

# Nearly Commuting Projections

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## ABSTRACT

It is well known that projection operators are typical elements in Boolean algebras, and a number of relevant theorems have been proved for commutative projections. We propose an extension of the concept of commutativity, which we call near-commutativity. We extend to this concept the main theorems on commutative projections, and in various ways we frame the class of nearly commutative projections in Boolean algebras.

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## 1. INTRODUCTION

If  $p$  and  $q$  are two linear projections on a vector space  $V$  over  $\mathbb{C}$ , we say they *nearly commute* if

$$pqp = qp \quad \text{and} \quad qpq = pq. \quad (1)$$

We say they *antinearly commute* if

$$pqp = pq \quad \text{and} \quad qpq = qp. \quad (2)$$

If  $p$  and  $q$  commute, then they both nearly commute and antinearly commute. Also,  $p$  and  $q$  nearly commute if and only if their complements  $I - p$  and  $I - q$  antinearly commute.

Section 2 displays examples of these kinds of projections. Basic properties of nearly commuting projections appear in Section 3. Section 4 introduces

two operators on sets of nearly commuting projections. Section 5 derives orthogonal projections from nearly commuting projections, and Section 6 does a decomposition of projections using orthogonal projections.

## 2. EXAMPLES

Let  $V$  be the vector space of functions  $f: \mathbb{C}^3 \rightarrow \mathbb{C}$ . Let

$$p(f)(z_1, z_2, z_3) = f(0, 0, z_3)$$

and

$$q(f)(z_1, z_2, z_3) = f(z_1, 0, 0).$$

Then  $p$  and  $q$  are commuting projections on  $V$ . Now let

$$p(f)(z_1, z_2, z_3) = f(0, 0, z_3)$$

and

$$q(f)(z_1, z_2, z_3) = f(z_1, 1, 1).$$

Then

$$pq(f)(z_1, z_2, z_3) = f(0, 1, 1),$$

$$qpq(f)(z_1, z_2, z_3) = f(0, 1, 1),$$

$$qp(f)(z_1, z_2, z_3) = f(0, 0, 1),$$

$$pqp(f)(z_1, z_2, z_3) = f(0, 0, 1).$$

Thus

$$pqp(f) = qp(f) \quad \text{and} \quad qpq(f) = pq(f).$$

In general, if  $V$  is the set of functions  $f: \mathbb{C}^n \rightarrow \mathbb{C}$ , the projections which substitute the same constant for different arguments all commute; whereas the projections which substitute different constants for arguments, in general, nearly commute.

Let  $p$  and  $q$  be linear projections on a vector space  $V$  over  $\mathbb{C}$  and let  $a$  and  $b$  be two elements in  $V$  such that  $a \in \text{Ran}(I - p)$  and  $b \in \text{Ran}(I - q)$ . Also, let  $P(x) = a + p(x)$  and  $Q(x) = b + q(x)$  for all  $x \in V$ . Then  $P^2 = P$  and  $Q^2 = Q$ , i.e.,  $P$  and  $Q$  are affine projections on  $V$  (see Wilde [1]). If  $p$  and  $q$  commute, then in general  $PQP = PQ$  and  $QPQ = QP$ . Also,  $PQP = PQ$  if and only if  $pqp = pq$ .

Our final example is a set of  $(n + 2) \times (n + 2)$  matrices over  $\mathbb{C}$ . Let  $a_1, a_2, \dots, a_n \in \mathbb{C}$ . Let  $E_{ij}$  be the  $(n + 2) \times (n + 2)$  matrix with a 1 in the  $(i, j)$  spot and 0's elsewhere. Let  $p_i = E_{11} + a_i E_{12}$  for  $i = 1, 2, \dots, n$ , and let  $q_j = E_{2+j, 2+j}$  for  $j = 1, 2, \dots, n$ . Then  $p_i p_j = p_j$  and  $p_j p_i = p_i$  for  $i \neq j$ ; and  $q_1, \dots, q_n$  are pairwise orthogonal. Also,  $p_i q_j = q_j p_i = 0$  for all  $i$  and  $j$  in  $\{1, 2, \dots, n\}$ . All projections of the form " $p_i$  plus sums of the  $q_j$ 's" nearly commute. For instance, if  $i \neq j$ , then

