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Where $M = \max_k \|k\|$. Theorem 1.2. Let there be given a normed vector space X and a finite dimensional vector subspace P . Then for any $f \in X$ there exists $p \in P$ minimizing $\|f - p\|$. Proof. Let F be the set of all such p . F is a closed and bounded subset of X . Hence F is compact. Let f be any element of F . Then $\|f - p\|$ is a continuous function of p . Hence it attains its minimum on F . Let p_0 be the element of F for which $\|f - p_0\|$ is a minimum. Then p_0 is the element of P which minimizes $\|f - p\|$. \square

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