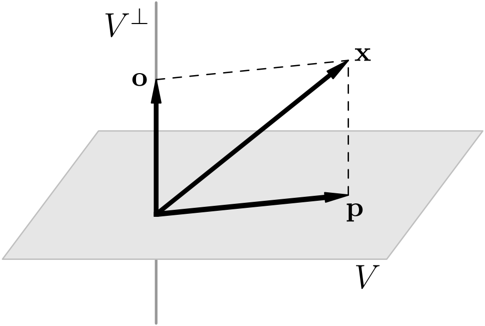
MATH 323

Linear Algebra

Lecture 19: Least squares problems (continued). Norms and inner products.

Orthogonal projection

Let V be a subspace of $\mathbb{R}^n$. Then any vector $\mathbf{x} \in \mathbb{R}^n$ is uniquely represented as $\mathbf{x} = \mathbf{p} + \mathbf{o}$, where $\mathbf{p} \in V$ and $\mathbf{o} \in V^\perp$. The component $\mathbf{p}$ is called the **orthogonal projection** of the vector $\mathbf{x}$ onto the subspace V.



The projection $\mathbf{p}$ is closer to $\mathbf{x}$ than any other vector in V. Hence the distance from $\mathbf{x}$ to V is $\|\mathbf{x} - \mathbf{p}\| = \|\mathbf{o}\|$.

Least squares solution

System of linear equations:

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

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

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

$$\|r(\mathbf{x})\|^2 = \sum_{i=1}^{m} (a_{i1}x_1 + a_{i2}x_2 + \cdots + a_{in}x_n - b_i)^2.$$

Let A be an $m \times n$ matrix and let $\mathbf{b} \in \mathbb{R}^m$.

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

Proof: $A\mathbf{x}$ is an arbitrary vector in $R(A)$, the column space of A. Hence the length of $r(\mathbf{x}) = \mathbf{b} - A\mathbf{x}$ is minimal if $A\mathbf{x}$ is the orthogonal projection of $\mathbf{b}$ onto $R(A)$. That is, if $r(\mathbf{x})$ is orthogonal to $R(A)$.

We know that $\{\text{row space}\}^\perp = \{\text{nullspace}\}$ for any matrix. In particular, $R(A)^\perp = N(A^T)$, the nullspace of the transpose matrix of A. Thus $\hat{\mathbf{x}}$ is a least squares solution if and only if

$$A^T r(\hat{\mathbf{x}}) = \mathbf{0} \iff A^T(\mathbf{b} - A\hat{\mathbf{x}}) = \mathbf{0} \iff A^T A\hat{\mathbf{x}} = A^T\mathbf{b}.$$

Corollary The normal system $A^T A\mathbf{x} = A^T\mathbf{b}$ is always consistent.

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

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

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

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

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

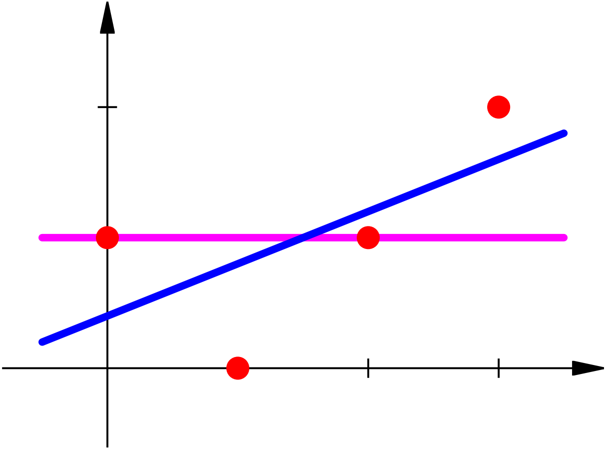
Problem. Find the linear polynomial that is the least square fit to the following data

