

(1)

### i. Orthogonal Vectors:

Two vectors  $\vec{u}$  and  $\vec{v}$  in  $\mathbb{R}^n$  are orthogonal to each other if  $\vec{u} \cdot \vec{v} = 0$

Ex:  $\vec{u} = (1, 2)$  and  $\vec{v} = (6, -3)$  are orthogonal in  $\mathbb{R}^2$ , as

$$\vec{u} \cdot \vec{v} = (1, 2) \cdot (6, -3) = 6 - 6 = 0$$

A set of vectors  $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$  are mutually orthogonal if every pair of vectors is orthogonal.  
i.e.,  $\vec{v}_i \cdot \vec{v}_j = 0$ , for all  $i \neq j$ .

The set of vectors  $(1, 0, -1), (1, \sqrt{2}, 1), (1, -\sqrt{2}, 1)$  are mutually orthogonal, since

$$(1, 0, -1) \cdot (1, \sqrt{2}, 1) = 1 + 0 - 1 = 0$$

$$(1, 0, -1) \cdot (1, -\sqrt{2}, 1) = 1 + 0 - 1 = 0$$

$$(1, \sqrt{2}, 1) \cdot (1, -\sqrt{2}, 1) = 1 - 2 + 1 = 0$$

### 3. Orthogonal Subspaces

Subspace  $S$  is orthogonal to subspace  $T$  means:  
every vector in  $S$  is orthogonal to every vector in  $T$ .

Ex: In a plane, the space containing only the zero vector and any line through the origin are orthogonal subspaces.

A line through the origin and the whole plane are never orthogonal subspaces.

Two lines through the origin are orthogonal subspaces if they meet at right angles.

The rowspace of a matrix is orthogonal to the nullspace, because  $Ax=0$  means the dot product of  $x$  with each row of  $A$  is 0.

But then the product of  $x$  with any combination of rows of  $A$  must be 0.

The columnspace is orthogonal to the left nullspace of  $A$  because the rowspace of  $A^T$  is perpendicular to the nullspace of  $A^T$ , as  $A^T y = 0$ .

$$\text{ex: } A = \begin{bmatrix} 1 & 2 & 5 \\ 2 & 4 & 10 \end{bmatrix}_{2 \times 3}$$

$$R_2 - 2R_1 \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 0 & 0 \end{bmatrix}$$

Row space has dimension 1 with basis  $\{(1, 2, 5)\}$

$$Ax = 0 \Rightarrow x_1 + 2x_2 + 5x_3 = 0 \Rightarrow x_1 = -2x_2 - 5x_3$$

$$\therefore \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -2x_2 - 5x_3 \\ x_2 \\ x_3 \end{bmatrix} = x_2 \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -5 \\ 0 \\ 1 \end{bmatrix}$$

Nullspace has dimension 2 with basis  $\{(-2, 1, 0), (-5, 0, 1)\}$

which is orthogonal to the rowspace  $\{(-1, 2, 5) = 0\}$

Not only is the nullspace orthogonal to the rowspace, their dimensions add up to the dimension of the whole space. The nullspace and the rowspace are orthogonal complements in  $\mathbb{R}^n$ .

Similarly the column space and the left nullspace are orthogonal complements in  $\mathbb{R}^m$ .

$A_{m \times n}$

$N(A) \rightarrow \mathbb{R}^n$

$C(A) \rightarrow \mathbb{R}^m$

$R(A) \rightarrow \mathbb{R}^m$

$(A^T)^{-1} \rightarrow \mathbb{R}^n$

$A_{n \times m}^T$

## Orthogonal complement:

(2)

Let  $V$  be a subspace of  $\mathbb{R}^n$ .

The set  $V^\perp = \{ \vec{w} \in \mathbb{R}^n \mid \vec{w} \cdot \vec{v} = 0 \text{ for all } \vec{v} \in V \}$   
is called the orthogonal complement of  $V$ .

Note:

- \* A vector  $\vec{w}$  is in  $V^\perp$  iff  $\vec{w}$  is orthogonal to every vector in a set that spans  $V$ .
- \*  $V^\perp$  is a subspace of  $\mathbb{R}^n$ .

