

(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 θ , 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

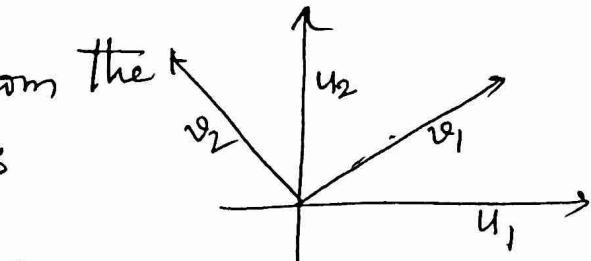
The transition matrix from the basis C to the basis B is

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 α and \vec{y}^{\perp} is some vector orthogonal to \vec{u} .

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

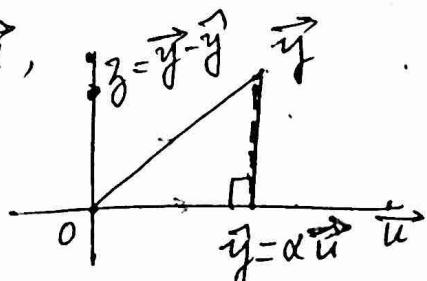
Then $\vec{y} - \vec{y}^{\parallel}$ is orthogonal to \vec{u} iff

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

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

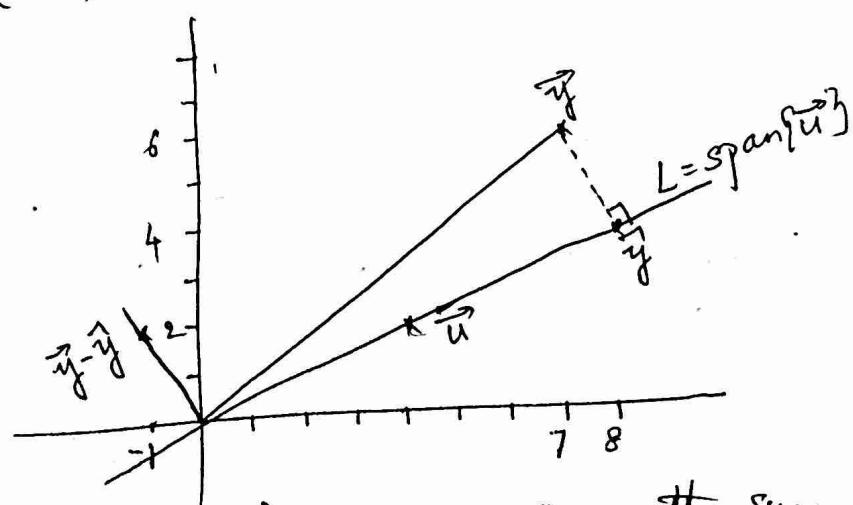
The orthogonal projection of \vec{y} onto \vec{u} is
 $\vec{y}_\parallel = \frac{\vec{y} \cdot \vec{u}}{\vec{u} \cdot \vec{u}} \vec{u} = \frac{40}{20} \vec{u} = 2\vec{u} = 2(4, 2) = (8, 4)$.

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

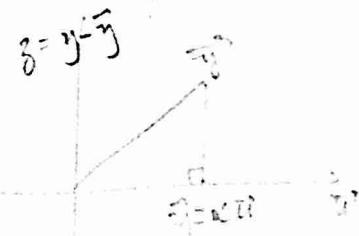
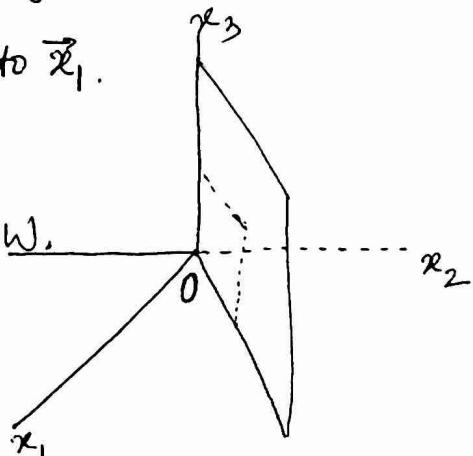
$$\vec{v}_2 = \vec{x}_2 - \vec{p}$$

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

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

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

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 $v_1 = x_1$

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

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

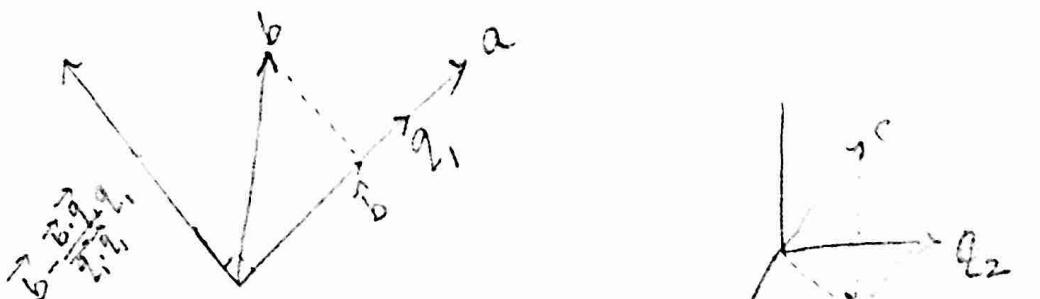
⋮

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

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.



$$v = \left(\frac{\vec{v} \cdot \vec{q}_1}{\vec{q}_1 \cdot \vec{q}_1} q_1 + \frac{\vec{v} \cdot \vec{q}_2}{\vec{q}_2 \cdot \vec{q}_2} q_2 \right)$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

for the column space of the given matrix.

example

Find an orthogonal basis for the column space of the matrix A .

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

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.