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

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

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

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



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

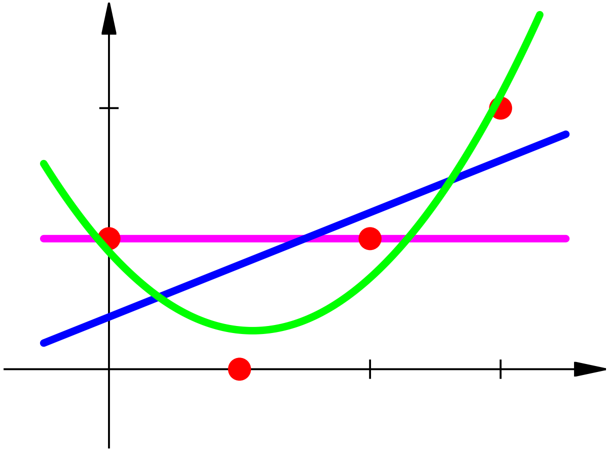
x	0	1	2	3
$f(x)$	1	0	1	2

$$f(x) = c_1 + c_2 x + c_3 x^2$$

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

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

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



Norm

The notion of *norm* generalizes the notion of length of a vector in $\mathbb{R}^n$.

Definition. Let V be a vector space. A function $\alpha : V \to \mathbb{R}$ is called a **norm** on V if it has the following properties:

(i) $\alpha(\mathbf{x}) \geq 0$, $\alpha(\mathbf{x}) = 0$ only for $\mathbf{x} = \mathbf{0}$ (positivity)
(ii) $\alpha(r\mathbf{x}) = |r|\,\alpha(\mathbf{x})$ for all $r \in \mathbb{R}$ (homogeneity)
(iii) $\alpha(\mathbf{x} + \mathbf{y}) \leq \alpha(\mathbf{x}) + \alpha(\mathbf{y})$ (triangle inequality)

Notation. The norm of a vector $\mathbf{x} \in V$ is usually denoted $\|\mathbf{x}\|$. Different norms on V are distinguished by subscripts, e.g., $\|\mathbf{x}\|_1$ and $\|\mathbf{x}\|_2$.

Examples. $V = \mathbb{R}^n$, $\mathbf{x} = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$.

- $\|\mathbf{x}\|_\infty = \max(|x_1|, |x_2|, \dots, |x_n|)$.

Positivity and homogeneity are obvious. Let $\mathbf{x} = (x_1, \dots, x_n)$ and $\mathbf{y} = (y_1, \dots, y_n)$. Then $\mathbf{x} + \mathbf{y} = (x_1 + y_1, \dots, x_n + y_n)$.

$$|x_i + y_i| \le |x_i| + |y_i| \le \max_j |x_j| + \max_j |y_j|$$
$$\implies \max_j |x_j + y_j| \le \max_j |x_j| + \max_j |y_j|$$
$$\implies \|\mathbf{x} + \mathbf{y}\|_\infty \le \|\mathbf{x}\|_\infty + \|\mathbf{y}\|_\infty.$$

- $\|\mathbf{x}\|_1 = |x_1| + |x_2| + \cdots + |x_n|$.

Positivity and homogeneity are obvious.
The triangle inequality: $|x_i + y_i| \le |x_i| + |y_i|$

$$\implies \sum_j |x_j + y_j| \le \sum_j |x_j| + \sum_j |y_j|$$

Examples. $V = \mathbb{R}^n$, $\mathbf{x} = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$.

- $\|\mathbf{x}\|_p = \bigl(|x_1|^p + |x_2|^p + \cdots + |x_n|^p\bigr)^{1/p}$, $p > 0$.

Remark. $\|\mathbf{x}\|_2$ = Euclidean length of $\mathbf{x}$.

Theorem $\|\mathbf{x}\|_p$ is a norm on $\mathbb{R}^n$ for any $p \geq 1$.

Positivity and homogeneity are still obvious (and hold for any $p > 0$). The triangle inequality for $p \geq 1$ is known as the **Minkowski inequality**:

$$\bigl(|x_1 + y_1|^p + |x_2 + y_2|^p + \cdots + |x_n + y_n|^p\bigr)^{1/p} \leq$$
$$\leq \bigl(|x_1|^p + \cdots + |x_n|^p\bigr)^{1/p} + \bigl(|y_1|^p + \cdots + |y_n|^p\bigr)^{1/p}.$$

Normed vector space

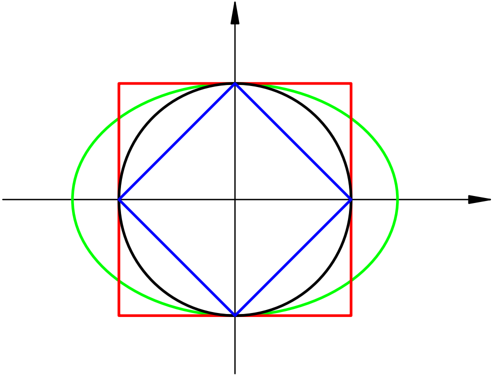
Definition. A **normed vector space** is a vector space endowed with a norm.

