

## 2. The Dot Product, Norm, Angle and Orthogonal Projections in $\mathbb{R}^n$

**2.1 Definition:** For vectors  $x, y \in \mathbb{R}^n$  we define the **dot product** of  $x$  and  $y$  to be

$$x \cdot y = y^T x = \sum_{i=1}^n x_i y_i.$$

**2.2 Theorem:** (*Properties of the Dot Product*) For all  $x, y, z \in \mathbb{R}^n$  and all  $t \in \mathbb{R}$  we have

- (1) (*Bilinearity*)  $(x + y) \cdot z = x \cdot z + y \cdot z$ ,  $(tx) \cdot y = t(x \cdot y)$   
 $x \cdot (y + z) = x \cdot y + x \cdot z$ ,  $x \cdot (ty) = t(x \cdot y)$ ,
- (2) (*Symmetry*)  $x \cdot y = y \cdot x$ , and
- (3) (*Positive Definiteness*)  $x \cdot x \geq 0$  with  $x \cdot x = 0$  if and only if  $x = 0$ .

Proof: The proof is left as an exercise.

**2.3 Definition:** For a vector  $x \in \mathbb{R}^n$ , we define the **length** (or **norm**) of  $x$  to be

$$\|x\| = \sqrt{x \cdot x} = \left( \sum_{i=1}^n x_i^2 \right)^{1/2}.$$

We say that  $x$  is a **unit vector** when  $\|x\| = 1$ .

**2.4 Theorem:** (*Properties of Length*) Let  $x, y \in \mathbb{R}^n$  and let  $t \in \mathbb{R}$ . Then

- (1) (*Positive Definiteness*)  $\|x\| \geq 0$  with  $\|x\| = 0$  if and only if  $x = 0$ ,
- (2) (*Scaling*)  $\|tx\| = |t|\|x\|$ ,
- (3)  $\|x \pm y\|^2 = \|x\|^2 \pm 2(x \cdot y) + \|y\|^2$ .
- (4) (*The Polarization Identities*)  $x \cdot y = \frac{1}{2}(\|x+y\|^2 - \|x\|^2 - \|y\|^2) = \frac{1}{4}(\|x+y\|^2 - \|x-y\|^2)$ ,
- (5) (*The Cauchy-Schwarz Inequality*)  $|x \cdot y| \leq \|x\| \|y\|$  with  $|x \cdot y| = \|x\| \|y\|$  if and only if the set  $\{x, y\}$  is linearly dependent, and
- (6) (*The Triangle Inequality*)  $\|x + y\| \leq \|x\| + \|y\|$ .

Proof: We leave the proofs of Parts (1), (2) and (3) as an exercise, and we note that (4) follows immediately from (3). To prove part (5), suppose first that  $\{x, y\}$  is linearly dependent. Then one of  $x$  and  $y$  is a multiple of the other, say  $y = tx$  with  $t \in \mathbb{R}$ . Then

$$|x \cdot y| = |x \cdot (tx)| = |t(x \cdot x)| = |t| \|x\|^2 = \|x\| \|tx\| = \|x\| \|y\|.$$

Suppose next that  $\{x, y\}$  is linearly independent. Then for all  $t \in \mathbb{R}$  we have  $x + ty \neq 0$  and so

$$0 \neq \|x + ty\|^2 = (x + ty) \cdot (x + ty) = \|x\|^2 + 2t(x \cdot y) + t^2\|y\|^2.$$

Since the quadratic on the right is non-zero for all  $t \in \mathbb{R}$ , it follows that the discriminant of the quadratic must be negative, that is

$$4(x \cdot y)^2 - 4\|x\|^2\|y\|^2 < 0.$$

Thus  $(x \cdot y)^2 < \|x\|^2\|y\|^2$  and hence  $|x \cdot y| < \|x\| \|y\|$ . This proves part (5).

Using part (5) note that

$$\begin{aligned} \|x + y\|^2 &= \|x\|^2 + 2(x \cdot y) + \|y\|^2 \leq \|x + y\|^2 + 2|x \cdot y| + \|y\|^2 \\ &\leq \|x\|^2 + 2\|x\| \|y\| + \|y\|^2 = (\|x\| + \|y\|)^2 \end{aligned}$$

and so  $\|x + y\| \leq \|x\| + \|y\|$ , which proves Part (6).