## Orthogonal sets:

A set of vectors  $\{u_1, \dots, u_p\}$  in  $\mathbb{R}^n$  is said to be an orthogonal set if each pair of distinct vectors from the set is orthogonal, that is, if  $u_i \cdot u_j = 0$  whenever  $i \neq j$ .

Ex  $\{u_1, u_2, u_3\}$  such that  $u_1 = (3, 1, 1)$ ,  $u_2 = (-1, 2, 1)$ ,

$$u_3 = \left(-\frac{1}{2}, -2, \frac{7}{2}\right)$$

$$u_1 \cdot u_2 = (3, 1, 1) \cdot (-1, 2, 1) = -3 + 2 + 1 = 0$$

$$u_1 \cdot u_3 = (3, 1, 1) \cdot \left(-\frac{1}{2}, -2, \frac{7}{2}\right) = -\frac{3}{2} - 2 + \frac{7}{2} = 0$$

$$u_2 \cdot u_3 = (-1, 2, 1) \cdot \left(-\frac{1}{2}, -2, \frac{7}{2}\right) = \frac{1}{2} - 4 + \frac{7}{2} = 0$$

Each pair of distinct vectors is orthogonal,  
and so  $\{u_1, u_2, u_3\}$  is an orthogonal set.

If  $S = \{u_1, \dots, u_p\}$  is an orthogonal set of nonzero vectors in  $\mathbb{R}^n$ , then  $S$  is linearly independent and hence is a basis for the subspace spanned by  $S$ .

Proof: If  $c_1u_1 + c_2u_2 + \dots + c_pu_p = 0$ , for scalars  $c_1, c_2, \dots, c_p$ ,

$$\text{then } (c_1u_1 + c_2u_2 + \dots + c_pu_p) \cdot u_1 = 0 \cdot u_1$$

$$\Rightarrow (c_1u_1) \cdot u_1 + (c_2u_2) \cdot u_1 + \dots + (c_pu_p) \cdot u_1 = 0 \cdot u_1$$

$$\Rightarrow c_1(u_1 \cdot u_1) + c_2(u_2 \cdot u_1) + \dots + c_p(u_p \cdot u_1) = 0 \cdot u_1$$

$$\Rightarrow c_1(u_1 \cdot u_1) = 0 \quad \left[ \because u_2 \cdot u_1 = \dots = u_p \cdot u_1 = 0 \right. \\ \left. \text{as } \{u_1, \dots, u_p\} \text{ is an orthogonal set} \right].$$

$$\Rightarrow c_1 = 0$$

$$\text{Similarly } c_2 = \dots = c_p = 0$$

$\therefore S$  is linearly independent.

#### Orthogonal basis:-

An orthogonal basis for a subspace  $W$  of  $\mathbb{R}^n$  is a basis for  $W$  that is also an orthogonal set.

Ex:  $S = \{u_1, u_2, u_3\}$ ,  $u_1 = (3, 1, 1)$ ,  $u_2 = (-1, 2, 1)$ ,  $u_3 = \left(-\frac{1}{2}, -2, \frac{7}{2}\right)$ .

is an orthogonal basis for  $\mathbb{R}^3$  as i)  $S$  is an orthogonal set and ii)  $S$  forms a basis of  $\mathbb{R}^3$ .

$$\begin{vmatrix} 3 & 1 & 1 \\ -1 & 2 & 1 \\ -\frac{1}{2} & -2 & \frac{7}{2} \end{vmatrix} = 3(7+2) - 1\left(-\frac{7}{2} + \frac{1}{2}\right) + 1(2+1) = 27 + 3 + 3 = 33 \neq 0$$

### 3. Orthonormal Sets

(3)

A set  $\{u_1, \dots, u_p\}$  is an orthonormal set if it is an orthogonal set of unit vectors.

If  $W$  is the subspace spanned by such a set, then  $\{u_1, \dots, u_p\}$  is an orthonormal basis for  $W$ , since the set is automatically linearly independent. ex  $\{e_1, \dots, e_n\}$ , the standard basis for  $\mathbb{R}^n$ , is an orthonormal set.

Any nonempty subset of  $\{e_1, \dots, e_n\}$  is orthonormal, too.

