

WEEK 2

Chapter 2: Independence and Orthogonality

$\mu \in \mathbb{R}^m$ ,  $v_i \in \mathbb{R}^m$ ,  $i = 1, \dots, m$

$$(a) m=3 \quad \mu = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad v_1 = \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}, \quad v_2 = \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 0 \\ 4 \end{bmatrix}$$

$$\mu = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} + \frac{2}{3} \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} + \frac{3}{4} \begin{bmatrix} 0 \\ 0 \\ 4 \end{bmatrix} = \frac{1}{2} v_1 + \frac{2}{3} v_2 + \frac{3}{4} v_3$$

$$(b) m=3 \quad \mu = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad v_2 = \begin{bmatrix} 0 \\ 3 \\ 1 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 1 \\ 4 \end{bmatrix}$$

$$\mu = c_1 v_1 + c_2 v_2 + c_3 v_3$$

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 3 \\ 1 \end{bmatrix} + c_3 \begin{bmatrix} 0 \\ 1 \\ 4 \end{bmatrix} = \begin{bmatrix} c_1 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 3c_2 \\ c_2 \end{bmatrix} + \begin{bmatrix} 0 \\ c_3 \\ 4c_3 \end{bmatrix} = \begin{bmatrix} c_1 \\ 3c_2 + c_3 \\ c_2 + 4c_3 \end{bmatrix} \Rightarrow$$

$$\Rightarrow \begin{cases} 1 = c_1 \\ 2 = 3c_2 + c_3 \Rightarrow c_3 = 2 - 3c_2 \\ 3 = c_2 + 4c_3 \end{cases} \Rightarrow \begin{aligned} 3 &= c_2 + 4(2 - 3c_2) \\ 3 &= c_2 + 8 - 12c_2 \end{aligned}$$

$$11c_2 = 5 \Rightarrow c_2 = \frac{5}{11} \quad c_3 = 2 - 3c_2 \Rightarrow c_3 = \frac{7}{11}$$

$$\text{So, } \mu = v_1 + \frac{5}{11} v_2 + \frac{7}{11} v_3$$

$$(c) m=4 \quad \mu = \begin{bmatrix} 9 \\ 5 \\ -2 \\ 2 \end{bmatrix}, \quad v_1 = \begin{bmatrix} 3 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \quad v_2 = \begin{bmatrix} 0 \\ 2 \\ -4 \\ 0 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 1 \\ 6 \\ 0 \end{bmatrix}, \quad v_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 4 \end{bmatrix}$$

$$\mu = c_1 v_1 + c_2 v_2 + c_3 v_3 + c_4 v_4$$

$$\begin{bmatrix} 9 \\ 5 \\ -2 \\ 2 \end{bmatrix} = c_1 \begin{bmatrix} 3 \\ 0 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 2 \\ -4 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} 0 \\ 1 \\ 6 \\ 0 \end{bmatrix} + c_4 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 3c_1 \\ 2c_2 + c_3 \\ -4c_2 + 6c_3 \\ 4c_4 \end{bmatrix} \Rightarrow$$

$$\Rightarrow \begin{cases} 9 = 3c_1 \Rightarrow c_1 = 3 \\ 5 = 2c_2 + c_3 \\ -2 = -4c_2 + 6c_3 \\ 2 = 4c_4 \Rightarrow c_4 = \frac{1}{2} \end{cases} \rightarrow \begin{cases} 5 = 2c_2 + c_3 \Rightarrow c_3 = 5 - 2c_2 \\ -2 = -4c_2 + 6c_3 \\ 2 = 4c_4 \Rightarrow c_4 = \frac{1}{2} \end{cases} \Rightarrow \begin{aligned} -2 &= -4c_2 + 6(5 - 2c_2) \\ -2 &= -4c_2 + 30 - 12c_2 \\ 16c_2 &= 32 \Rightarrow c_2 = 2 \\ c_3 &= 5 - 2c_2 \end{aligned} \Rightarrow c_3 = 1$$

$$\text{So, } \mu = 3v_1 + 2v_2 + v_3 + \frac{1}{2} v_4$$

2.  $S = \{v_1, v_2, \dots, v_m\}$ ,  $v_1, v_2, \dots, v_m \in V$ ,  $V$  vector space

(a)  $\text{Span}(S) = \{u \in V \mid u = c_1 v_1 + c_2 v_2 + \dots + c_m v_m, c_1, c_2, \dots, c_m \in \mathbb{R}\}$  = the set of all linear combinations of  $v_1, v_2, \dots, v_m$

(b) First of all,  $\text{Span}(S)$  is not an empty set because it contains  $v_1$ , for example.

