

Gram Schmidt Orthogonalisation Process

Theorem:

Every finite dimensional inner product space has an orthonormal basis.(Gram Schmidt Orthogonalization Process)

PROBLEMS

Apply Gram-Schmidt process to construct an orthonormal basis for $V_3(\mathbb{R})$ with the standard inner product for the basis (v_1, v_2, v_3) , Where $v_1 = (1, 0, 1)$; $v_2 = (1, 3, 1)$ and $v_3 = (3, 2, 1)$.

Sol: The first vector in the orthogonal basis is

$$w_1 = v_1 = (1, 0, 1)$$

The formula for the second vector in the orthogonal basis is $w_2 = v_2 - \frac{(v_2, w_1)}{\|w_1\|^2} w_1$

The quantities that we need for this step are

$$(v_2, w_1) = ((1, 3, 1), (1, 0, 1))$$

$$= 1 + 0 + 1 = 2$$

$$\|w_1\|^2 = (w_1, w_1) = 1^2 + 0^2 + 1^2 = 2$$

The quantities that we need for this step are

$$(v_2, w_2) = ((1, 3, 1), (1, 0, 1))$$

$$= 1 + 0 + 1 = 2$$

$$\|w_1\|^2 = (w_1, w_2) = 1^2 + 0^2 + 1^2 = 2.$$

Therefore the second vector is

$$w_2 = (1,3,1) - \frac{2}{2}(1,0,1)$$

$$= (1,3,1) - (1,0,1) \Rightarrow (0,3,0).$$

The formula for the third (and final) vector in the orthogonal basis is

$$w_3 = v_3 - \frac{(v_3, w_1)}{\|w_1\|^2} w_1 - \frac{(v_3, w_2)}{\|w_2\|^2} w_2$$

The quantities that we need for this steps are

$$\|w_2\|^2 = (w_2, w_2) = 0^2 + 3^2 + 0^2 = 9.$$

$$(v_3, w_1) = ((3,2,1), (1,0,1)) = 3 + 0 + 1 = 4$$

$$(v_3, w_2) = ((3,2,1), (0,3,0)) = 0 + 6 + 0 = 6$$

Therefore the third vector is

$$w_3 = (3,2,1) - \frac{4}{2}(1,0,1) - \frac{6}{9}(0,3,0)$$

$$= (3,2,1) - 2(1,0,1) - \frac{2}{3}(0,3,0)$$

$$= (1,0,-1).$$

$$\|w_3\|^2 = (w_3, w_3) = 1^2 + 0^2 + (-1)^2 = 2.$$

The orthogonal basis is

$$\{(1,0,1), (0,3,0), (1,0,-1)\}$$

The orthonormal basis is

$$\beta = \{b_1, b_2, b_3\},$$

$$\text{Where } b_1 = \frac{(w_1)}{\|w_1\|}, b_2 = \frac{(w_2)}{\|w_2\|}, b_3 = \frac{(w_3)}{\|w_3\|},$$

$$\|w_1\|^2 = 2 \Rightarrow \|w_1\| = \sqrt{2}$$

$$\|w_2\|^2 = 9 \Rightarrow \|w_2\| = 3$$

$$\|w_3\|^2 = 2 \Rightarrow \|w_3\| = \sqrt{2}$$

$$b_1 = \frac{(w_1)}{\|w_1\|} = \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right)$$

$$b_2 = \frac{(w_2)}{\|w_2\|} = (0, 1, 0)$$

$$b_3 = \frac{(w_3)}{\|w_3\|} = \left(\frac{1}{\sqrt{2}}, 0, \frac{-1}{\sqrt{2}}\right)$$

Therefore the orthonormal basis is

$$\beta = \{b_1, b_2, b_3\}$$

$$\beta = \left\{ \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right), (0, 1, 0), \left(\frac{1}{\sqrt{2}}, 0, \frac{-1}{\sqrt{2}}\right) \right\}.$$