

Note: In the example, we have

$$\vec{v} - \text{proj}(\vec{v}, \vec{u}) = (-3, 1, 2) - \left(-\frac{7}{6}, \frac{7}{3}, \frac{7}{6}\right) = \left(-\frac{11}{6}, -\frac{4}{3}, \frac{5}{6}\right),$$

and

$$\langle \vec{u}, \vec{v} - \text{proj}(\vec{v}, \vec{u}) \rangle = \langle (-1, 2, 1), \left(-\frac{11}{6}, -\frac{4}{3}, \frac{5}{6}\right) \rangle = \frac{11}{6} - \frac{8}{3} + \frac{5}{6} = 0,$$

as expected by the lemma. Thus we have

$$\vec{v} = \underbrace{\left(-\frac{7}{6}, \frac{7}{3}, \frac{7}{6}\right)}_{\text{parallel to } \vec{u}} + \underbrace{\left(-\frac{11}{6}, -\frac{4}{3}, \frac{5}{6}\right)}_{\text{orthogonal to } \vec{u}}.$$

Proposition: If $\vec{u}, \vec{v} \in V, \vec{u} \neq \vec{0}$, then $\text{proj}(\vec{v}, \vec{u})$ is the closest vector to \vec{v} in the span of \vec{u} ; that is, for all $\vec{w} \in \text{sp}(\vec{u})$, $\|\vec{v} - \text{proj}(\vec{v}, \vec{u})\| \leq \|\vec{v} - \vec{w}\|$.

Proof: If $\vec{w} \in \text{sp}(\vec{u})$, then $\vec{w} = \alpha \vec{u}$ for some $\alpha \in \mathbb{R}$.

Let $c = \langle \vec{v}, \vec{u} \rangle / \langle \vec{u}, \vec{u} \rangle$, so $\text{proj}(\vec{v}, \vec{u}) = c\vec{u}$, and then

$$\begin{aligned} \|\vec{v} - \alpha \vec{u}\|^2 &= \langle \vec{v} - \alpha \vec{u}, \vec{v} - \alpha \vec{u} \rangle = \\ &= \langle (\vec{v} - c\vec{u}) + (c - \alpha)\vec{u}, (\vec{v} - c\vec{u}) + (c - \alpha)\vec{u} \rangle \\ &= \langle \vec{v} - c\vec{u}, \vec{v} - c\vec{u} \rangle + 2(c - \alpha) \langle \vec{v} - c\vec{u}, \vec{u} \rangle + (c - \alpha)^2 \langle \vec{u}, \vec{u} \rangle \\ &= \|\vec{v} - c\vec{u}\|^2 + \underbrace{(c - \alpha)^2}_{\geq 0} \|\vec{u}\|^2 \geq \|\vec{v} - c\vec{u}\|^2. \quad \square \end{aligned}$$

In particular, note that $\text{proj}(\vec{v}, \vec{u}) = \vec{v}$ if and only if $\vec{v} \in \text{sp}(\vec{u})$.

We can generalize the projection onto $\text{sp}(\vec{u})$ to any subspace of V .

Defn: Let W be a subspace of V . If $B = \{\vec{w}_1, \vec{w}_2, \dots, \vec{w}_k\}$ is an ORTHOGONAL BASIS for W , the projection of a vector $\vec{v} \in V$ onto W is

$$\text{proj}(\vec{v}, W) = \frac{\langle \vec{v}, \vec{w}_1 \rangle}{\langle \vec{w}_1, \vec{w}_1 \rangle} \vec{w}_1 + \dots + \frac{\langle \vec{v}, \vec{w}_k \rangle}{\langle \vec{w}_k, \vec{w}_k \rangle} \vec{w}_k;$$

that is, $\text{proj}(\vec{v}, W)$ is the sum of the projections of \vec{v} along the basis vectors \vec{w}_i .

Note: This yields a vector with the desired properties only if B is an ORTHOGONAL basis for W .