**2.5 Definition:** For points  $a, b \in \mathbb{R}^n$ , we define the **distance** between  $a$  and  $b$  to be

$$\text{dist}(a, b) = \|b - a\|.$$

**2.6 Theorem:** (*Properties of Distance*) Let  $a, b, c \in \mathbb{R}^n$ . Then

- (1) (*Positive Definiteness*)  $\text{dist}(a, b) \geq 0$  with  $\text{dist}(a, b) = 0$  if and only if  $a = b$ ,
- (2) (*Symmetry*)  $\text{dist}(a, b) = \text{dist}(b, a)$ , and
- (3) (*The Triangle Inequality*)  $\text{dist}(a, c) \leq \text{dist}(a, b) + \text{dist}(b, c)$ .

Proof: The proof is left as an exercise.

**2.7 Definition:** For nonzero vectors  $0 \neq x, y \in \mathbb{R}^n$ , we define the **angle** between  $x$  and  $y$  to be

$$\theta(x, y) = \cos^{-1} \left( \frac{x \cdot y}{\|x\| \|y\|} \right) \in [0, \pi].$$

Note that  $\theta(x, y) = \frac{\pi}{2}$  if and only if  $x \cdot y = 0$ . For vectors  $x, y \in \mathbb{R}^n$ , we say that  $x$  and  $y$  are **orthogonal** when  $x \cdot y = 0$ .

**2.8 Theorem:** (*Properties of Angle*) Let  $0 \neq x, y \in \mathbb{R}^n$ . Then

- (1)  $\theta(x, y) \in [0, \pi]$  with  $\begin{cases} \theta(x, y) = 0 \text{ if and only if } y = tx \text{ for some } t > 0, \text{ and} \\ \theta(x, y) = \pi \text{ if and only if } y = tx \text{ for some } t < 0, \end{cases}$
- (2) (*Symmetry*)  $\theta(x, y) = \theta(y, x)$ ,
- (3) (*Scaling*)  $\theta(tx, y) = \theta(x, ty) = \begin{cases} \theta(x, y) & \text{if } 0 < t \in \mathbb{R}, \\ \pi - \theta(x, y) & \text{if } 0 > t \in \mathbb{R}, \end{cases}$
- (4) (*The Law of Cosines*)  $\|y - x\|^2 = \|x\|^2 + \|y\|^2 - 2\|x\| \|y\| \cos \theta(x, y)$ ,
- (5) (*Pythagoras' Theorem*)  $\theta(x, y) = \frac{\pi}{2}$  if and only if  $\|y - x\|^2 = \|x\|^2 + \|y\|^2$ , and
- (6) (*Trigonometric Ratios*) if  $(y - x) \cdot x = 0$  then  $\cos \theta(x, y) = \frac{\|x\|}{\|y\|}$  and  $\sin \theta(x, y) = \frac{\|y - x\|}{\|y\|}$ .

Proof: The Law of Cosines follows from the identity  $\|y - x\|^2 = \|y\|^2 - 2(y \cdot x) + \|x\|^2$  and the definition of  $\theta(x, y)$ . Pythagoras' Theorem is a special case of the Law of Cosines. We Prove Part (6). Let  $0 \neq x, y \in \mathbb{R}^n$  and write  $\theta = \theta(x, y)$ . Suppose that  $(y - x) \cdot x = 0$ . Then we have  $y \cdot x - x \cdot x = 0$  so that  $x \cdot y = \|x\|^2$ , and so we have

$$\cos \theta = \frac{x \cdot y}{\|x\| \|y\|} = \frac{\|x\|^2}{\|x\| \|y\|} = \frac{\|x\|}{\|y\|}.$$

By Pythagoras' Theorem we have  $\|x\|^2 + \|y - x\|^2 = \|y\|^2$  so that  $\|y\|^2 - \|x\|^2 = \|y - x\|^2$ , and so

$$\sin^2 \theta = 1 - \cos^2 \theta = 1 - \frac{\|x\|^2}{\|y\|^2} = \frac{\|y\|^2 - \|x\|^2}{\|y\|^2} = \frac{\|y - x\|^2}{\|y\|^2}.$$

Since  $\theta \in [0, \pi]$  we have  $\sin \theta \geq 0$ , and so taking the square root on both sides gives

$$\sin \theta = \frac{\|y - x\|}{\|y\|}.$$

**2.9 Definition:** For points  $a, b, c \in \mathbb{R}^n$  with  $a \neq b$  and  $b \neq c$  we define

$$\angle abc = \theta(a - b, c - b).$$

**2.10 Definition:** Let  $S \subseteq \mathbb{R}^n$  be a subset. We define the **orthogonal complement** of  $S$  in  $\mathbb{R}^n$  to be

$$S^\perp = \{x \in \mathbb{R}^n \mid x \cdot u = 0 \text{ for all } u \in S\}.$$

