



ENGINEERING MATHEMATICS-I MATLAB

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Grams- Schmidt in 9 Lines of MATLAB.



The Gram-Schmidt algorithm starts with n independent vectors a_1, \dots, a_n (the columns of A). It produces n orthonormal vectors q_1, \dots, q_n (the columns of Q). To find q_j , start with a_j and subtract off its projections onto the previous q 's and then divide by the length of that vector v to produce a unit vector.

The inner products $(q_i)^T a_j = 0$ when i is larger than j (later q 's are orthogonal to earlier a 's, that is the point of the algorithm).

Grams- Schmidt in 9 Lines of MATLAB.

Here is a 9-line MATLAB code to build Q and R from A. Start with
[m,n]=size(A); Q=zeros(m,n); R=zeros(n,n);to get the shapes correct.

```
>> for j=1:n                                % Grams-Schmidt orthogonalization
>> v=A(:, j);                               % v begins as column j of A
>> for i=1:j-1
>> R(i,j)=Q(:,i)' $\ast$ A(:,j);                % modify A(:,j) to v for more accuracy
>> v=v-R(i,j) $\ast$ Q(:,i);                      % subtract the projection  $(q_i^T a_j)q_i = (q_i^T v)q_i$ 
>> end                                       % v is now perpendicular to all of q1,...qj-1
>> R(j,j)=norm(v);
>> Q(:,j)=v/R(j,j);                        % normalize v to be the next unit vector qj
>> end
```

Grams- Schmidt Orthogonalization process continued..

Example:

Apply the Gram-Schmidt process to the vectors $(1,0,1)$, $(1,0,0)$ and $(2,1,0)$ to produce a set of Orthonormal vectors.

```
>> A=[1,1,2;0,0,1;1,0,0]
```

```
>> Q=zeros(3)
```

```
>> R=zeros(3)
```

```
>> for j=1:3
```

```
>> v=A(:, j)
```

```
>> for i=1:j-1
```

```
>> R(i,j)=Q(:,i)'*A(:,j)
```

```
>> v=v-R(i,j)*Q(:,i)
```

```
>> end
```

```
>> R(j,j)=norm(v)
```

```
>> Q(:,j)=v/R(j,j)
```

```
>> end
```

Grams- Schmidt Orthogonalization process continued..

Output:

$V =$

-0.0000

1.0000

0.0000

$R =$

1.4142 0.7071 1.4142

0 0.7071 1.4142

0 0 1.0000

Grams- Schmidt Orthogonalization process continued..

.Output:

$Q =$

| | | |
|--------|---------|---------|
| 0.7071 | 0.7071 | -0.0000 |
| 0 | 0 | 1.0000 |
| 0.7071 | -0.7071 | 0.0000 |

Grams- Schmidt Orthogonalization process continued..

2. Apply the Gram-Schmidt process to the vectors $a=(0,1,1,1)$,
 $b=(1,1,-1,0)$ and $c=(1,0,2,-1)$.

```
>> A=[0,1,1;1,1,0;1,-1,2;1,0,-1]
```

```
>> Q=zeros(4,3)
```

```
>> R=zeros(3)
```

```
>> for j=1:3
```

```
>> v=A(:, j);
```

```
>> For i=1:j-1
```

```
>> R(i,j)=Q(:,i)'*A(:,j)
```

```
>> v=v-R(i,j)*Q(:,i)
```

```
>> end
```

```
>> R(j,j)=norm(v)
```

```
>> Q(:,j)=v/R(j,j)
```

```
>> end
```

Grams- Schmidt Orthogonalization process continued..

Output:

$V =$

1.3333

0

1.3333

-1.3333

|

$R =$

1.7321 0 0.5774

0 1.7321 -0.5774

0 0 2.3094

Grams- Schmidt Orthogonalization process continued..

$Q =$

$$\begin{bmatrix} 0 & 0.5774 & 0.5774 \\ 0.5774 & 0.5774 & 0 \\ 0.5774 & -0.5774 & 0.5774 \\ 0.5774 & 0 & -0.5774 \end{bmatrix}$$



THANK YOU
