

MATH 304

Linear Algebra

Lecture 30:

Least squares problems (continued).

Orthogonal bases.

The Gram-Schmidt orthogonalization process.

Least squares solution

System of linear equations:

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\ \dots\dots\dots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = b_m \end{cases} \iff \mathbf{Ax} = \mathbf{b}$$

For any $\mathbf{x} \in \mathbb{R}^n$ define a **residual** $r(\mathbf{x}) = \mathbf{b} - \mathbf{Ax}$.

The **least squares solution** \mathbf{x} to the system is the one that minimizes $\|r(\mathbf{x})\|$ (or, equivalently, $\|r(\mathbf{x})\|^2$).

Theorem A vector $\hat{\mathbf{x}}$ is a least squares solution of the system $\mathbf{Ax} = \mathbf{b}$ if and only if it is a solution of the associated **normal system** $\boxed{A^T \mathbf{Ax} = A^T \mathbf{b}}$.

Problem. Find the constant function that is the least squares fit to the following data

x	0	1	2	3
$f(x)$	1	0	1	2

$$f(x) = c \implies \begin{cases} c = 1 \\ c = 0 \\ c = 1 \\ c = 2 \end{cases} \implies \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} (c) = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$(1, 1, 1, 1) \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} (c) = (1, 1, 1, 1) \begin{pmatrix} 1 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$c = \frac{1}{4}(1 + 0 + 1 + 2) = 1 \quad (\text{mean arithmetic value})$$

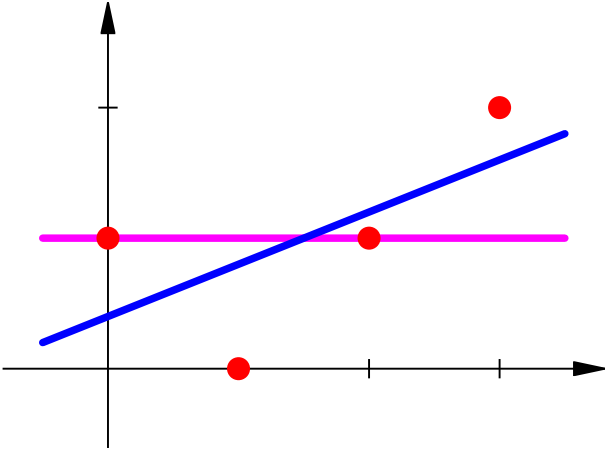
Problem. Find the linear polynomial that is the least squares fit to the following data

x	0	1	2	3
$f(x)$	1	0	1	2

$$f(x) = c_1 + c_2x \implies \begin{cases} c_1 = 1 \\ c_1 + c_2 = 0 \\ c_1 + 2c_2 = 1 \\ c_1 + 3c_2 = 2 \end{cases} \implies \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$\begin{pmatrix} 4 & 6 \\ 6 & 14 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \end{pmatrix} \iff \begin{cases} c_1 = 0.4 \\ c_2 = 0.4 \end{cases}$$



Problem. Find the quadratic polynomial that is the least squares fit to the following data

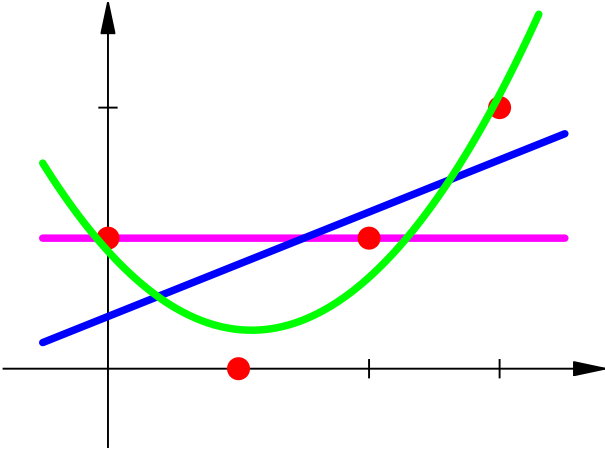
x	0	1	2	3
$f(x)$	1	0	1	2

$$f(x) = c_1 + c_2x + c_3x^2$$

$$\Rightarrow \begin{cases} c_1 = 1 \\ c_1 + c_2 + c_3 = 0 \\ c_1 + 2c_2 + 4c_3 = 1 \\ c_1 + 3c_2 + 9c_3 = 2 \end{cases} \Rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 4 & 9 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 4 & 9 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$\begin{pmatrix} 4 & 6 & 14 \\ 6 & 14 & 36 \\ 14 & 36 & 98 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \\ 22 \end{pmatrix} \iff \begin{cases} c_1 = 0.9 \\ c_2 = -1.1 \\ c_3 = 0.5 \end{cases}$$



Orthogonal sets

Let $\langle \cdot, \cdot \rangle$ denote the scalar product in \mathbb{R}^n .