For  $\text{Span}(S)$  to be a subspace of  $V$ , we need to check if  $\text{Span}(S)$  is closed under addition and under scalar multiplication.

For  $\forall u, w \in \text{Span}(S)$ , we'll prove that  $u+w \in \text{Span}(S)$

$$u \in \text{Span}(S) \Rightarrow u = c_1 v_1 + c_2 v_2 + \dots + c_m v_m, \text{ with } c_1, c_2, \dots, c_m \in \mathbb{R} \Rightarrow$$

$$w \in \text{Span}(S) \Rightarrow w = d_1 v_1 + d_2 v_2 + \dots + d_m v_m, \text{ with } d_1, d_2, \dots, d_m \in \mathbb{R}$$

$$\Rightarrow u+w = (c_1+d_1)v_1 + (c_2+d_2)v_2 + \dots + (c_m+d_m)v_m, \text{ with } (c_1+d_1), (c_2+d_2), \dots, (c_m+d_m) \in \mathbb{R} \Rightarrow$$

$\Rightarrow u+w \in \text{Span}(S) \Rightarrow \text{Span}(S)$  is closed under addition  $\circledast$

For all  $u \in \text{Span}(S)$  and  $\alpha \in \mathbb{R}$ , we'll prove that  $\alpha u \in \text{Span}(S)$

$$u \in \text{Span}(S) \Rightarrow u = c_1 v_1 + c_2 v_2 + \dots + c_m v_m, \text{ with } c_1, c_2, \dots, c_m \in \mathbb{R} \Rightarrow$$

$$\Rightarrow \alpha u = (\alpha c_1) v_1 + (\alpha c_2) v_2 + \dots + (\alpha c_m) v_m, \text{ with } (\alpha c_1), (\alpha c_2), \dots, (\alpha c_m) \in \mathbb{R} \Rightarrow$$

$\Rightarrow \alpha u \in \text{Span}(S) \Rightarrow \text{Span}(S)$  is closed under scalar multiplication  $\circledast\circledast$

From  $\circledast$  and  $\circledast\circledast$  we can conclude that  $\text{Span}(S)$  is a subspace of  $V$ .

3.  $u, v, w \in V$ ,  $V$  vector space

$$S = \{v-u, w-v, u-w\}$$

From the definition of linear independency,  $S$  is linearly independent if

$$\alpha_1(v-u) + \alpha_2(w-v) + \alpha_3(u-w) = 0 \text{ implies that } \alpha_1 = \alpha_2 = \alpha_3 = 0.$$

However, if a set of not all zero  $\alpha_1, \alpha_2, \alpha_3$  exists then the set is linearly dependent.

In this case, if  $\alpha_1 = \alpha_2 = \alpha_3 = 1$ , then

$$(v-u) + (w-v) + (u-w) = 0, \text{ which implies that } S \text{ is linearly dependent.}$$

4.  $u, v \in V$ ,  $V$  vector space

$$S = \{u, v\}, S \text{ is linearly independent}$$

$$S' = \{u+v, u-v\}$$

First of all, from the fact that  $S$  is linearly independent we get the fact that  $u \neq 0$  and  $v \neq 0$ . If either of them was the zero vector (let's take  $u=0$ ), then  $5u+0v=0$ , so  $S$  is linearly dependent (False).

Now,  $S'$  is linearly independent if  $\alpha(u+v) + \beta(u-v) = 0$  implies  $\alpha = \beta = 0$ , where  $\alpha, \beta \in \mathbb{R}$ .