5. example + Show that  $\{v_1, v_2, v_3\}$  is an orthonormal basis of  $\mathbb{R}^3$ , where  $v_1 = \left(\frac{3}{\sqrt{11}}, \frac{1}{\sqrt{11}}, \frac{1}{\sqrt{11}}\right)$ ,  $v_2 = \left(-\frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}}, \frac{1}{\sqrt{6}}\right)$ ,  $v_3 = \left(\frac{1}{\sqrt{66}}, -\frac{4}{\sqrt{66}}, \frac{7}{\sqrt{66}}\right)$

$$v_1 \cdot v_2 = -\frac{3}{\sqrt{66}} + \frac{2}{\sqrt{66}} + \frac{1}{\sqrt{66}} = 0$$

$$v_1 \cdot v_3 = -\frac{3}{\sqrt{726}} - \frac{4}{\sqrt{726}} + \frac{7}{\sqrt{726}} = 0$$

$$v_2 \cdot v_3 = \frac{1}{\sqrt{396}} - \frac{8}{\sqrt{396}} + \frac{7}{\sqrt{396}} = 0$$

Thus  $\{v_1, v_2, v_3\}$  is an orthogonal set.

$$v_1 \cdot v_1 = \frac{9}{11} + \frac{1}{11} + \frac{1}{11} = 1$$

$$v_2 \cdot v_2 = \frac{1}{6} + \frac{4}{6} + \frac{1}{6} = 1$$

$$v_3 \cdot v_3 = \frac{1}{66} + \frac{16}{66} + \frac{49}{66} = 1$$

which shows that  $v_1, v_2$  and  $v_3$  are unit vectors.

Thus  $\{v_1, v_2, v_3\}$  is an orthonormal set.

Since the set is linearly independent, its three vectors form a basis for  $\mathbb{R}^3$ .

ex: Show that  $\{u_1, u_2\}$ , where  $u_1 = \left\langle \frac{-1}{\sqrt{5}}, \frac{2}{\sqrt{5}} \right\rangle$

$u_2 = \left( \frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}} \right)$  is an orthonormal basis for  $\mathbb{R}^2$ .

## 6. Orthogonal matrix

(4)

A square matrix  $A$  with real entries and satisfying the condition  $A^{-1} = A^T$  is called an orthogonal matrix.

The vectors  $u_1 = (1, 0)$  and  $u_2 = (0, 1)$  form an orthonormal basis  $B = \{u_1, u_2\}$ .

Rotating the vectors  $u_1$  and  $u_2$  anticlockwise by an angle  $\theta$ , we obtain  $v_1 = (\cos\theta, \sin\theta)$  and  $v_2 = (-\sin\theta, \cos\theta)$ . Then  $C = \{v_1, v_2\}$  is also an orthonormal basis

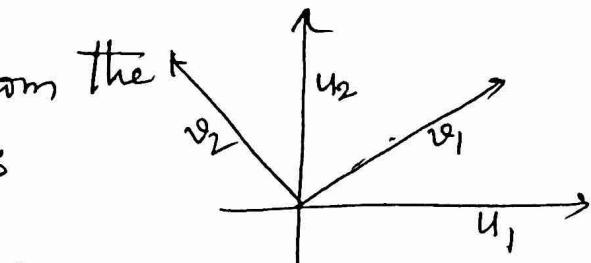
The transition matrix from the basis  $C$  to the basis  $B$  is

given by

$$P_{B \leftarrow C} = \begin{bmatrix} 1 & 0 : \cos\theta & -\sin\theta \\ 0 & 1 : \sin\theta & \cos\theta \end{bmatrix}$$

$$P_{B \leftarrow C} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

Clearly  $P^{-1} = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix}$



$$P^T = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix}$$

Clearly  $P^{-1} = P^T$ .

$\therefore P$  is an orthogonal matrix.