**2.11 Theorem:** (*Properties of the Orthogonal Complement*) Let  $S \subseteq \mathbb{R}^n$  be a subset, let  $U \subseteq \mathbb{R}^n$  be a subspace, and let  $A \in M_{k \times n}(\mathbb{R})$ . Then

- (1)  $S^\perp$  is a subspace of  $\mathbb{R}^n$ ,
- (2) If  $U = \text{Span}(S)$  then  $U^\perp = S^\perp$ ,
- (3)  $(\text{Row}A)^\perp = \text{Null}A$ .
- (4)  $\dim(U) + \dim(U^\perp) = n$
- (5)  $U \oplus U^\perp = \mathbb{R}^n$ ,
- (6)  $(U^\perp)^\perp = U$ ,
- (7)  $(\text{Null}A)^\perp = \text{Row}A$ .

Proof: Note that  $0 \in S^\perp$  since  $0 \cdot u = 0$  for all  $u \in S$ . If  $x, y \in S^\perp$  so that  $x \cdot u = 0$  and  $y \cdot u = 0$  for all  $u \in S$  then we have  $(x + y) \cdot u = x \cdot u + y \cdot u = 0$  for all  $u \in S$  and so  $x + y \in S^\perp$ . If  $x \in S^\perp$  so that  $x \cdot u = 0$  for all  $u \in S$  and  $t \in \mathbb{R}$  then we have  $(tx) \cdot u = t(x \cdot u) = 0$  for all  $u \in S$  and so  $tx \in S^\perp$ . This shows that  $S^\perp$  is a subspace of  $\mathbb{R}^n$ , proving Part (1).

To prove Part (2), let  $T = \{x \in \mathbb{R}^n \mid x \cdot u = 0 \text{ for all } u \in S\}$ . It is clear that  $U^\perp \subseteq T$ . Let  $x \in T$ . Let  $u \in U = \text{Span}(S)$ , say  $u = \sum_{i=1}^n t_i u_i$  with each  $t_i \in \mathbb{R}$  and each  $u_i \in S$ .

Then  $x \cdot u = x \cdot \sum_{i=1}^n t_i u_i = \sum_{i=1}^n t_i (x \cdot u_i) = 0$ . Thus  $x \in U^\perp$  and so we have  $T \subseteq U^\perp$ .

To prove Part (3), let  $A = \begin{pmatrix} v_1^T \\ \vdots \\ v_k^T \end{pmatrix}$  where each  $v_i \in \mathbb{R}^n$ . Note that  $Ax = \begin{pmatrix} x \cdot v_1 \\ \vdots \\ x \cdot v_k \end{pmatrix}$  so

we have  $x \in \text{Null}A \iff x \cdot v_i = 0$  for all  $i \iff x \in \text{Span}\{v_1, v_2, \dots, v_k\}^\perp = (\text{Row}A)^\perp$  by part (2).

Part (4) follows from Part (3) since if we choose  $A$  so that  $\text{Row}A = U$  then we have  $\dim(U) + \dim(U^\perp) = \dim \text{Row}A + \dim(\text{Row}A)^\perp = \dim \text{Row}A + \dim \text{Null}A = n$ .

To prove Part (5), in light of Part (4), it suffices to show that  $U \cap U^\perp = \{0\}$ . Let  $x \in U \cap U^\perp$ . Since  $x \in U^\perp$  we have  $x \cdot u = 0$  for all  $u \in U$ . In particular, since  $x \in U$  we have  $x \cdot x = 0$ , and hence  $x = 0$ . Thus  $U \cap U^\perp = \{0\}$  and so  $U \oplus U^\perp = \mathbb{R}^n$ .

To prove Part (6), let  $x \in U$ . By the definition of  $U^\perp$  we have  $x \cdot v = 0$  for all  $v \in U^\perp$ . By the definition of  $(U^\perp)^\perp$  we see that  $x \in (U^\perp)^\perp$ . Thus  $U \subseteq (U^\perp)^\perp$ . By part (4) we know that  $\dim U + \dim U^\perp = n$  and also that  $\dim U^\perp + \dim (U^\perp)^\perp = n$ . It follows that  $\dim U = n - \dim U^\perp = \dim (U^\perp)^\perp$ . Since  $U \subseteq (U^\perp)^\perp$  and  $\dim U = \dim (U^\perp)^\perp$  we have  $U = (U^\perp)^\perp$ , as required.

