

Projection of a Vector Onto a Line

So how do we determine x so that $p = xa$ is the orthogonal projection/best approximate solution?

Method 1: Impose orthogonality

Assume that $e = b - p = b - xa \perp a$ as suggested by the figure. This implies that

$$\begin{aligned}0 &= (a, e) = (a, b - xa) = (a, b) - x \|a\|^2 \\ \Rightarrow x &= \frac{(a, b)}{\|a\|^2} \quad \text{and} \quad p = \frac{(a, b)}{\|a\|^2} a\end{aligned}$$

Method 2: Minimize $\|e\|$ with respect to x using calculus

$$\begin{aligned}f(x) &= \|e\|^2 = (b - xa, b - xa) = \|b\|^2 - 2x(a, b) + x^2 \|a\|^2 \\ 0 &= f'(x) = -2(a, b) + 2x \|a\|^2 \\ \Rightarrow x &\quad \text{and} \quad p \quad \text{as above}\end{aligned}$$