$$(p_i + q_i)(p_j + q_i + q_j) = p_j + q_i,$$

$$(p_j + q_i + q_i)(p_i + q_i)(p_j + q_i + q_j) = p_j + q_i,$$

$$(p_j + q_i + q_j)(p_i + q_i) = p_i + q_i,$$

$$(p_i + q_i)(p_j + q_i + q_j)(p_i + q_i) = p_i + q_i,$$

i.e.,  $p_i + q_i$  and  $p_j + q_i + q_j$  nearly commute.

### 3. MISCELLANEOUS PROPERTIES

We prove the following theorem.

**THEOREM 1.** *Let  $p, q, r$  be linear, pairwise nearly commuting projections on  $V$ . Then*

- (1)  $pq, p + q - pq, p + pq - qp$ , and  $\frac{1}{2}(pq + qp)$  are linear projections on  $V$ ;
- (2)  $r$  nearly commutes with  $pq, p + q - pq, p + pq - qp$ , and  $\frac{1}{2}(pq + qp)$ ;
- (3)  $\text{Ran } p \cap \text{Ran } q = \text{Ran } pq = \text{Ran } qp$ ; and
- (4)  $\text{Ran } p + \text{Ran } q = \text{Ran}(p + q - pq) = \text{Ran}(p + q + qp)$ .

*Proof.* (1): Easy.

(2):  $r$  nearly commutes with  $pq$  because

$$\begin{aligned} r(pq)r &= rp(qr) = rp(rqr) = (rpr)qr \\ &= (pr)qr = p(rqr) = p(qr) = (pq)r \end{aligned}$$

and

$$(pq)r(pq) = pq(rp)q = p(rp)q = (prp)q = (rp)q = r(pq).$$

This rest is just more calculation.

(3): Let  $x \in \text{Ran } pq$ . Then  $x = pq(x)$ ,  $p(x) = p(pq(x)) = pq(x) = x$ , and  $q(x) = q(pq(x)) = pq(x) = x$ . Thus  $\text{Ran } pq \subset \text{Ran } p \cap \text{Ran } q$ . Let  $x \in \text{Ran } p \cap \text{Ran } q$ . Then  $p(x) = x$  and  $q(x) = x$ ; thus  $pq(x) = p(x) = x$ , and so  $\text{Ran } p \cap \text{Ran } q \subset \text{Ran } pq$ . By symmetry,  $\text{Ran } p \cap \text{Ran } q = \text{Ran } qp$ , although  $pq$  does not always equal  $qp$ .

(4): Let  $x \in \text{Ran } p$  and  $y \in \text{Ran } q$ ; then  $p(x) = x$  and  $q(y) = y$ , and

$$\begin{aligned} (p + q - pq)(x + y) &= p(x) + q(x) - pq(x) + p(y) + q(y) - pq(y) \\ &= x + qp(x) - pqp(x) + pq(y) + y - pq(y) \\ &= x + qp(x) - qp(x) + y = x + y, \end{aligned}$$

or  $\text{Ran } p + \text{Ran } q \subset \text{Ran}(p + q - pq)$ . Let  $x \in \text{Ran}(p + q - pq)$ . Then  $x = (p + q - pq)(x) = p(x) + (I - p)q(x)$ , where  $p(x) \in \text{Ran } p$  and  $(I - p)q(x) \in \text{Ran } q$ , since  $q((I - p)q(x)) = (I - p)q(x)$ . Thus  $\text{Ran}(p + q - pq) \subset \text{Ran } p + \text{Ran } q$ . By symmetry,  $\text{Ran } p + \text{Ran } q = \text{Ran}(p + q - qp)$ . ■

Suppose  $p, q, r$  are linear, pairwise nearly commuting projections on  $V$ . Let

$$E = \frac{1}{2}(pq + qp) \tag{3}$$

and

$$N = \frac{1}{2}(pq - qp). \tag{4}$$

Then we can prove the following.

