

Orientation of vectors to project and to project on to.

Q1. Suppose you are given a matrix

and data matrix

$$B = \begin{bmatrix} \text{---} & \overbrace{b_1^T} & \text{---} \\ \vdots & \vdots & \vdots \\ \text{---} & \overbrace{b_k^T} & \text{---} \end{bmatrix}$$

$$X = \begin{bmatrix} \text{---} & \overbrace{x_1^T} & \text{---} \\ \vdots & \vdots & \vdots \\ \text{---} & \overbrace{x_n^T} & \text{---} \end{bmatrix}$$

and you want a vector  $y_t = \begin{bmatrix} \text{---} \\ \text{---} \\ \text{---} \end{bmatrix}$  where  $y_t[j] =$  projection of  $x_t$  on  $b_j$

- (a) take  $t^{\text{th}}$  row of  $BX^T$  (and transpose it if you want "tall" vectors  $y_t$ )
- (b) take  $t^{\text{th}}$  row of  $XB^T$  ( " )
- (c) take the  $t^{\text{th}}$  column of  $BX^T$
- (d) take the  $t^{\text{th}}$  column of  $XB^T$
- (e) two of the above are correct [and you know which ones] exactly

Q2: Suppose you are given a matrix  $C$  and data matrix  $X$

$$C = \left[ \begin{array}{c|c|c} | & | & | \\ c_1 & c_2 & \dots & c_k \\ | & | & | \end{array} \right]_k$$

$$X = \begin{bmatrix} \text{---} x_1^T \text{---} \\ \vdots \\ \text{---} x_n^T \text{---} \end{bmatrix}$$

and you want a vector  $y_t$  where  $y_t[j] = \text{projection of } x_t \text{ on } c_j$ .

(a) take the  $t^{\text{th}}$  row of  $C^T X^T$  (and transpose to get a "tall"  $y_t$ )

(b) take the  $t^{\text{th}}$  row of  $X C$  ( " " )

(c) take the  $t^{\text{th}}$  column of  $C^T X^T$

(d) take the  $t^{\text{th}}$  column of  $X C$

(e) exactly two of the above are correct [and you know which ones]