We'll start with

$$\begin{aligned}\alpha(u+v) + \beta(u-v) &= 0 \\ \alpha u + \alpha v + \beta u - \beta v &= 0 \\ (\alpha+\beta)u + (\alpha-\beta)v &= 0\end{aligned}$$

As  $S = \{u, v\}$  is linearly independent, the last equality implies that  $\alpha+\beta=\alpha-\beta=0$ .

$$\left. \begin{array}{l} \alpha+\beta=0 \\ \alpha-\beta=0 \Rightarrow \alpha=\beta \\ \alpha+\beta=0 \end{array} \right| \Rightarrow 2\alpha=0 \Rightarrow \alpha=0 \quad \left. \begin{array}{l} \alpha+\beta=0 \\ \alpha-\beta=0 \end{array} \right| \Rightarrow \beta=0.$$

We got to the result  $\alpha=\beta=0$ , so we can conclude that  $S'$  is linearly independent.

5.  $S = \{v_1, v_2, \dots, v_m\}$  basis for  $V$ ,  $V$  vector space

$$S' = \{cv_1, cv_2, \dots, cv_m\}, c \in \mathbb{R}, c \neq 0$$

$S$  is a basis for  $V$  if  $S$  is linearly independent and  $\text{span}(S)=V$ .

First of all, we'll prove that  $S'$  is linearly independent.

$$\begin{aligned}\alpha_1(cv_1) + \alpha_2(cv_2) + \dots + \alpha_m(cv_m) &= 0, \quad \alpha_1, \alpha_2, \dots, \alpha_m \in \mathbb{R} \Rightarrow \\ \Rightarrow (\alpha_1 c)v_1 + (\alpha_2 c)v_2 + \dots + (\alpha_m c)v_m &= 0\end{aligned}$$

Since  $S$  is basis for  $V$ , then  $S$  is linearly independent  $\left| \Rightarrow \alpha_1 c = \alpha_2 c = \dots = \alpha_m c = 0 \right|$  But  $c \neq 0 \Rightarrow$

$\Rightarrow \alpha_1 = \alpha_2 = \dots = \alpha_m \Rightarrow S'$  is linearly independent  $\textcircled{*}$

Now we'll prove that  $\text{span}(S')=V$ .

Let  $u$  be a vector from  $V$ . As  $S$  is a basis for  $V$ ,  $u$  is a linear combination of  $S$ . So,  $u = \alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_m v_m, \alpha_1, \alpha_2, \dots, \alpha_m \in \mathbb{R} \Rightarrow$

$$\Rightarrow u = \frac{\alpha_1}{c} \cdot cv_1 + \frac{\alpha_2}{c} \cdot cv_2 + \dots + \frac{\alpha_m}{c} \cdot cv_m, \text{ as } c \in \mathbb{R} \text{ and } c \neq 0$$

By replacing  $\frac{\alpha_i}{c}$  with  $\beta_i$  for  $i \in \{1, 2, \dots, m\}$ , we get

$$u = \beta_1(cv_1) + \beta_2(cv_2) + \dots + \beta_m(cv_m), \quad \beta_1, \beta_2, \dots, \beta_m \in \mathbb{R} \Rightarrow$$

$\Rightarrow u$  is a linear combination of  $S' \Rightarrow \text{span}(S') = V \text{ } \textcircled{**}$

From  $\textcircled{*}$  and  $\textcircled{**}$  we can conclude that  $S'$  is also a basis for  $V$ .