By Parts (3) and (6) we have  $(\text{Null}A)^\perp = ((\text{Row}A)^\perp)^\perp = \text{Row}A$ , proving Part (7).

**2.12 Definition:** For a subspace  $U \subseteq \mathbb{R}^n$  and a vector  $x \in \mathbb{R}^n$ , we define the **orthogonal projection** of  $x$  onto  $U$ , denoted by  $\text{Proj}_U(x)$ , as follows. Since  $\mathbb{R}^n = U \oplus U^\perp$ , we can choose unique vectors  $u, v \in \mathbb{R}^n$  with  $u \in U$ ,  $v \in U^\perp$  and  $x = u + v$ . We then define

$$\text{Proj}_U(x) = u.$$

Note that since  $U = (U^\perp)^\perp$ , for  $u$  and  $v$  as above we have  $\text{Proj}_{U^\perp}(x) = v$ . When  $y \in \mathbb{R}^n$  and  $U = \text{Span}\{y\}$ , we also write  $\text{Proj}_y(x) = \text{Proj}_U(x)$  and  $\text{Proj}_{y^\perp}(x) = \text{Proj}_{U^\perp}(x)$ .

**2.13 Theorem:** Let  $U \subseteq \mathbb{R}^n$  be a subspace and let  $x \in \mathbb{R}^n$ . Then  $\text{Proj}_U(x)$  is the unique point in  $U$  which is nearest to  $x$ .

Proof: Let  $u, v \in \mathbb{R}^n$  with  $u \in U$ ,  $v \in V$  and  $u + v = x$  so that  $\text{Proj}_U(x) = u$ . Let  $w \in U$  with  $w \neq u$ . Since  $v \in U^\perp$  and  $u, w \in U$  we have  $v \cdot u = v \cdot w = 0$  and so  $v \cdot (w - u) = v \cdot w - v \cdot u = 0$ . Thus we have

$$\begin{aligned} \|x - w\|^2 &= \|u + v - w\|^2 = \|v - (w - u)\|^2 = (v - (w - u)) \cdot (v - (w - u)) \\ &= \|v\|^2 - 2v \cdot (w - u) + \|w - u\|^2 = \|v\|^2 + \|w - u\|^2 = \|x - u\|^2 + \|w - u\|^2. \end{aligned}$$

Since  $w \neq u$  we have  $\|w - u\| > 0$  and so  $\|x - w\|^2 > \|x - u\|^2$ . Thus  $\|x - w\| > \|x - u\|$ , that is  $\text{dist}(x, w) > \text{dist}(x, u)$ , so  $u$  is the vector in  $U$  nearest to  $x$ , as required.

**2.14 Theorem:** For any matrix  $A \in M_{n \times l}(\mathbb{R})$  we have  $\text{Null}(A^T A) = \text{Null}(A)$  and  $\text{Col}(A^T A) = \text{Col}(A^T)$  so that  $\text{nullity}(A^T A) = \text{nullity}(A)$  and  $\text{rank}(A^T A) = \text{rank}(A)$ .

Proof: If  $x \in \text{Null}(A)$  then  $Ax = 0$  so  $A^T Ax = 0$  hence  $x \in \text{Null}(A^T A)$ . This shows that  $\text{Null}(A) \subseteq \text{Null}(A^T A)$ . If  $x \in \text{Null}(A^T A)$  then  $A^T Ax = 0$  so that  $x^T A^T Ax = 0$ , that is  $\|Ax\|^2 = (Ax)^T (Ax) = x^T A^T Ax = 0$ , and so  $Ax = 0$ , that is  $x \in \text{Null}(A)$ . This shows that  $\text{Null}(A^T A) \subseteq \text{Null}(A)$ . Thus we have  $\text{Null}(A^T A) = \text{Null}(A)$ . It then follows that

$$\text{Col}(A^T) = \text{Row}(A) = \text{Null}(A)^\perp = \text{Null}(A^T A)^\perp = \text{Row}(A^T A) = \text{Col}((A^T A)^T) = \text{Col}(A^T A).$$

**2.15 Theorem:** (Orthogonal Projection Formula) Let  $A \in M_{n \times l}(\mathbb{R})$ , let  $U = \text{Col}(A)$  and let  $x \in \mathbb{R}^n$ . Then