\* Suppose that  $B = \{u_1, \dots, u_n\}$  and  $C = \{v_1, \dots, v_n\}$  are two orthonormal bases of a vectorspace  $V$ . Then the transition matrix  $P$  from the basis  $C$  to the basis  $B$  is an orthogonal matrix.

example:

The matrix  $A = \begin{bmatrix} \frac{1}{3} & -\frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & -\frac{1}{3} & -\frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{bmatrix}$  is orthogonal,

$$\text{Since } A^T A = \begin{bmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ -\frac{2}{3} & -\frac{1}{3} & \frac{2}{3} \\ \frac{2}{3} & -\frac{2}{3} & \frac{1}{3} \end{bmatrix} \begin{bmatrix} \frac{1}{3} & -\frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & -\frac{1}{3} & -\frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

The row vector of  $A$ , namely  $(\frac{1}{3}, -\frac{2}{3}, \frac{2}{3}), (\frac{2}{3}, -\frac{1}{3}, -\frac{2}{3})$  and  $(\frac{2}{3}, \frac{2}{3}, \frac{1}{3})$  are orthonormal.  
So are the column vectors of  $A$ .

\* Suppose that  $A$  is an  $n \times n$  matrix with real entries.

Then ①  $A$  is orthogonal iff the row vectors of  $A$  form

an orthonormal basis of  $\mathbb{R}^n$ .

②  $A$  is orthogonal iff the column vectors of  $A$

form an orthonormal basis of  $\mathbb{R}^n$ .

ex: Show that the matrix  $U = \begin{bmatrix} \frac{3}{\sqrt{66}} & -\frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{66}} \\ \frac{1}{\sqrt{66}} & \frac{2}{\sqrt{6}} & -\frac{4}{\sqrt{66}} \\ \frac{1}{\sqrt{66}} & \frac{1}{\sqrt{6}} & \frac{7}{\sqrt{66}} \end{bmatrix}$  is an orthogonal matrix.

$$P = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

7. Orthogonal Projections: Given a nonzero vector  $\vec{u}$  in  $\mathbb{R}^n$ , consider the problem of decomposing a vector  $\vec{y}$  in  $\mathbb{R}^n$  into the sum of two vectors, one a multiple of  $\vec{u}$  and the other orthogonal to  $\vec{u}$ . We wish to write  $\vec{y} = \vec{y}^{\parallel} + \vec{y}^{\perp}$  where  $\vec{y}^{\parallel} = \alpha \vec{u}$  for some scalar  $\alpha$  and  $\vec{y}^{\perp}$  is some vector orthogonal to  $\vec{u}$ .

Given any scalar  $\alpha$ , let  $\vec{z} = \vec{y} - \alpha \vec{u}$ , so that ① is satisfied.

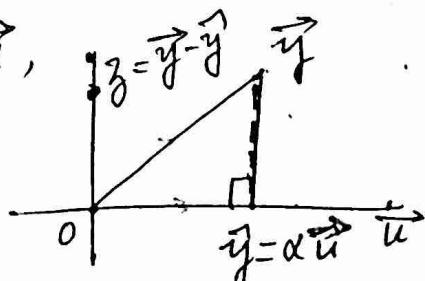
Then  $\vec{y} - \vec{y}^{\parallel}$  is orthogonal to  $\vec{u}$  iff

$$0 = (\vec{y} - \alpha \vec{u}) \cdot \vec{u} = \vec{y} \cdot \vec{u} - (\alpha \vec{u}) \cdot \vec{u} \\ = \vec{y} \cdot \vec{u} - \alpha(\vec{u} \cdot \vec{u})$$

That is, ① is satisfied with  $\vec{z}$  orthogonal to  $\vec{u}$

$$\text{iff } \alpha = \frac{\vec{y} \cdot \vec{u}}{\vec{u} \cdot \vec{u}} \text{ and } \vec{y}^{\parallel} = \frac{\vec{y} \cdot \vec{u}}{\vec{u} \cdot \vec{u}} \vec{u}.$$

The vector  $\vec{y}^{\parallel}$  denoted as  $\vec{y}$  is called the orthogonal projection of  $\vec{y}$  onto  $\vec{u}$ , and the vector  $\vec{z}$  is called the component of  $\vec{y}$  orthogonal to  $\vec{u}$ .



Finding  $\alpha$  to make  $y - y^{\parallel}$  orthogonal to  $\vec{u}$ .

(5)

Ex: let  $\vec{y} = (7, 6)$  and  $\vec{u} = (4, 2)$ .  
 Find the orthogonal projection of  $\vec{y}$  onto  $\vec{u}$ .  
 Then write  $\vec{y}$  as the sum of two orthogonal vectors,  
 one in  $\text{Span}\{\vec{u}\}$  and one orthogonal to  $\vec{u}$ .

