

Gram-Schmidt Process: Worked out solution for exercise in class

Example:

$$a = \begin{bmatrix} -1 \\ -1 \\ 0 \end{bmatrix} \quad b = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \quad c = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \quad (\text{exercise})$$

$$q_1 = \frac{a}{\|a\|} = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ -1 \\ 0 \end{bmatrix}$$

$$e = b - (q_1^T b)q_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \left(\frac{1}{\sqrt{2}} [-1 \quad -1 \quad 0] \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right) \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/2 \\ -1/2 \\ 1 \end{bmatrix}$$

$$q_2 = \frac{e}{\|e\|} = \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix}$$

$$\text{Check } q_1^T q_2 = 0$$

$$\begin{aligned} e &= c - (q_1^T c)q_1 - (q_2^T c)q_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \left(\frac{1}{\sqrt{2}} [-1 \quad -1 \quad 0] \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right) \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ -1 \\ 0 \end{bmatrix} - \left(\frac{1}{\sqrt{6}} [1 \quad -1 \quad 2] \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right) \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} - \frac{1}{3} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} \end{aligned}$$

$$q_3 = \frac{e}{\|e\|} = \frac{1}{\sqrt{3}} \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$$

$$\text{Check } q_1^T q_3 = 0 \text{ and } q_2^T q_3 = 0$$