(1) the matrix equation  $A^T A t = A^T x$  has a solution  $t \in \mathbb{R}^l$ , and for any solution  $t$  we have

$$\text{Proj}_U(x) = At,$$

(2) if  $\text{rank}(A) = l$  then  $A^T A$  is invertible and

$$\text{Proj}_U(x) = A(A^T A)^{-1} A^T x.$$

Proof: Note that  $U^\perp = (\text{Col} A)^\perp = \text{Row}(A^T)^\perp = \text{Null}(A^T)$ . Let  $u, v \in \mathbb{R}^n$  with  $u \in U$ ,  $v \in U^\perp$  and  $u + v = x$  so that  $\text{Proj}_U(x) = u$ . Since  $u \in U = \text{Col} A$  we can choose  $t \in \mathbb{R}^l$  so that  $u = At$ . Then we have  $x = u + v = At + v$ . Multiply by  $A^T$  to get  $A^T x = A^T At + A^T v$ . Since  $v \in U^\perp = \text{Null}(A^T)$  we have  $A^T v = 0$  so  $A^T At = A^T x$ . Thus the matrix equation  $A^T At = A^T x$  does have a solution  $t \in \mathbb{R}^l$ .

Now let  $t \in \mathbb{R}^l$  be any solution to  $A^T At = A^T x$ . Let  $u = At$  and  $v = x - u$ . Note that  $x = u + v$ ,  $u = At \in \text{Col}(A) = U$ , and  $A^T v = A^T(x - u) = A^T(x - At) = A^T x - A^T At = 0$  so that  $v \in \text{Null}(A^T) = U^\perp$ . Thus  $\text{Proj}_U(x) = u = At$ , proving part (1).

Now suppose that  $\text{rank}(A) = l$ . Since  $A^T A \in M_{l \times l}(\mathbb{R})$  with  $\text{rank}(A^T A) = \text{rank}(A) = l$ , the matrix  $A^T A$  is invertible. Since  $A^T A$  is invertible, the unique solution  $t \in \mathbb{R}^l$  to the matrix equation  $A^T At = A^T x$  is the vector  $t = (A^T A)^{-1} A^T x$ , and so from Part (1) we have  $\text{Proj}_U(x) = At = A(A^T A)^{-1} A^T x$ , proving Part (2).

**2.16 Definition:** For a subset  $\mathcal{A} \subseteq \mathbb{R}^n$ , we say that  $\mathcal{A}$  is **orthogonal** when  $x \cdot y = 0$  for all  $x, y \in \mathcal{A}$  with  $x \neq y$ . We say that  $\mathcal{A}$  is **orthonormal** when  $\mathcal{A}$  is orthogonal and  $\|x\| = 1$  for every  $x \in \mathcal{A}$ .

**2.17 Note:** Let  $u_1, \dots, u_l \in \mathbb{R}^n$ , let  $\mathcal{A} = \{u_1, \dots, u_l\}$  and let  $A = (u_1, \dots, u_l) \in M_{n \times l}(\mathbb{R})$ . Then

$$A^T A = \begin{pmatrix} u_1^T \\ \vdots \\ u_l^T \end{pmatrix} (u_1, \dots, u_l) = \begin{pmatrix} u_1 \cdot u_1 & u_1 \cdot u_2 & \cdots & u_1 \cdot u_l \\ u_2 \cdot u_1 & u_2 \cdot u_2 & \cdots & u_2 \cdot u_l \\ \vdots & \vdots & \ddots & \vdots \\ u_l \cdot u_1 & u_l \cdot u_2 & \cdots & u_l \cdot u_l \end{pmatrix}.$$

It follows that  $\mathcal{A}$  is orthogonal if and only if  $A^T A$  is diagonal, in which case we have  $A^T A = \text{diag}(\|u_1\|^2, \|u_2\|^2, \dots, \|u_l\|^2)$ , and  $\mathcal{A}$  is orthonormal if and only if  $A^T A = I$ .

**2.18 Note:** Recall that when  $\mathcal{A} = \{u_1, u_2, \dots, u_l\}$  is a basis for a vector space  $U$  over a field  $F$ , a vector  $x \in U$  can be written uniquely as a linear combination  $x = \sum_{i=1}^l t_i u_i$  with each  $t_i \in F$ , and then we define the coordinate vector of  $x$  with respect to  $\mathcal{A}$  to be

$$[x]_{\mathcal{A}} = t = (t_1, t_2, \dots, t_l)^T \in F^l.$$

**2.19 Theorem:** Let  $u_1, u_2, \dots, u_l \in \mathbb{R}^n$ , let  $\mathcal{A} = \{u_1, u_2, \dots, u_l\}$ , let  $U = \text{Span } \mathcal{A}$ , and let  $x \in \mathbb{R}^n$ . Then