6.  $u, s \in \mathbb{R}^n$

The orthogonal projection of  $u$  onto  $s$  is  $p_s(u)$  and it is equal to  $\frac{s^T u}{s^T s} s$

(a)  $m=2, u = [1, 2]^T, s = [2, 1]^T$

$$p_s(u) = \frac{s^T u}{s^T s} s = \frac{[2, 1]^T \cdot [1, 2]^T}{[2, 1]^T \cdot [2, 1]^T} [2, 1]^T = \frac{4}{5} [2, 1]^T = \left[ \frac{8}{5}, \frac{4}{5} \right]^T = \left[ \frac{\frac{8}{5}}{\frac{4}{5}} \right]$$

$$(b) m=3, \mu = [1, 3, -2]^T, s = [0, -1, 1]^T$$

$$P_s(\mu) = \frac{s^T \mu}{s^T s} s = \frac{[0, -1, 1]^T \cdot [1, 3, -2]^T}{[0, -1, 1]^T \cdot [0, -1, 1]^T} [0, -1, 1]^T = \frac{-5}{2} [0, -1, 1]^T = \left[ 0, \frac{5}{2}, -\frac{5}{2} \right]^T = \left[ \begin{array}{c} 0 \\ \frac{5}{2} \\ -\frac{5}{2} \end{array} \right]$$

$$7. \mu, s \in \mathbb{R}^m$$

$P_s(\mu)$  = the orthogonal projection of  $\mu$  onto  $s$

We need to prove that  $\mu - P_s(\mu)$  is orthogonal to  $s$ . This happens if  $(\mu - P_s(\mu))^T \cdot s = 0$

Here we apply the distributivity of the dot product to obtain:

$$\mu^T \cdot s - P_s(\mu)^T \cdot s = 0$$

$$\mu^T \cdot s = P_s(\mu)^T \cdot s$$

$$\text{We'll use the fact that } P_s(\mu) = \frac{s^T \mu}{s^T s} s \quad \Rightarrow \quad \mu^T \cdot s = \left( \frac{s^T \mu}{s^T s} s \right)^T \cdot s$$

$$\text{But } \frac{s^T \mu}{s^T s} = \alpha, \text{ with } \alpha \in \mathbb{R} \Rightarrow \left( \frac{s^T \mu}{s^T s} s \right)^T = \frac{s^T \mu}{s^T s} s^T$$

$$\text{So, } \mu^T \cdot s = \frac{s^T \mu}{s^T s} s^T s$$

Since  $(\alpha s^T) \cdot s = \alpha (s^T \cdot s)$  from the properties of the dot product

$$\Rightarrow \mu^T \cdot s = \frac{s^T \mu}{s^T s} (s^T \cdot s)$$

as  $(s^T \mu), (s^T \cdot s)$  are real numbers

$$\text{But the scalar multiplication is commutative, so } \mu^T \cdot s = \frac{s^T s}{s^T s} (s^T \cdot \mu)$$

Since  $\frac{s^T s}{s^T s} = 1$ , we get  $\mu^T \cdot s = s^T \cdot \mu$  and we apply the commutativity of the dot product to obtain  $\mu^T \cdot s = \mu^T \cdot s$ , which is obviously True.

To conclude,  $(\mu - P_s(\mu))$  is orthogonal to  $s$ .

## Applications

of the classical Gram-Schmidt algorithm

1.  $u_1, u_2, u_3$  linearly independent

$$u_1, u_2, u_3 \in \mathbb{R}^3$$

We get  $q_1$  by normalizing  $u_1 \Rightarrow q_1 = \frac{1}{\|u_1\|} u_1$

We extract the  $q_1$  component of  $u_2$  to produce  $q_2$  and then we normalize the result

$$q_2 = \frac{u_2 - (q_1^T u_2) q_1}{\|u_2 - (q_1^T u_2) q_1\|}$$

We calculate  $q_3$  the same way:

$$q_3 = \frac{u_3 - (q_1^T u_3) q_1 - (q_2^T u_3) q_2}{\|u_3 - (q_1^T u_3) q_1 - (q_2^T u_3) q_2\|}$$

