

### Exatra problem on projections

Let  $W$  be the plane in  $\mathbb{R}^3$  spanned by  $u_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  and  $u_2 = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$ .

1. Find the projection  $Proj_W(b)$  of  $b = \begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix}$  to  $W$ .
2. Verify that your answer in part 1 satisfies the definition of  $Proj_W(b)$ , i.e., show that  $b - Proj_W(b)$  is orthogonal to  $W$ .
3. Find the distance from  $b$  to  $W$ .
4. Find a least square solution of the equation  $Ax = b$ , where  $A = \begin{bmatrix} 1 & 1 \\ 1 & -2 \\ 1 & 1 \end{bmatrix}$  is the  $3 \times 2$  matrix with columns  $u_1$  and  $u_2$ . I.e., find a vector  $x$  in  $\mathbb{R}^2$  which minimizes the length  $\|Ax - b\|$ . Hint: Solve  $Ax = Proj_W(b)$ .
5. Find the coefficients  $c_0, c_1$  of the line  $y(x) = c_0 + c_1x$  which best fits the three points  $(x_1, y_1) = (1, 2)$ ,  $(x_2, y_2) = (-2, 1)$ ,  $(x_3, y_3) = (1, -2)$  in the  $x, y$  plane. The line should minimize the sum

$$\sum_{i=1}^3 [c_0 + c_1x_i - y_i]^2. \quad (1)$$

**Justify your answer!**

Hint: Set  $\vec{c} := \begin{pmatrix} c_0 \\ c_1 \end{pmatrix}$ . Show that the sum in equation (1) is the square of the distance from  $A\vec{c}$  to  $b$ , where  $A$  is the matrix in part 4. Next explain why the solutions to parts 4 and 5 are the same vector in  $\mathbb{R}^2$ .