

Figure 12.5: The top figure shows the construction of the blue  $u_1^3$  as perpendicular to the orthogonal projection of  $e_3$  onto  $u_1$ , while the bottom figure shows the construction of the sky blue  $u_2^3$  as perpendicular to the orthogonal projection of  $u_1^3$  onto  $u_2$ .

and observe that  $u_2^3 = u_3'$ . See Figure 12.5.

The following Matlab program implements the modified Gram-Schmidt procedure.

```
function q = gramschmidt4(e)
n = size(e,1);
for i = 1:n
    q(:,i) = e(:,i);
    for j = 1:i-1
        r = q(:,j)'*q(:,i);
        q(:,i) = q(:,i) - r*q(:,j);
    end
    r = sqrt(q(:,i)'*q(:,i));
    q(:,i) = q(:,i)/r;
end
end
```

If we apply the above function to the matrix

$$\begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix},$$