By using Gram-Schmidt classical algorithm we started from 3 linearly independent vectors  $u_1, u_2, u_3$  and we obtained the orthonormal set  $q_1, q_2, q_3$ . Each vector is normalized, so  $q_i \cdot q_i = 0 \quad (\forall i \in \{1, 2, 3\})$  and  $q_1 \cdot q_2 = q_2 \cdot q_3 = q_1 \cdot q_3 = 0$  (by replacing  $q_1, q_2, q_3$  in the equations)

$$2. \quad u_1 = [1, 0, 0]^T$$

$$u_2 = [1, 1, 1]^T$$

$$u_3 = [1, 1, -1]^T$$

$$q_1 = \frac{1}{\|u_1\|} u_1 = [1, 0, 0]^T$$

$$q_2 = \frac{u_2 - (q_1^T u_2) q_1}{\|u_2 - (q_1^T u_2) q_1\|} = \frac{[1, 1, 1]^T - [1, 0, 0]^T}{\|[1, 1, 1]^T - [1, 0, 0]^T\|} = \left[0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right]^T$$

$$q_3 = \frac{u_3 - (q_1^T u_3) q_1 - (q_2^T u_3) q_2}{\|u_3 - (q_1^T u_3) q_1 - (q_2^T u_3) q_2\|} = \frac{[1, 1, -1]^T - [1, 0, 0]^T}{\|[1, 1, -1]^T - [1, 0, 0]^T\|} = \left[0, \frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right]^T$$

$$q_1 \cdot q_1 = 1, q_2 \cdot q_2 = 1, q_3 \cdot q_3 = 1$$

$$q_1^T q_2 = [1, 0, 0]^T \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix} = 0 \quad q_2^T q_3 = [0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}]^T \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{bmatrix} = \frac{1}{2} - \frac{1}{2} = 0$$

$$q_1^T q_3 = [1, 0, 0]^T \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{bmatrix} = 0$$

So,  $\{q_1, q_2, q_3\}$  orthonormal set.

$$3. W = \text{span} \{x_1, x_2, x_3\}$$

$$x_1 = \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}, x_2 = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, x_3 = \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}$$

By using classical Gram-Schmidt algorithm we get

$$q_1 = \frac{1}{\|x_1\|} x_1 = \left[ \frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}, \frac{1}{2} \right]^T$$

$$q_2 = \frac{x_2 - (q_1^T x_2) q_1}{\|x_2 - (q_1^T x_2) q_1\|} = \frac{[2, 1, 0, 1]^T - [\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}]^T}{\|[2, 1, 0, 1]^T - [\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}]^T\|} = \frac{[\frac{3}{2}, \frac{3}{2}, \frac{1}{2}, \frac{1}{2}]^T}{\|\frac{3}{2}, \frac{3}{2}, \frac{1}{2}, \frac{1}{2}\|} = \left[ \frac{3}{2\sqrt{3}}, \frac{3}{2\sqrt{3}}, \frac{1}{2\sqrt{3}}, \frac{1}{2\sqrt{3}} \right]^T$$

$$q_3 = \frac{x_3 - (q_1^T x_3) q_1 - (q_2^T x_3) q_2}{\|x_3 - (q_1^T x_3) q_1 - (q_2^T x_3) q_2\|} = \frac{[2, 2, 1, 2]^T - [\frac{1}{4}, -\frac{1}{4}, -\frac{1}{4}, \frac{1}{4}]^T - \frac{15}{2\sqrt{3}} [\frac{3}{2\sqrt{3}}, \frac{3}{2\sqrt{3}}, \frac{1}{2\sqrt{3}}, \frac{1}{2\sqrt{3}}]^T}{\|[2, 2, 1, 2]^T - [\frac{1}{4}, -\frac{1}{4}, -\frac{1}{4}, \frac{1}{4}]^T - \frac{15}{2\sqrt{3}} [\frac{3}{2\sqrt{3}}, \frac{3}{2\sqrt{3}}, \frac{1}{2\sqrt{3}}, \frac{1}{2\sqrt{3}}]\|} =$$

$$= \frac{[\frac{3}{4}, \frac{9}{4}, \frac{5}{4}, \frac{7}{4}]^T - [\frac{9}{4}, \frac{9}{4}, \frac{3}{4}, \frac{3}{4}]^T}{\|[\frac{3}{4}, \frac{9}{4}, \frac{5}{4}, \frac{7}{4}]^T - [\frac{9}{4}, \frac{9}{4}, \frac{3}{4}, \frac{3}{4}]^T\|} = \frac{[-\frac{1}{2}, 0, \frac{1}{2}, 1]^T}{\|[-\frac{1}{2}, 0, \frac{1}{2}, 1]^T\|} = \sqrt{\frac{2}{3}} [-\frac{1}{2}, 0, \frac{1}{2}, 1]^T =$$

$$= \left[ -\frac{1}{\sqrt{6}}, 0, \frac{1}{\sqrt{6}}, \frac{\sqrt{2}}{\sqrt{3}} \right]^T$$