**THEOREM 2.**

- (1)  $E^2 = E$ ,  $N^2 = 0$ ;
- (2)  $pE = E$ ,  $qE = E$ ;
- (3)  $pN = N$ ,  $qN = N$ ;
- (4)  $Ep = E - N$ ,  $Eq = E + N$ ;
- (5)  $Np = 0$ ,  $Nq = 0$ ; and
- (6)  $EN = N$ ,  $NE = 0$ .

Also,  $p + cN$ ,  $E + cN$ , and  $p + q - E + cN$ , for a scalar  $c \in \mathbb{C}$ , are linear projections, and  $r$  nearly commutes with them. For this reason, we let  $X$  be a maximal set of linear, pairwise nearly commuting projections on  $V$ , closed under the operations  $p + cN$ ,  $E + cN$ , and  $p + q - E + cN$ . Note also the following theorem.

THEOREM 3.

- (1)  $\text{Ran } p = \text{Ran}(p + cN)$ ;
- (2)  $\text{Ran } pq = \text{Ran}(E + cN)$ ; and
- (3)  $\text{Ran}(p + q - pq) = \text{Ran}(p + q - E + cN)$ .

*Proof.*  $p(p + cN) = p + cN$ , so  $\text{Ran}(p + cN) \subset \text{Ran } p$ . Also,  $(p + cN)p = p$ , so  $\text{Ran } p \subset \text{Ran}(p + cN)$ . Therefore,  $\text{Ran } p = \text{Ran}(p + cN)$ . The other identities follow analogously. ■

Now let

$$E_1 = E + cN, \quad (5.1)$$

$$E_2 = p - E + N, \quad (5.2)$$

$$E_3 = q - E - N, \quad (5.3)$$

$$E_4 = I - p - q + E - cN \quad (5.4)$$

for a scalar  $c \in \mathbb{C}$ . Then

$$E_i^2 = E_i \quad (i = 1, 2, 3, 4), \quad (6.1)$$

$$E_i E_j = E_j E_i = 0 \quad (i \neq j), \quad (6.2)$$

$$E_1 + E_2 + E_3 + E_4 = I, \quad (6.3)$$

i.e.  $E_1, E_2, E_3, E_4$  are linear, idempotent, and orthogonal operators on  $V$  that add to  $I$ . They generate a set closed under the operations

$$x \vee y = x + y - xy, \quad x \wedge y = xy, \quad \text{and} \quad x' = I - x.$$

Now we decompose  $p$  and  $q$  that are nearly commuting projections on  $V$ .

**THEOREM 4.**  *$p$  and  $q$  are two linear, nearly commuting projections on  $V$  if and only if  $p$  and  $q$  can be decomposed into sums*

$$\begin{aligned} p &= p_1 + p_2, \\ q &= q_1 + q_2, \end{aligned}$$

where

- (1)  $p_1, p_2, q_1, q_2$  are linear projections on  $V$ ;
- (2)  $p_1 p_2 = p_2 p_1 = 0, q_1 q_2 = q_2 q_1 = 0$ ;
- (3)  $p_1 q_2 = q_2 p_1 = 0, p_2 q_1 = q_1 p_2 = 0$ ;
- (4)  $p_1 q_1 = q_1, q_1 p_1 = p_1$ ; and
- (5)  $p_2 q_2 = q_2 p_2 = 0$ .

Moreover, this decomposition is unique and is given by  $p_1 = qp, p_2 = (I - q)p, q_1 = pq,$  and  $q_2 = (I - p)q$ .

