of \vec{g}_1 "

$$\text{proj}_{\vec{g}_1}(\vec{b}) = \frac{\vec{b} \cdot \vec{g}_1}{\vec{g}_1 \cdot \vec{g}_1} \vec{g}_1 = \frac{21 + 44}{25} \vec{g}_1 = \frac{13}{5} \vec{g}_1 = \begin{bmatrix} 39/5 \\ 52/5 \\ 0 \end{bmatrix}$$

3. What is the projection of \vec{b} onto \vec{g}_2 ?

$$\text{proj}_{\vec{g}_2}(\vec{b}) = \frac{\vec{b} \cdot \vec{g}_2}{\vec{g}_2 \cdot \vec{g}_2} \vec{g}_2 = \frac{-28/5 + 33/5}{1} \vec{g}_2 = \vec{g}_2 = \begin{bmatrix} -4/5 \\ 3/5 \\ 0 \end{bmatrix}$$

4. Define $\vec{g}_3 = \vec{b} - \text{proj}_{\vec{g}_1}(\vec{b}) - \text{proj}_{\vec{g}_2}(\vec{b})$

$$\vec{g}_3 = \begin{bmatrix} 7 \\ 11 \\ 13 \end{bmatrix} - \begin{bmatrix} 39/5 \\ 52/5 \\ 0 \end{bmatrix} - \begin{bmatrix} -4/5 \\ 3/5 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 13 \end{bmatrix}$$

Notice $\vec{g}_1 \cdot \vec{g}_3 = 0$
 $\vec{g}_2 \cdot \vec{g}_3 = 0$ so $\begin{bmatrix} \vec{g}_1 & \vec{g}_2 & \vec{g}_3 \\ | & | & | \end{bmatrix}$ has orthogonal columns
 (but not orthonormal)

5. If you write $\vec{b} = y_1 \vec{g}_1 + y_2 \vec{g}_2 + y_3 \vec{g}_3$, what are y_1 , y_2 , and y_3 ?

$\underbrace{\phantom{\text{proj}_{\vec{g}_1}(\vec{b})}}_{\text{proj}_{\vec{g}_1}(\vec{b})} \quad \underbrace{\phantom{\text{proj}_{\vec{g}_2}(\vec{b})}}_{\text{proj}_{\vec{g}_2}(\vec{b})} \quad \text{etc}$

$$\vec{b} = \frac{13}{5} \vec{g}_1 + 1 \vec{g}_2 + 1 \vec{g}_3$$

6. Write each \vec{v}_i in terms of the \vec{g}_j s

$$\vec{g}_1 = \vec{v}_1$$

$$\vec{g}_2 = \vec{v}_2 - \frac{15}{25} \vec{g}_1$$

$$\vec{g}_3 = \vec{v} - \frac{13}{5} \vec{g}_1 - \vec{g}_2$$

$$\vec{v}_1 = \vec{g}_1$$

$$\vec{v}_2 = \frac{15}{25} \vec{g}_1 + \vec{g}_2$$

$$\vec{v} = \frac{13}{5} \vec{g}_1 + \vec{g}_2 + \vec{g}_3$$

7. Find the best x_1, x_2 so that $x_1 \vec{v}_1 + x_2 \vec{v}_2$ is as close to \vec{b} as possible.

$$\begin{aligned}
 & x_1 \vec{v}_1 + x_2 \vec{v}_2 \\
 &= x_1 (\vec{g}_1) + x_2 \left(\frac{15}{25} \vec{g}_1 + \vec{g}_2 \right)
 \end{aligned}$$

$$\text{so } x_1 + \frac{15}{25} x_2 = \frac{13}{5}$$

$$x_2 = 1$$

$$= \left(x_1 + \frac{15}{25} x_2 \right) \vec{g}_1 + (x_2) \vec{g}_2$$

$$\text{so } x_1 = 2, x_2 = 1$$

8. How far from \vec{b} must it be?

$$\vec{b} \approx 2 \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} + \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} 7 \\ 11 \\ 0 \end{bmatrix}$$

$$\left\| \vec{b} - \left(\frac{13}{5} \vec{g}_1 + \vec{g}_2 \right) \right\| = \sqrt{\left(\frac{13}{5} - \frac{13}{5} \right)^2 \vec{g}_1 \cdot \vec{g}_1 + (1-1)^2 \vec{g}_2 \cdot \vec{g}_2 + (1-0)^2 \vec{g}_3 \cdot \vec{g}_3}$$

$$= \|\vec{g}_3\| = 13$$

The error is $\vec{g}_3 = \begin{bmatrix} 0 \\ 0 \\ 13 \end{bmatrix}$