$\{q_1, q_2, q_3\}$  orthonormal as  $q_1^T q_1 = q_2^T q_2 = q_3^T q_3 = 1$  and  $q_1^T q_2 = q_2^T q_3 = q_1^T q_3 = 0$ .

Also, as we used CGS algorithm to obtain  $Q = \{q_1, q_2, q_3\}$  from  $X = \{x_1, x_2, x_3\} \Rightarrow$

$$\Rightarrow \text{span}(Q) = \text{span}(X) = W$$

Q is linearly independent (because it's an orthogonal set)

$\Rightarrow Q$  is a basis for W

$$4. \mathbb{R}^3, v_1 = [1, 2, 3]^T$$

So, let's say we start from a set of linearly independent vectors  $X = \{x_1, x_2, x_3\}$  and, by using CGS algorithm, we obtain  $V = \{v_1, v_2, v_3\}$  orthogonal basis. In order to do that, we'll first find an orthonormal basis  $Q = \{q_1, q_2, q_3\}$ , which will have  $q_1 = \frac{v_1}{\|v_1\|}$ , and all we need to do is multiply  $q_1, q_2, q_3$  by  $\|v_1\|$  to obtain V, which is orthogonal as  $v_i \cdot v_j = 0$  because  $(\|v_1\| \cdot q_i)(\|v_1\| q_j) = 0$ , which is True.  $V$  is not orthonormal, though, because no vector is normalized like in Q.

First of all,  $q_1 = \frac{v_1}{\|v_1\|}$ , as we want  $x_1 = v_1$  for this to work.

$$\text{Then, } q_1 = \left[ \frac{1}{\sqrt{14}}, \frac{2}{\sqrt{14}}, \frac{3}{\sqrt{14}} \right]^T$$

$$\text{After that, } q_2 = \frac{x_2 - (q_1^T x_2) q_1}{\|x_2 - (q_1^T x_2) q_1\|}$$

Let's say we choose  $x_2 = [0, 0, 1]^T$  and  $x_3 = [1, 0, 0]^T$  as this way  $X = \{x_1, x_2, x_3\}$  is linearly independent.

$$\text{Then, } q_{z_2} = \frac{[0, 0, 1]^T - \frac{3}{\sqrt{14}} \left[ \frac{1}{\sqrt{14}}, \frac{2}{\sqrt{14}}, \frac{3}{\sqrt{14}} \right]^T}{\| [0, 0, 1]^T - \frac{3}{\sqrt{14}} \left[ \frac{1}{\sqrt{14}}, \frac{2}{\sqrt{14}}, \frac{3}{\sqrt{14}} \right]^T \|} = \frac{\left[ -\frac{3}{14}, -\frac{6}{14}, \frac{5}{14} \right]^T}{\| \left[ -\frac{3}{14}, -\frac{6}{14}, \frac{5}{14} \right]^T \|}$$

$$q_{z_2} = \sqrt{\frac{14}{5}} \left[ -\frac{3}{14}, -\frac{6}{14}, \frac{5}{14} \right]^T = \left[ -\frac{3}{\sqrt{70}}, -\frac{6}{\sqrt{70}}, \frac{5}{\sqrt{70}} \right]^T$$

$$\text{Finally, } q_{z_3} = \frac{x_3 - (q_{z_1}^T x_3) q_{z_1} - (q_{z_2}^T x_3) q_{z_2}}{\|x_3 - (q_{z_1}^T x_3) q_{z_1} - (q_{z_2}^T x_3) q_{z_2}\|}$$