*Proof.* Let  $p = p_1 + p_2$  and  $q = q_1 + q_2$ , where  $p_1, p_2, q_1, q_2$  satisfy conditions (1)–(5). Then  $p$  and  $q$  are linear projections on  $V$ ; and  $qp = p_1, pqp = p_1, pq = q_1,$  and  $qpq = q_1$ . Thus  $pqp = qp$  and  $qpq = pq$ , making  $p$  and  $q$  nearly commute. Also,  $p_1 = qp, p_2 = (I - q)p, q_1 = pq,$  and  $q_2 = (I - p)q$ .

On the other hand, let  $p$  and  $q$  be any two linear, nearly commuting projections on  $V$ , and let  $p_1 = qp, p_2 = (I - q)p, q_1 = pq,$  and  $q_2 = (I - p)q$ . Then  $p = p_1 + p_2$  and  $q = q_1 + q_2$ ; and  $p_1, p_2, q_1, q_2$  satisfy conditions (1)–(5). ■

By methods similar to those used for Theorem 4, one can show that any two nearly commuting projections on any vector space  $V$  are given, after a suitable choice of basis for  $V$ , by matrices in the block form

$$\begin{bmatrix} I & I & & & 0 \\ 0 & 0 & & & \\ & & I & & \\ & & & I & \\ 0 & & & & 0 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} I & -I & & & 0 \\ 0 & 0 & & & \\ & & I & & \\ & & & 0 & I \\ 0 & & & & 0 \end{bmatrix}.$$

#### 4. TWO OPERATORS

Let  $X$  be a maximal set of pairwise nearly commuting projections on a vector space  $V$  over  $\mathbb{C}$ , as before. Let  $H_p$  and  $F_p$  be two projection operators

on  $X$  defined by

$$H_p(x) = p + px - xp \quad (7)$$

and

$$F_p(x) = x - px + xp \quad (8)$$

for  $p, x \in X$ . Note that  $F_p(x) = H_x(p)$ . Their basic properties are as follows.

**THEOREM 5.**

- (1)  $x \in \text{Ran } H_p$  if and only if  $px = x$  and  $xp = p$ .
- (2) The condition “ $pq = q$  and  $qp = p$ ” is that of an equivalence relation.
- (3)  $x \in \text{Ran } F_p$  if and only if  $px = xp$ .
- (4) If  $p, x, y \in X$ , then  $F_p(xy) = F_p(x)F_p(y)$ .
- (5) If  $p, x, y \in X$ , then  $F_p(x + y - xy) = F_p(x) + F_p(y) - F_p(x)F_p(y)$ .
- (6) If  $p, x, y \in X$ , then  $F_p(x + xy - yx) = F_p(x) + F_p(x)F_p(y) - F_p(y)F_p(x)$ .

*Proof.* We need only prove (2). The relation is

- (i) symmetric:  $pp = p$  and  $pp = p$ ;
- (ii) reflexive:  $pq = q$  and  $qp = p$  implies  $qp = p$  and  $pq = q$ ; and
- (iii) transitive: if  $pq = q$  and  $qp = p$ , and if  $qr = r$  and  $rq = q$ , then  $pr = p(qr) = (pq)r = qr = r$  and  $rp = r(qp) = (rq)p = qp = p$ . ■

Therefore,  $\text{Ran } H_p$  for each  $p \in X$  is an equivalence class. Note that, for all  $p, q \in X$ ,  $pq$  and  $qp$  are equivalent, and  $p + q - pq$  and  $p + q - qp$  are equivalent.

Let  $p_1, p_2, \dots, p_n, p, q, x, r$  be linear projections on  $V$  that nearly commute. Let  $F_0(x) = x$ , and let  $F_n = F_{p_1}F_{p_2} \cdots F_{p_n}$ . Now we prove a lemma.

**LEMMA.**  $F_n(pq) = F_n(p)F_n(q)$ .

*Proof of lemma.* By Theorem 5(4),  $F_r(pq) = F_r(p)F_r(q)$ . Note that  $q$  nearly commutes with  $F_r(p)$  for any three projections  $r, p, q \in X$ . So we can apply  $F_r(pq) = F_r(p)F_r(q)$  repeatedly with  $p_n, p_{n-1}, \dots, p_1$  as  $r$ . ■

Let  $p_i^* = F_{i-1}(p_i)$  for  $i = 1, \dots, n$ . Now we prove a theorem.