(1) if  $\mathcal{A}$  is orthogonal with each  $u_i \neq 0$  then  $\mathcal{A}$  is a basis for  $U$  and

$$[x]_{\mathcal{A}} = \left( \frac{x \cdot u_1}{\|u_1\|^2}, \frac{x \cdot u_2}{\|u_2\|^2}, \dots, \frac{x \cdot u_l}{\|u_l\|^2} \right)^T, \text{ and}$$

(2) if  $\mathcal{A}$  is orthonormal then  $\mathcal{A}$  is a basis for  $U$  and

$$[x]_{\mathcal{A}} = \left( x \cdot u_1, x \cdot u_2, \dots, x \cdot u_l \right)^T.$$

Proof: Suppose  $\mathcal{A}$  is orthogonal with each  $u_i \neq 0$ . Let  $A = (u_1, u_2, \dots, u_l) \in M_{n \times l}(\mathbb{R})$  so that  $U = \text{Col}(A)$ . Since  $\mathcal{A}$  is orthogonal we have  $A^T A = \text{diag}(\|u_1\|^2, \dots, \|u_l\|^2)$ . Since each  $u_i \neq 0$  we see that  $A^T A$  is invertible. Since  $\text{rank}(A) = \text{rank}(A^T A) = l$ , the columns of  $A$  are linearly independent, so  $\mathcal{A}$  is a basis for  $U$ . Write  $x$  as a linear combination  $x = \sum_{i=1}^l t_i u_i = At$  with  $t \in \mathbb{R}^l$ . Then we have  $A^T x = A^T A t$  and so

$$\begin{aligned} [x]_{\mathcal{A}} = t &= (A^T A)^{-1} A^T x = \text{diag}(\|u_1\|^2, \dots, \|u_l\|^2)^{-1} \begin{pmatrix} u_1^T \\ \vdots \\ u_l^T \end{pmatrix} x \\ &= \text{diag}\left(\frac{1}{\|u_1\|^2}, \dots, \frac{1}{\|u_l\|^2}\right) \begin{pmatrix} x \cdot u_1 \\ \vdots \\ x \cdot u_l \end{pmatrix} = \begin{pmatrix} \frac{x \cdot u_1}{\|u_1\|^2} \\ \vdots \\ \frac{x \cdot u_l}{\|u_l\|^2} \end{pmatrix} \end{aligned}$$

This proves part (1), and part (2) follows immediately from part (1).

**2.20 Theorem:** Let  $u_1, u_2, \dots, u_l \in \mathbb{R}^n$ , let  $\mathcal{A} = \{u_1, u_2, \dots, u_l\}$ , let  $U = \text{Span } \mathcal{A}$ , and let  $x \in \mathbb{R}^n$ . Then

(1) if  $\mathcal{A}$  is orthogonal with each  $u_i \neq 0$  then we have

$$\text{Proj}_U(x) = \sum_{i=1}^l \frac{x \cdot u_i}{\|u_i\|^2} u_i,$$

(2) if  $\mathcal{A}$  is orthonormal then

$$\text{Proj}_U(x) = \sum_{i=1}^l (x \cdot u_i) u_i.$$

Proof: Suppose that  $\mathcal{A}$  is orthogonal with each  $u_i \neq 0$ . Let  $A = (u_1, u_2, \dots, u_l) \in M_{n \times l}(\mathbb{R})$  so that  $U = \text{Col}(A)$  and we have  $A^T A = \text{diag}(\|u_1\|^2, \dots, \|u_l\|^2)$ , which is invertible. Then

$$\begin{aligned} \text{Proj}_U(x) &= A(A^T A)^{-1} A^T x = (u_1, \dots, u_l) \text{diag}\left(\frac{1}{\|u_1\|^2}, \dots, \frac{1}{\|u_l\|^2}\right) \begin{pmatrix} u_1^T \\ \vdots \\ u_l^T \end{pmatrix} x \\ &= \left(\frac{u_1}{\|u_1\|^2}, \dots, \frac{u_l}{\|u_l\|^2}\right) \begin{pmatrix} x \cdot u_1 \\ \vdots \\ x \cdot u_l \end{pmatrix} = \frac{x \cdot u_1}{\|u_1\|^2} u_1 + \dots + \frac{x \cdot u_l}{\|u_l\|^2} u_l. \end{aligned}$$

This proves part (1), and part (2) follows immediately from part (1).