$$q_{z_3} = \frac{[1, 0, 0]^T - \frac{1}{\sqrt{14}} \left[ \frac{1}{\sqrt{14}}, \frac{2}{\sqrt{14}}, \frac{3}{\sqrt{14}} \right]^T + \frac{3}{\sqrt{70}} \left[ -\frac{3}{\sqrt{70}}, -\frac{6}{\sqrt{70}}, \frac{5}{\sqrt{70}} \right]^T}{\| [1, 0, 0]^T - \frac{1}{\sqrt{14}} \left[ \frac{1}{\sqrt{14}}, \frac{2}{\sqrt{14}}, \frac{3}{\sqrt{14}} \right]^T + \frac{3}{\sqrt{70}} \left[ -\frac{3}{\sqrt{70}}, -\frac{6}{\sqrt{70}}, \frac{5}{\sqrt{70}} \right]^T \|}$$

$$q_{z_3} = \frac{[1, 0, 0]^T - \left[ \frac{1}{14}, \frac{2}{14}, \frac{3}{14} \right] + \left[ -\frac{9}{70}, -\frac{18}{70}, \frac{15}{70} \right]^T}{\| [1, 0, 0]^T - \left[ \frac{1}{14}, \frac{2}{14}, \frac{3}{14} \right] + \left[ -\frac{9}{70}, -\frac{18}{70}, \frac{15}{70} \right]^T \|}$$

$$q_{z_3} = \frac{\left[ \frac{4}{5}, -\frac{2}{5}, 0 \right]^T}{\| \left[ \frac{4}{5}, -\frac{2}{5}, 0 \right]^T \|} = \frac{\sqrt{5}}{2} \left[ \frac{4}{5}, -\frac{2}{5}, 0 \right]^T = \left[ \frac{2}{\sqrt{5}}, -\frac{1}{\sqrt{5}}, 0 \right]^T$$

So, we have the orthonormal basis  $Q = \{q_{z_1}, q_{z_2}, q_{z_3}\}$  with  $q_{z_1}^T q_{z_1} = 1, q_{z_2}^T q_{z_2} = 1, q_{z_3}^T q_{z_3} = 1$  and  $q_{z_1}^T q_{z_2} = 0, q_{z_2}^T q_{z_3} = 0, q_{z_1}^T q_{z_3} = 0$ .

If we multiply each vector with  $\|v_1\| = \sqrt{14}$  we obtain  $V = \{v_1, v_2, v_3\}$ , where

$$v_1 = \|v_1\| q_{z_1} = [1, 2, 3]^T \text{ (as we wanted)}$$

$$v_2 = \|v_1\| q_{z_2} = \left[ -\frac{3}{\sqrt{5}}, -\frac{6}{\sqrt{5}}, \frac{5}{\sqrt{5}} \right]^T$$

$$v_3 = \|v_1\| q_{z_3} = \left[ \frac{2\sqrt{14}}{\sqrt{5}}, -\frac{\sqrt{14}}{\sqrt{5}}, 0 \right]^T$$

The fact that  $V$  is an orthogonal set comes from  $\circledast$ , so  $V$  is linearly independent. Also, we formed  $V$  from  $Q$  by scalar multiplying every  $q_i, i \in \{1, 2, 3\}$  with  $\|v_i\| = \sqrt{14}$ , so  $\text{span}(V) = \text{span}(Q)$

$$\text{But, from CGS we know that } \text{span}(Q) = \mathbb{R}^3 \Rightarrow \text{span}(V) = \mathbb{R}^3$$

To sum up, we found  $V = \{[1, 2, 3]^T, \left[ -\frac{3}{\sqrt{5}}, -\frac{6}{\sqrt{5}}, \frac{5}{\sqrt{5}} \right]^T, \left[ \frac{2\sqrt{14}}{\sqrt{5}}, -\frac{\sqrt{14}}{\sqrt{5}}, 0 \right]^T\}$  which contains  $v_1 = [1, 2, 3]^T$  and is a orthogonal basis for  $\mathbb{R}^3$ .