**THEOREM 6.**  $p_1^*, p_2^*, \dots, p_n^*$  pairwise commute.

*Proof.* We want to show that  $p_i^* p_n^* = p_n^* p_i^*$  for  $i = 1, \dots, n-1$ . Note that  $p_n^* = F_{i-1} F_{p_i} F_{p_{i+1}} \cdots F_{p_{n-1}}(p_n)$ . Let  $g_i = F_{p_i} F_{p_{i+1}} \cdots F_{p_{n-1}}(p_n)$ . Now  $p_i$  commutes with  $g_i$ , and  $p_i$  and  $g_i$  each pairwise nearly commute with  $p_1, p_2, \dots, p_{i-1}$ , which as a set of pairwise nearly commute. So, by our lemma,

$$\begin{aligned} p_i^* p_n^* &= F_{i-1}(p_i) F_{i-1}(g_i) \\ &= F_{i-1}(p_i g_i) \\ &= F_{i-1}(g_i p_i) \\ &= F_{i-1}(g_i) F_{i-1}(p_i) \\ &= p_n^* p_i^*. \end{aligned}$$

■

Now we prove another theorem.

**THEOREM 7.** *Let  $p_1, p_2, \dots, p_n, x$  be linear projections on  $V$  that pairwise nearly commute. Then for each  $n > 2$ ,*

$$F_{p_{n-1}^*} F_{p_{n-2}^*} \cdots F_{p_1^*}(x) = F_{p_1} F_{p_2} \cdots F_{p_{n-1}}(x). \quad (*)$$

*Proof.* Let  $p_1 = p$ ,  $p_2 = q$ , and  $x = r$ . Then

$$\begin{aligned} F_{q^*} F_{p^*}(r) &= F_{F_p(q)}(F_p(r)) \\ &= F_p(r) - F_p(q) F_p(r) + F_p(r) F_p(q) \\ &= F_p(r - qr + rq) \\ &= F_p F_q(r). \end{aligned}$$

So

$$F_{F_p(q)} F_p(r) = F_p F_q(r), \quad (**)$$

and  $(*)$  is true for  $n = 3$ . Assume it is true for  $n$ .  $(*)$  can be written as

$$\begin{aligned} S_n &= F_{F_{p_1} - F_{p_{n-2}}(p_{n-1})} F_{F_{p_1} - F_{p_{n-3}}(p_{n-2})} \cdots F_{F_{p_1}(p_2)} F_{p_1}(x) \\ &= F_{p_1} \cdots F_{p_{n-1}}(x). \end{aligned}$$



So

$$\begin{aligned}
 S_{n+1} &= F_{F_{p_1} - F_{p_{n-1}}(p_n)} F_{F_{p_1} - F_{p_{n-2}}(p_{n-1})} \cdots F_{F_{p_1}(p_2)} F_{p_1}(x) \\
 &= F_{F_{p_1} - F_{p_{n-1}}(p_n)} S_n \\
 &= F_{F_{p_1}(F_{p_2} - F_{p_{n-1}}(p_n))} F_{p_1}(F_{p_2} \cdots F_{p_{n-1}})(x).
 \end{aligned}$$

We can prove by induction on  $k$ , using  $(**)$ , that

$$S_{n+1} = F_{p_1} \cdots F_{p_{k-1}} F_{F_{p_k}(F_{p_{k+1}} - F_{p_{n-1}}(p_n))} F_{p_k}(F_{p_{k+1}} \cdots F_{p_{n-1}})(x).$$

Thus  $S_{n+1} = F_{p_1} F_{p_2} \cdots F_{p_{n-1}} F_{p_n}(x)$ . Thus  $(*)$  is true by induction.  $\blacksquare$