The norm defines a distance function on the normed vector space: $\mathrm{dist}(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\|$.

Then we say that a sequence $\mathbf{x}_1, \mathbf{x}_2, \ldots$ *converges* to a vector $\mathbf{x}$ if $\mathrm{dist}(\mathbf{x}, \mathbf{x}_n) \to 0$ as $n \to \infty$.

Also, we say that a vector $\mathbf{x}$ is a good *approximation* of a vector $\mathbf{x}_0$ if $\mathrm{dist}(\mathbf{x}, \mathbf{x}_0)$ is small.

Unit circle: $\|\mathbf{x}\| = 1$



$\|\mathbf{x}\| = (x_1^2 + x_2^2)^{1/2}$	black
$\|\mathbf{x}\| = \left(\frac{1}{2}x_1^2 + x_2^2\right)^{1/2}$	green
$\|\mathbf{x}\| = \|x_1\| + \|x_2\|$	blue
$\|\mathbf{x}\| = \max(\|x_1\|, \|x_2\|)$	red

Examples. $V = C[a,b]$, $f : [a,b] \to \mathbb{R}$.

- $\|f\|_\infty = \max_{a \le x \le b} |f(x)|$.
- $\|f\|_1 = \int_a^b |f(x)|\,dx$.
- $\|f\|_p = \left(\int_a^b |f(x)|^p \,dx \right)^{1/p}$, $p > 0$.

Theorem $\|f\|_p$ is a norm on $C[a,b]$ for any $p \ge 1$.

Inner product

The notion of *inner product* generalizes the notion of dot product of vectors in $\mathbb{R}^n$.

Definition. Let V be a vector space. A function $\beta : V \times V \to \mathbb{R}$, usually denoted $\beta(\mathbf{x}, \mathbf{y}) = \langle \mathbf{x}, \mathbf{y} \rangle$, is called an **inner product** on V if it is positive, symmetric, and bilinear. That is, if

(i) $\langle \mathbf{x}, \mathbf{x} \rangle \geq 0$, $\langle \mathbf{x}, \mathbf{x} \rangle = 0$ only for $\mathbf{x} = \mathbf{0}$ (positivity)
(ii) $\langle \mathbf{x}, \mathbf{y} \rangle = \langle \mathbf{y}, \mathbf{x} \rangle$ (symmetry)
(iii) $\langle r\mathbf{x}, \mathbf{y} \rangle = r\langle \mathbf{x}, \mathbf{y} \rangle$ (homogeneity)
(iv) $\langle \mathbf{x} + \mathbf{y}, \mathbf{z} \rangle = \langle \mathbf{x}, \mathbf{z} \rangle + \langle \mathbf{y}, \mathbf{z} \rangle$ (distributive law)

An **inner product space** is a vector space endowed with an inner product.

Examples. $V = \mathbb{R}^n$.

- $\langle \mathbf{x}, \mathbf{y} \rangle = \mathbf{x} \cdot \mathbf{y} = x_1 y_1 + x_2 y_2 + \cdots + x_n y_n$.

- $\langle \mathbf{x}, \mathbf{y} \rangle = d_1 x_1 y_1 + d_2 x_2 y_2 + \cdots + d_n x_n y_n$,

where $d_1, d_2, \ldots, d_n > 0$.

- $\langle \mathbf{x}, \mathbf{y} \rangle = (D\mathbf{x}) \cdot (D\mathbf{y})$,

where D is an invertible $n \times n$ matrix.

Remarks. (a) Invertibility of D is necessary to show that $\langle \mathbf{x}, \mathbf{x} \rangle = 0 \implies \mathbf{x} = \mathbf{0}$.

(b) The second example is a particular case of the third one when $D = \mathrm{diag}(d_1^{1/2}, d_2^{1/2}, \ldots, d_n^{1/2})$.