Sol:  $\vec{y} \cdot \vec{u} = (7, 6) \cdot (4, 2) = 28 + 12 = 40$   
 $\vec{u} \cdot \vec{u} = (4, 2) \cdot (4, 2) = 16 + 4 = 20$ .

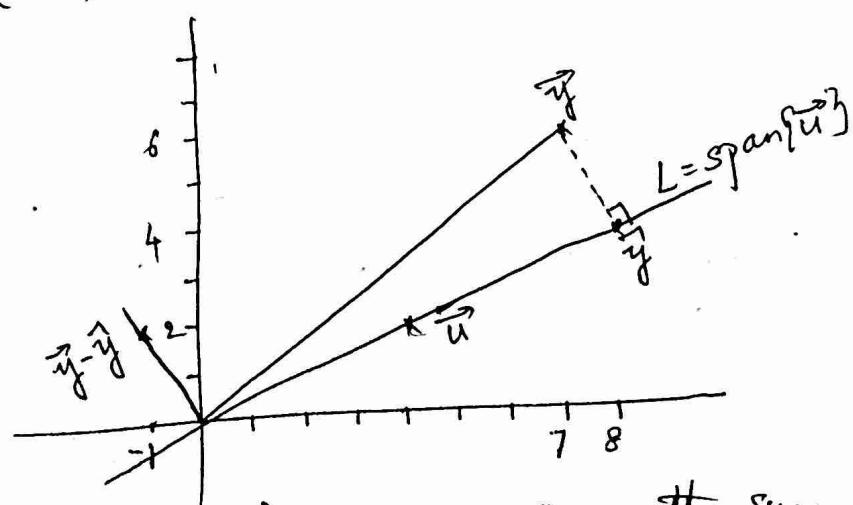
The orthogonal projection of  $\vec{y}$  onto  $\vec{u}$  is  
 $\vec{y}_\parallel = \frac{\vec{y} \cdot \vec{u}}{\vec{u} \cdot \vec{u}} \vec{u} = \frac{40}{20} \vec{u} = 2\vec{u} = 2(4, 2) = (8, 4)$ .

The component of  $\vec{y}$  orthogonal to  $\vec{u}$  is  
 $\vec{y} - \vec{y}_\parallel = (7, 6) - (8, 4) = (-1, 2)$

The component of  $\vec{y}$  in  $\text{Span}\{\vec{u}\}$  is  
 $\alpha \vec{u} = 2(4, 2) = (8, 4)$ .

$$\therefore \vec{y} = \alpha \vec{u} + (\vec{y} - \vec{y}_\parallel)$$

$$= (8, 4) + (-1, 2)$$



Ex: Let  $\vec{y} = (2, 3)$  and  $\vec{u} = (4, -7)$ . Write  $\vec{y}$  as the sum of two orthogonal vectors, one in  $\text{Span}\{\vec{u}\}$  and a vector orthogonal to  $\vec{u}$ .

## Gram-Schmidt Orthogonalization.

⑥

The Gram-Schmidt process is a simple algorithm for producing an orthogonal or orthonormal basis for any nonzero subspace of  $\mathbb{R}^n$ .

Ex: Let  $W = \text{Span}\{\vec{x}_1, \vec{x}_2\}$  where  $\vec{x}_1 = (3, 6, 0)$  and  $\vec{x}_2 = (1, 2, 2)$ . Construct an orthogonal basis  $\{\vec{v}_1, \vec{v}_2\}$  for  $W$ .

Let  $\vec{p}$  be the projection of  $\vec{x}_2$  onto  $\vec{x}_1$ .

The component of  $\vec{x}_2$  orthogonal to  $\vec{x}_1$  is  $\vec{x}_2 - \vec{p}$ , which is in  $W$ .