By equation  $(**)$ ,

$$\begin{aligned}
 F_p F_q F_p(x) &= F_{F_p(q)} F_p F_p(x) \\
 &= F_{F_p(q)} F_p(x) \\
 &= F_p F_q(x),
 \end{aligned}$$

so  $F_p$  and  $F_q$  antinearly commute. Also, if  $p$  and  $q$  commute,  $p$  and  $x$  nearly commute, and  $q$  and  $x$  nearly commute, then  $F_p(q) = q$  and  $F_p F_q(x) = F_{F_p(q)} F_p(x) = F_q F_p(x)$ , i.e.,  $F_p$  and  $F_q$  commute. The projection operators  $F_{p_1}^*$ ,  $F_{p_2}^*$ ,  $\dots$ ,  $F_{p_n}^*$  pairwise commute.

## 5. ORTHOGONAL PROJECTIONS

In Section 2, we displayed linear projections  $E_1, E_2, E_3, E_4$  which were functions of  $p$  and  $q$ , and which were four orthogonal projections adding to  $I$ . Let  $p_0, p_1, \dots, p_{n-1}, p_n$  be  $n+1$  linear projections on  $V$  that pairwise nearly commute. Suppose  $E_1, E_2, \dots, E_{2^n}$  are functions of  $p_0, p_1, \dots, p_{n-1}$  that are  $2^n$  orthogonal projections that add to  $I$ . Then  $p_n E_i p_n = E_i p_n$ , and we have the following theorem.

**THEOREM 8.**  $\{E_i p_n | i = 1, 2, \dots, 2^n\}$  and  $\{(I - p_n)E_i | i = 1, 2, \dots, 2^n\}$  are sets of  $2^{n+1}$  orthogonal projections that add to  $I$ .

*Proof.* If  $i \neq j$ , then

- (1)  $E_i p_n E_i p_n = E_i E_i p_n = E_i p_n$ ;
- (2)  $(I - p_n)E_i(I - p_n)E_i = E_i E_i - E_i p_n E_i - p_n E_i E_i + p_n E_i p_n E_i = E_i - E_i p_n E_i - p_n E_i + E_i p_n E_i = E_i - p_n E_i = (I - p_n)E_i$ ;
- (3)  $E_i p_n(I - p_n)E_i = 0$ ;
- (4)  $(I - p_n)E_i E_i p_n = E_i p_n - p_n E_i p_n = E_i p_n - E_i p_n = 0$ ;
- (5)  $E_i p_n(I - p_n)E_j = 0$ ;
- (6)  $(I - p_n)E_j E_i p_n = 0$ ;
- (7)  $E_i p_n E_j p_n = E_i E_j p_n = 0$ ;
- (8)  $(I - p_n)E_i(I - p_n)E_j = E_i E_j - E_i p_n E_j - p_n E_i E_j + p_n E_i p_n E_j = 0 - E_i p_n E_j - 0 + E_i p_n E_j = 0$ ;
- (9)  $\sum_{i=1}^{2^n} E_i p_n + \sum_{i=1}^{2^n} (I - p_n)E_i = I p_n + (I - p_n)I = I$ . ■

## 6. A FURTHER DECOMPOSITION

Suppose  $p, q, r, x$  are linear, pairwise nearly commuting projections on  $V$ . Then  $F_p(x) = xp + p'x$  where  $p' = I - p$ . Let  $q' = I - q$  and  $r' = I - r$  also. Let  $P = p$ ,  $Q = F_p(q)$ , and  $R = F_p F_q(r)$ . Then, by Theorem 6,  $P$ ,  $Q$ , and  $R$  pairwise commute. Also,

$$\begin{aligned} P &= p = qp + q'p \\ &= (rqp + r'qp) + (q'rp + q'r'p), \end{aligned} \tag{9}$$

$$\begin{aligned} Q &= F_p(q) = qp + p'q \\ &= (rqp + r'qp) + (p'rq + p'r'q), \end{aligned} \tag{10}$$

$$\begin{aligned} R &= F_p F_q(r) = F_q(r)p + p'F_q(r) \\ &= (rq + q'r)p + p'(rq + q'r) \\ &= rqp + q'rp + p'rq + p'q'r. \end{aligned} \tag{11}$$

By Theorem 8, these triples of  $p, q, r, p', q'$ , and  $r'$  are orthogonal.