Definition. Nonzero vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in \mathbb{R}^n$ form an **orthogonal set** if they are orthogonal to each other: $\langle \mathbf{v}_i, \mathbf{v}_j \rangle = 0$ for $i \neq j$.

If, in addition, all vectors are of unit length, $\|\mathbf{v}_i\| = 1$, then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ is called an **orthonormal set**.

Example. The standard basis $\mathbf{e}_1 = (1, 0, 0, \dots, 0)$, $\mathbf{e}_2 = (0, 1, 0, \dots, 0)$, \dots , $\mathbf{e}_n = (0, 0, 0, \dots, 1)$. It is an orthonormal set.

Orthonormal bases

Suppose $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ is an orthonormal basis for \mathbb{R}^n (i.e., it is a basis and an orthonormal set).

Theorem Let $\mathbf{x} = x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_n\mathbf{v}_n$ and $\mathbf{y} = y_1\mathbf{v}_1 + y_2\mathbf{v}_2 + \dots + y_n\mathbf{v}_n$, where $x_i, y_j \in \mathbb{R}$. Then

(i) $\langle \mathbf{x}, \mathbf{y} \rangle = x_1y_1 + x_2y_2 + \dots + x_ny_n,$

(ii) $\|\mathbf{x}\| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}.$

Proof: (ii) follows from (i) when $\mathbf{y} = \mathbf{x}$.

$$\begin{aligned}\langle \mathbf{x}, \mathbf{y} \rangle &= \left\langle \sum_{i=1}^n x_i \mathbf{v}_i, \sum_{j=1}^n y_j \mathbf{v}_j \right\rangle = \sum_{i=1}^n x_i \left\langle \mathbf{v}_i, \sum_{j=1}^n y_j \mathbf{v}_j \right\rangle \\ &= \sum_{i=1}^n \sum_{j=1}^n x_i y_j \langle \mathbf{v}_i, \mathbf{v}_j \rangle = \sum_{i=1}^n x_i y_i.\end{aligned}$$

Suppose V is a subspace of \mathbb{R}^n . Let \mathbf{p} be the orthogonal projection of a vector $\mathbf{x} \in \mathbb{R}^n$ onto V .

If V is a one-dimensional subspace spanned by a vector \mathbf{v} then $\mathbf{p} = \frac{\langle \mathbf{x}, \mathbf{v} \rangle}{\langle \mathbf{v}, \mathbf{v} \rangle} \mathbf{v}$.

If V admits an orthogonal basis $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ then

$$\mathbf{p} = \frac{\langle \mathbf{x}, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1 + \frac{\langle \mathbf{x}, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle} \mathbf{v}_2 + \dots + \frac{\langle \mathbf{x}, \mathbf{v}_k \rangle}{\langle \mathbf{v}_k, \mathbf{v}_k \rangle} \mathbf{v}_k.$$

Indeed, $\langle \mathbf{p}, \mathbf{v}_i \rangle = \sum_{j=1}^k \frac{\langle \mathbf{x}, \mathbf{v}_j \rangle}{\langle \mathbf{v}_j, \mathbf{v}_j \rangle} \langle \mathbf{v}_j, \mathbf{v}_i \rangle = \frac{\langle \mathbf{x}, \mathbf{v}_i \rangle}{\langle \mathbf{v}_i, \mathbf{v}_i \rangle} \langle \mathbf{v}_i, \mathbf{v}_i \rangle = \langle \mathbf{x}, \mathbf{v}_i \rangle$

$$\implies \langle \mathbf{x} - \mathbf{p}, \mathbf{v}_i \rangle = 0 \implies \mathbf{x} - \mathbf{p} \perp \mathbf{v}_i \implies \mathbf{x} - \mathbf{p} \perp V.$$

Coordinates relative to an orthogonal basis

Theorem If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ is an orthogonal basis for \mathbb{R}^n , then

$$\mathbf{x} = \frac{\langle \mathbf{x}, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1 + \frac{\langle \mathbf{x}, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle} \mathbf{v}_2 + \cdots + \frac{\langle \mathbf{x}, \mathbf{v}_n \rangle}{\langle \mathbf{v}_n, \mathbf{v}_n \rangle} \mathbf{v}_n$$

for any vector $\mathbf{x} \in \mathbb{R}^n$.

