

The following note is useful for this discussion: [Note 2j](#).

1. Complex Inner Products, Projections, and Orthonormality

In this discussion, we will show that the results we have already shown for projections are also applicable to complex numbers and the complex inner product that we have defined. Recall that the complex inner product covered in lecture is

$$\langle \vec{u}, \vec{v} \rangle = \vec{v}^* \vec{u} = \sum_{i=1}^n u_i \bar{v}_i \quad (1)$$

where $\vec{u}, \vec{v} \in \mathbb{C}^n$. Further recall that $\|\vec{u}\| = \sqrt{\langle \vec{u}, \vec{u} \rangle}$ is always real.

(a) For complex vectors, we have the following projection formula:

$$\text{proj}_{\vec{u}}(\vec{v}) = \frac{\langle \vec{v}, \vec{u} \rangle}{\langle \vec{u}, \vec{u} \rangle} \vec{u} \quad (2)$$

Confirm that $\text{proj}_{\vec{u}}(\alpha \vec{u}) = \alpha \vec{u}$, where $\alpha \in \mathbb{C}$.

(b) Define orthogonality the same way that we did with real vectors. That is, two vectors \vec{u} and \vec{v} are orthogonal if $\langle \vec{u}, \vec{v} \rangle = \vec{v}^* \vec{u} = 0$.

Show the orthogonality principle of projections, in that $\langle \vec{u}, \vec{v} - \text{proj}_{\vec{u}}(\vec{v}) \rangle = 0$. Is it also true that $\langle \vec{v} - \text{proj}_{\vec{u}}(\vec{v}), \vec{u} \rangle = 0$?

- (c) We can try to generalize the idea of projections to least squares. Let's say we want to project onto the column space of a matrix $A \in \mathbb{C}^{m \times n}$, which has full column rank (so it must be that $m \geq n$). The formula for this is

$$\text{proj}_{\text{Col}(A)}(\vec{u}) = A(A^*A)^{-1}A^*\vec{u} \quad (3)$$

where $\vec{u} \in \mathbb{C}^m$.

Confirm that, if $\vec{u} = A\vec{x}$ for some $\vec{x} \in \mathbb{C}^n$, then $\text{proj}_{\text{Col}(A)}(\vec{u}) = \vec{u}$.

- (d) **Show the orthogonality principle for the least squares projection formula.**

- (e) In the complex domain, we can define orthonormality similar to how we did with real vectors. That is, a collection of vectors $\{\vec{u}_1, \dots, \vec{u}_m\}$ are orthonormal if

i. $\langle \vec{u}_i, \vec{u}_j \rangle = \vec{u}_j^* \vec{u}_i = 0$ for $i \neq j$ and

ii. $\|\vec{u}_i\| = \sqrt{\langle \vec{u}_i, \vec{u}_i \rangle} = 1$

for $i = 1, \dots, n$.

Now let the columns of A be orthonormal. **Show $A^*A = I_{n \times n}$. Then, derive a simplified projection formula.**

(HINT: Consider writing $A = [\vec{a}_1 \ \dots \ \vec{a}_n]$ where each $\vec{a}_i \in \mathbb{C}^m$ are orthonormal.)

Contributors:

- Anish Muthali.
- Druv Pai.
- Nathan Lambert.
- Anant Sahai.
- Kumar Krishna Agrawal.