We generalize these formulas to  $n$  projections. Let  $p_1, p_2, \dots, p_n$  be  $n$  linear, pairwise nearly commuting projections on  $V$ , let  $p_i^{(1)} = p_i$ , and let

$p_i^{(0)} = p'_i$  for  $i = 1, \dots, n$ . For  $k = 1, \dots, n$ , let  $E_k^n(i_1, \dots, i_n)$  be a function from  $\{0, 1\}^{n-k+1}$  into the set of linear projections on  $V$ , defined recursively by

$$\begin{aligned} \text{(i)} \quad & E_n^n(i_n) = p_n^{(i_n)}, \\ \text{(ii)} \quad & E_{k-1}^n(1, i_k, \dots, i_n) = E_k^n(i_k, \dots, i_n)p_{k-1} \quad \text{and} \quad E_{k-1}^n(0, i_k, \dots, i_n) = \\ & p'_{k-1}E_k^n(i_k, \dots, i_n) \end{aligned}$$

for  $n \geq k \geq 2$ . Then  $E_1^n(i_1, \dots, i_n)$  is in general a product of  $n$  projections such that the first few are primed  $p_i$ 's in numerical order followed by the rest unprimed in reverse numerical order. Moreover, the products  $E_1^n(i_1, \dots, i_n)$  for  $i_1 = 0, 1; \dots; i_n = 0, 1$  are (by Theorem 8)  $2^n$  orthogonal projections that add to  $I$ .

Taking  $k$  such that  $k = 1, \dots, n$ , note that  $p_{k+1}$  is in the same position in  $E_1^{k+1}(i_1, \dots, i_k, 1)$  that  $p'_{k+1}$  is in  $E_1^{k+1}(i_1, \dots, i_k, 0)$ . Removing  $p_{k+1}$  or  $p'_{k+1}$  from their positions gives us  $E_1^k(i_1, \dots, i_k)$ . Since  $p_{k+1} + p'_{k+1} = I$ ,

$$E_1^k(i_1, \dots, i_k) = E_1^{k+1}(i_1, \dots, i_k, 1) + E_1^{k+1}(i_1, \dots, i_k, 0).$$

By induction,

$$E_1^k(i_1, \dots, i_k) = \sum_{i_{k+1}=0}^1 \cdots \sum_{i_n=0}^1 E_1^n(i_1, \dots, i_k, i_{k+1}, \dots, i_n). \quad (12)$$

Let  $P_1 = p_1$  and  $P_k = F_{p_1} \cdots F_{p_{k-1}}(p_k)$  for  $k = 2, \dots, n$ . Then by (12) and  $F_p(x) = xp + p'x$ ,

$$\begin{aligned} P_k^{(1)} &= P_k = \sum E_1^k(i_1, \dots, i_{k-1}, 1) \\ &= \sum E_1^n(i_1, \dots, i_{k-1}, 1, i_{k+1}, \dots, i_n), \end{aligned} \quad (13)$$

where  $\sum$  denotes the sum over all indices  $i_j$  without substituted values. Since  $P_k^{(0)} = I - P_k^{(1)}$ ,

$$P_k^{(0)} = P'_k = \sum E_1^n(i_1, \dots, i_{k-1}, 0, i_{k+1}, \dots, i_n), \quad (14)$$

where  $\sum$  denotes the same type of sum. By Theorem 6,  $P_1, \dots, P_n$  pairwise commute. So the product

$$P_1^{(i_1)} \cdots P_n^{(i_n)} = E_1^n(i_1, \dots, i_n) \quad (15)$$

follows by Equations (13) and (14) and the fact that all products of the right-hand side of (15) are orthogonal.

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