MATH 114 Final Exam Question 5

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5. Suppose I have a set of k nonzero vectors, $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k\}$. These vectors are all orthogonal. That is, $\vec{\mathbf{v}}_i \cdot \vec{\mathbf{v}}_j = 0$ if $i \neq j$. What is the result of applying the Gram-Schmidt technique to this set of vectors?

If the vectors are all orthogonal, the projection operations used in the Gram-Schmidt technique will always return the zero vector.

$$proj_{\mathbf{v}} \mathbf{u} = \frac{\mathbf{u} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v}$$
 (The definition of proj)
$$= \frac{0}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v}$$
 (\mathbf{u} \cdot \mathbf{v} = 0)
$$= \mathbf{0}$$

Let's define the Gram-Schmidt process for generating a set of orthogonal vectors $\{u_1,u_2,\ldots,u_n\}$ from a set of nonzero vectors $\{s_1,s_2,\ldots,s_n\}$ as follows:

$$\mathbf{u}_{1} = \mathbf{s}_{1}$$
 $\mathbf{u}_{2} = \mathbf{s}_{2} - \operatorname{proj}_{\mathbf{u}_{1}} \mathbf{s}_{2}$
 $\mathbf{u}_{3} = \mathbf{s}_{3} - \operatorname{proj}_{\mathbf{u}_{1}} \mathbf{s}_{3} - \operatorname{proj}_{\mathbf{u}_{2}} \mathbf{s}_{3}$
 \vdots

When used on our set of already orthogonal vectors, the projections will return 0:

$$\mathbf{u}_1 = \mathbf{s}_1$$
 $\mathbf{u}_2 = \mathbf{s}_2 - \mathbf{0}$
 $\mathbf{u}_3 = \mathbf{s}_3 - \mathbf{0} - \mathbf{0}$
 \vdots

Leaving us with an identical set of vectors.