

Assignment 1:

- (a) To find the point,  $\mathbf{a}_p$ , on  $L$  parameterized by  $\mathbf{y} + t \mathbf{x}$ , on which is projected the vector  $\mathbf{a}$ , note that the vector  $(\mathbf{y} - t_0 \mathbf{x}) - \mathbf{a}$  is orthogonal to  $L$  and also the vector  $\mathbf{x}$ , at the point of projection, for some  $t_0$ , namely,

$$\begin{aligned}(\mathbf{y} + t_0 \mathbf{x} - \mathbf{a})^T \mathbf{x} = 0 &\Rightarrow \mathbf{y}^T \mathbf{x} + t_0 \|\mathbf{x}\|^2 - \mathbf{a}^T \mathbf{x} = 0 \\ &\Rightarrow t_0 = (\mathbf{a}^T \mathbf{x} - \mathbf{y}^T \mathbf{x}) / \|\mathbf{x}\|^2.\end{aligned}$$

So,  $\mathbf{a}_p = \mathbf{y} + t_0 \mathbf{x}$ , where  $t_0 = (\mathbf{a}^T \mathbf{x} - \mathbf{y}^T \mathbf{x}) / \|\mathbf{x}\|^2$ , which is the point that  $\mathbf{a}$  projects on  $L$ . With this,  $(\mathbf{a} - \mathbf{a}_p)^T \mathbf{x} = 0$ .

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- (b) Let  $\mathbf{z} = \mathbf{y} + t_z \mathbf{x}$ . Since  $\mathbf{z}^T \mathbf{x} = 0$ , then

$$\begin{aligned}(\mathbf{y} + t_z \mathbf{x})^T \mathbf{x} = 0 &\Rightarrow \mathbf{y}^T \mathbf{x} + t_z \|\mathbf{x}\|^2 = 0 \\ &\Rightarrow t_z = -(\mathbf{y}^T \mathbf{x}) / \|\mathbf{x}\|^2.\end{aligned}$$

So,  $\mathbf{z} = \mathbf{y} - [(\mathbf{y}^T \mathbf{x}) / \|\mathbf{x}\|^2] \mathbf{x}$ .

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- (c) Since  $\mathbf{x}^T \mathbf{x} = 1$ , then  $\|\mathbf{x}\|^2 = 1$ , and since  $\mathbf{y}^T \mathbf{x} = 0$ , then

$$\begin{aligned}\mathbf{a}_p &= \mathbf{y} + [(\mathbf{a}^T \mathbf{x} - \mathbf{y}^T \mathbf{x}) / \|\mathbf{x}\|^2] \mathbf{x} \\ &= \mathbf{y} + (\mathbf{a}^T \mathbf{x}) \mathbf{x}.\end{aligned}$$