Let  $\vec{v}_1 = \vec{x}_1$  and

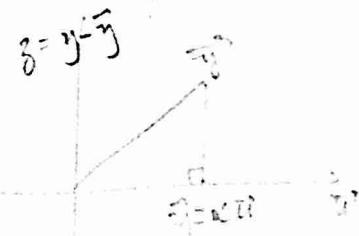
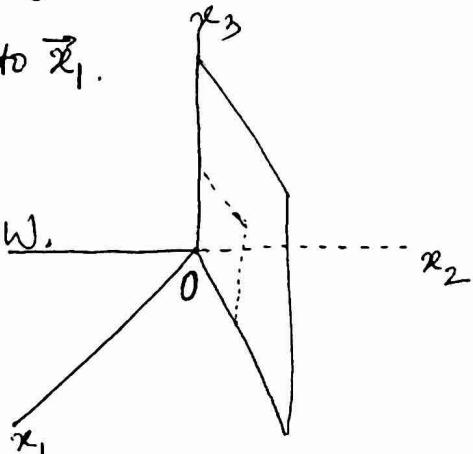
$$\vec{v}_2 = \vec{x}_2 - \vec{p}$$

$$= \vec{x}_2 - \frac{\vec{x}_2 \cdot \vec{x}_1}{\vec{x}_1 \cdot \vec{x}_1} \vec{x}_1$$

$$= (1, 2, 2) - \frac{(1, 2, 2) \cdot (3, 6, 0)}{(3, 6, 0) \cdot (3, 6, 0)} (3, 6, 0)$$

$$\vec{v}_2 = (0, 0, 2).$$

Then  $\{\vec{v}_1, \vec{v}_2\}$  is an orthogonal set of nonzero vectors in  $W$ . Since  $\dim W = 2$ , the set  $\{\vec{v}_1, \vec{v}_2\}$  is a basis in  $W$ .



$$p = \frac{y \cdot u}{u \cdot u} u$$

Ex: let  $W = \text{Span}\{v_1, v_2\}$  where  $v_1 = (1, 1)$  &  $v_2 = (2, -1)$ .

Construct an orthogonal basis  $\{u_1, u_2\}$  for  $W$ .

Sol: Set  $u_1 = v_1$   
 $u_1 = (1, 1)$

and  $u_2 = v_2 - \frac{v_2 \cdot u_1}{u_1 \cdot u_1} u_1$

$$= (2, -1) - \frac{(2, -1) \cdot (1, 1)}{(1, 1) \cdot (1, 1)} (1, 1)$$

$$= \left(\frac{3}{2}, -\frac{3}{2}\right)$$

Ex: Let  $W = \text{Span}\{v_1, v_2, v_3\}$ , where  $v_1 = (0, 1, 2)$ ,  
 $v_2 = (1, 1, 2)$ ,  $v_3 = (1, 0, 1)$ . Construct an orthogonal basis  
 $\{u_1, u_2, u_3\}$  for  $W$ .

Sol: Set  $u_1 = v_1$   
 $u_1 = (0, 1, 2)$

and  $u_2 = v_2 - \frac{v_2 \cdot u_1}{u_1 \cdot u_1} u_1$

$$= (1, 1, 2) - \frac{(1, 1, 2) \cdot (0, 1, 2)}{(0, 1, 2) \cdot (0, 1, 2)} (0, 1, 2)$$

$$u_2 = (1, 0, 0)$$

and  $u_3 = v_3 - \frac{v_3 \cdot u_1}{u_1 \cdot u_1} u_1 - \frac{v_3 \cdot u_2}{u_2 \cdot u_2} u_2$

$$= (1, 0, 1) - \frac{(1, 0, 1) \cdot (0, 1, 2)}{(0, 1, 2) \cdot (0, 1, 2)} (0, 1, 2) - \frac{(1, 0, 1) \cdot (1, 0, 0)}{(1, 0, 0) \cdot (1, 0, 0)} (1, 0, 0)$$

$$= (1, 0, 1) - \frac{2}{5}(0, 1, 2) - (1, 0, 0)$$

$$u_3 = \left(0, -\frac{2}{5}, \frac{1}{5}\right)$$

## The Gram-Schmidt Process [gram-shmit] (7)

Given a basis  $\{x_1, \dots, x_p\}$  for a subspace  $W$  of  $\mathbb{R}^n$ ,

define  $v_1 = x_1$

$$v_2 = x_2 - \frac{x_2 \cdot v_1}{v_1 \cdot v_1} v_1$$

$$v_3 = x_3 - \frac{x_3 \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{x_3 \cdot v_2}{v_2 \cdot v_2} v_2$$