Corollary If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ is an orthonormal basis for \mathbb{R}^n , then

$$\mathbf{x} = \langle \mathbf{x}, \mathbf{v}_1 \rangle \mathbf{v}_1 + \langle \mathbf{x}, \mathbf{v}_2 \rangle \mathbf{v}_2 + \cdots + \langle \mathbf{x}, \mathbf{v}_n \rangle \mathbf{v}_n$$

for any vector $\mathbf{x} \in \mathbb{R}^n$.

The Gram-Schmidt orthogonalization process

Let V be a subspace of \mathbb{R}^n . Suppose $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_k$ is a basis for V . Let

$$\mathbf{v}_1 = \mathbf{x}_1,$$

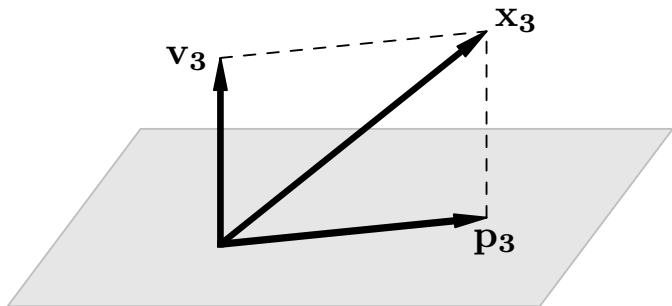
$$\mathbf{v}_2 = \mathbf{x}_2 - \frac{\langle \mathbf{x}_2, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1,$$

$$\mathbf{v}_3 = \mathbf{x}_3 - \frac{\langle \mathbf{x}_3, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1 - \frac{\langle \mathbf{x}_3, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle} \mathbf{v}_2,$$

.....

$$\mathbf{v}_k = \mathbf{x}_k - \frac{\langle \mathbf{x}_k, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1 - \dots - \frac{\langle \mathbf{x}_k, \mathbf{v}_{k-1} \rangle}{\langle \mathbf{v}_{k-1}, \mathbf{v}_{k-1} \rangle} \mathbf{v}_{k-1}.$$

Then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ is an orthogonal basis for V .



$$\text{Span}(\mathbf{v}_1, \mathbf{v}_2) = \text{Span}(\mathbf{x}_1, \mathbf{x}_2)$$

Any basis
 $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_k$



Orthogonal basis
 $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$

Properties of the Gram-Schmidt process:

- $\mathbf{v}_j = \mathbf{x}_j - (\alpha_1 \mathbf{x}_1 + \dots + \alpha_{j-1} \mathbf{x}_{j-1})$, $1 \leq j \leq k$;
- the span of $\mathbf{v}_1, \dots, \mathbf{v}_j$ is the same as the span of $\mathbf{x}_1, \dots, \mathbf{x}_j$;
- \mathbf{v}_j is orthogonal to $\mathbf{x}_1, \dots, \mathbf{x}_{j-1}$;
- $\mathbf{v}_j = \mathbf{x}_j - \mathbf{p}_j$, where \mathbf{p}_j is the orthogonal projection of the vector \mathbf{x}_j on the subspace spanned by $\mathbf{x}_1, \dots, \mathbf{x}_{j-1}$;
- $\|\mathbf{v}_j\|$ is the distance from \mathbf{x}_j to the subspace spanned by $\mathbf{x}_1, \dots, \mathbf{x}_{j-1}$.

Normalization

Let V be a subspace of \mathbb{R}^n . Suppose $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ is an orthogonal basis for V .

$$\text{Let } \mathbf{w}_1 = \frac{\mathbf{v}_1}{\|\mathbf{v}_1\|}, \mathbf{w}_2 = \frac{\mathbf{v}_2}{\|\mathbf{v}_2\|}, \dots, \mathbf{w}_k = \frac{\mathbf{v}_k}{\|\mathbf{v}_k\|}.$$

Then $\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_k$ is an orthonormal basis for V .

Theorem Any non-trivial subspace of \mathbb{R}^n admits an orthonormal basis.