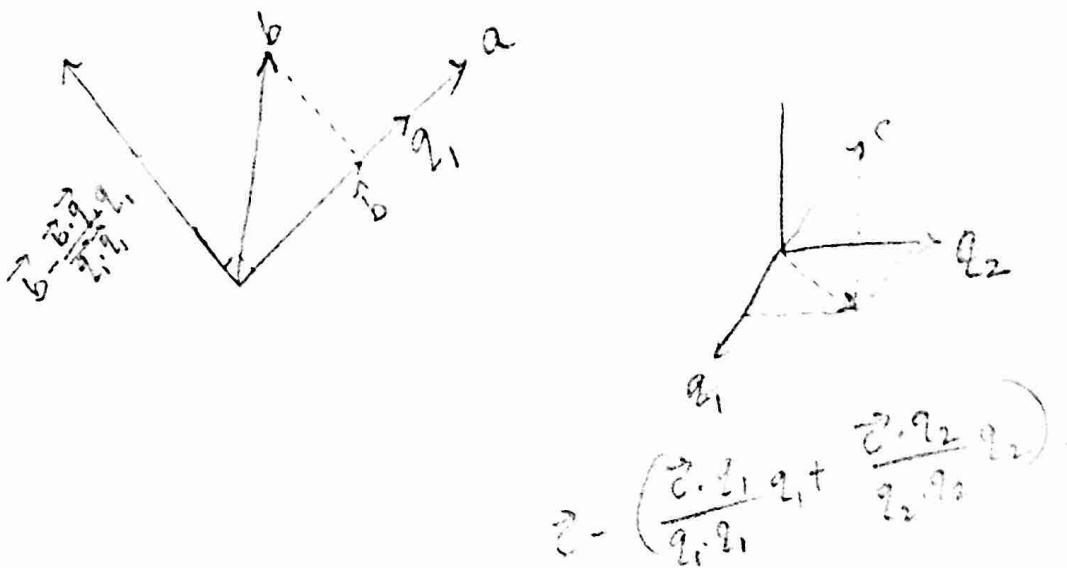
⋮

$$v_p = v_p - \frac{x_p \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{x_p \cdot v_2}{v_2 \cdot v_2} v_2 - \dots - \frac{x_p \cdot v_{p-1}}{v_{p-1} \cdot v_{p-1}} v_{p-1}$$

Then  $\{v_1, \dots, v_p\}$  is an orthogonal basis for  $W$ .

In addition,  $\text{Span}\{v_1, \dots, v_k\} = \text{Span}\{x_1, \dots, x_k\}$  for  $1 \leq k \leq p$ .

The construction, which converts a skewed set of vectors into a perpendicular set, is known as Gram-Schmidt Orthogonalization.





example

(10)

Find an orthogonal basis for the column space of the matrix

$$\begin{bmatrix} 3 & -5 & 1 \\ 1 & 1 & 1 \\ -1 & 5 & -2 \\ 3 & -7 & 8 \end{bmatrix}$$

Sol. The columns of A are the vectors  $\{x_1, x_2, x_3\}$

Let  $v_1 = (3, 1, -1, 3)$

$x_1 = (3, 1, -1, 3), x_2 = (-5, 1, 5, -7)$

$x_3 = (1, 1, -2, 8)$

$$v_2 = x_2 - \frac{x_2 \cdot v_1}{v_1 \cdot v_1} v_1$$

$$= (-5, 1, 5, -7) - \frac{(-5, 1, 5, -7) \cdot (3, 1, -1, 3)}{(3, 1, -1, 3) \cdot (3, 1, -1, 3)} (3, 1, -1, 3)$$

$$= (-5, 1, 5, -7) - \frac{(-40)}{(20)} (3, 1, -1, 3)$$

$$\begin{array}{c|cc} -5+6 & 1+2 \\ \hline 5-2 & -7+6 \end{array}$$

$$v_2 = (1, 3, 3, -1)$$

$$v_3 = x_3 - \frac{x_3 \cdot v_1}{v_1 \cdot v_1} (v_1) \neq \frac{x_3 \cdot v_2}{v_2 \cdot v_2} (v_2)$$

$$= (1, 1, -2, 8) - \frac{(1, 1, -2, 8) \cdot (3, 1, -1, 3)}{(3, 1, -1, 3) \cdot (3, 1, -1, 3)} (3, 1, -1, 3) - \frac{(1, 1, -2, 8) \cdot (1, 3, 3, -1)}{(1, 3, 3, -1) \cdot (1, 3, 3, -1)} (1, 3, 3, -1)$$

$$= (1, 1, -2, 8) - \frac{30}{20} (3, 1, -1, 3) - \frac{(-10)}{20} (1, 3, 3, -1)$$

$$v_3 = (-3, 1, 1, 3)$$

$$1 - \frac{9}{2} + \frac{1}{2} = -\frac{6}{2}$$

$$1 - \frac{3}{2} + \frac{3}{2} = 1$$

$$-2 + \frac{3}{2} + \frac{3}{2} = \frac{4}{2}$$

$$8 - \frac{9}{2} - \frac{1}{2} = \frac{6}{2}$$

$\{(3, 1, -1, 3), (1, 3, 3, -1), (-3, 1, 1, 3)\}$  is an orthogonal basis

for the column space of the given matrix.

example

Find an orthogonal basis for the column space of the matrix  $X$

$$A = \begin{bmatrix} -1 & 6 & 6 \\ 3 & -8 & 3 \\ 1 & -2 & 6 \\ 1 & -4 & -3 \end{bmatrix}$$

The columns of  $A$  are  $\{x_1, x_2, x_3\}$ , where  $x_1 = (-1, 3, 1, 1)$ ,  $x_2 = (6, -8, -2, -4)$ ,  $x_3 = (6, 3, 6, -3)$

let  $v_1 = (-1, 3, 1, 1)$

$$\begin{aligned} v_2 &= x_2 - \frac{x_2 \cdot v_1}{v_1 \cdot v_1} v_1 \\ &= (6, -8, -2, -4) - \frac{(6, -8, -2, -4) \cdot (-1, 3, 1, 1)}{(-1, 3, 1, 1) \cdot (-1, 3, 1, 1)} (-1, 3, 1, 1) \\ &= (6, -8, -2, -4) - \frac{(-36)}{12} (-1, 3, 1, 1) \\ v_2 &= (3, 1, 1, -1) \end{aligned}$$

$-6 - 24 - 2 - 4$   
 $1 + 9 + 1 + 1$   
 $6 - 3 - 8 + 9$   
 $-2 + 3 - 4 + 3$

$$\begin{aligned} v_3 &= x_3 - \frac{x_3 \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{x_3 \cdot v_2}{v_2 \cdot v_2} v_2 \\ &= (6, 3, 6, -3) - \frac{(6, 3, 6, -3) \cdot (-1, 3, 1, 1)}{(-1, 3, 1, 1) \cdot (-1, 3, 1, 1)} (-1, 3, 1, 1) - \frac{(6, 3, 6, -3) \cdot (3, 1, 1, -1)}{(3, 1, 1, -1) \cdot (3, 1, 1, -1)} (3, 1, 1, -1) \\ &= (6, 3, 6, -3) - \frac{6}{12} (-1, 3, 1, 1) - \frac{30}{12} (3, 1, 1, -1) \\ &= (6, 3, 6, -3) - \left(-\frac{1}{2}, \frac{3}{2}, \frac{1}{2}, \frac{1}{2}\right) - \left(\frac{15}{2}, \frac{5}{2}, \frac{5}{2}, -\frac{5}{2}\right) \\ v_3 &= \left(-\frac{1}{2}, -\frac{3}{2}, \frac{1}{2}, \frac{1}{2}\right) (-1, -1, 3, -1) \end{aligned}$$

$-6 + 9 + 6 - 3$   
 $18 + 3 + 6 + 3$   
 $9 + 1 + 1 - 1$   
 $6 + \frac{1}{2} - \frac{15}{2} = \frac{12 + 1 - 15}{2}$   
 $3 - \frac{3}{2} - \frac{5}{2}$   
 $6 - \frac{1}{2} - \frac{5}{2} = \frac{12 - 1 - 5}{2}$   
 $73 - \frac{1}{2} + \frac{5}{2} = \frac{-5 + 15}{2}$

$\{(-1, 3, 1, 1), (3, 1, 1, -1), (-1, -1, 3, -1)\}$  is an orthogonal basis for the column space of the given matrix.