6.3 Gram–Schmidt Process; *QR*-Decomposition

In many problems involving vector spaces, the problem solver is free to choose any basis for the vector space that seems appropriate. In inner product spaces, the solution of a problem can often be simplified by choosing a basis in which the vectors are orthogonal to one another. In this section we will show how such bases can be obtained.

Orthogonal and Orthonormal Sets

Recall from Section 6.2 that two vectors in an inner product space are said to be *orthogonal* if their inner product is zero. The following definition extends the notion of orthogonality to *sets* of vectors in an inner product space.

> **DEFINITION 1** A set of two or more vectors in a real inner product space is said to be ***orthogonal*** if all pairs of distinct vectors in the set are orthogonal. An orthogonal set in which each vector has norm 1 is said to be ***orthonormal***.

EXAMPLE 1 An Orthogonal Set in R^3

Let

$$\mathbf{v}_1 = (0, 1, 0), \quad \mathbf{v}_2 = (1, 0, 1), \quad \mathbf{v}_3 = (1, 0, -1)$$

and assume that R^3 has the Euclidean inner product. It follows that the set of vectors $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is orthogonal since $\langle \mathbf{v}_1, \mathbf{v}_2\rangle = \langle \mathbf{v}_1, \mathbf{v}_3\rangle = \langle \mathbf{v}_2, \mathbf{v}_3\rangle = 0$. ◀

It frequently happens that one has found a set of orthogonal vectors in an inner product space but what is actually needed is a set of *orthonormal* vectors. A simple way to convert an orthogonal set of nonzero vectors into an orthonormal set is to multiply each vector $\mathbf{v}$ in the orthogonal set by the reciprocal of its length to create a vector of norm 1 (called a ***unit vector***). To see why this works, suppose that $\mathbf{v}$ is a nonzero vector in an inner product space, and let

$$\mathbf{u} = \frac{1}{\|\mathbf{v}\|}\mathbf{v} \tag{1}$$

Note that Formula (1) is identical to Formula (4) of Section 3.2, but whereas Formula (4) was valid only for vectors in R^n with the Euclidean inner product, Formula (1) is valid in general inner product spaces.

Then it follows from Theorem 6.1.1(*b*) with $k = \|\mathbf{v}\|$ that

$$\|\mathbf{u}\| = \left\|\frac{1}{\|\mathbf{v}\|}\mathbf{v}\right\| = \left|\frac{1}{\|\mathbf{v}\|}\right|\|\mathbf{v}\| = \frac{1}{\|\mathbf{v}\|}\|\mathbf{v}\| = 1$$

This process of multiplying a vector $\mathbf{v}$ by the reciprocal of its length is called ***normalizing*** $\mathbf{v}$. We leave it as an exercise to show that normalizing the vectors in an orthogonal set of nonzero vectors preserves the orthogonality of the vectors and produces an orthonormal set.

EXAMPLE 2 Constructing an Orthonormal Set

The Euclidean norms of the vectors in Example 1 are

$$\|\mathbf{v}_1\| = 1, \quad \|\mathbf{v}_2\| = \sqrt{2}, \quad \|\mathbf{v}_3\| = \sqrt{2}$$

Consequently, normalizing $\mathbf{u}_1$, $\mathbf{u}_2$, and $\mathbf{u}_3$ yields

$$\mathbf{u}_1 = \frac{\mathbf{v}_1}{\|\mathbf{v}_1\|} = (0, 1, 0), \quad \mathbf{u}_2 = \frac{\mathbf{v}_2}{\|\mathbf{v}_2\|} = \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right),$$

$$\mathbf{u}_3 = \frac{\mathbf{v}_3}{\|\mathbf{v}_3\|} = \left(\frac{1}{\sqrt{2}}, 0, -\frac{1}{\sqrt{2}}\right)$$

We leave it for you to verify that the set $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is orthonormal by showing that

$$\langle \mathbf{u}_1, \mathbf{u}_2 \rangle = \langle \mathbf{u}_1, \mathbf{u}_3 \rangle = \langle \mathbf{u}_2, \mathbf{u}_3 \rangle = 0 \quad \text{and} \quad \|\mathbf{u}_1\| = \|\mathbf{u}_2\| = \|\mathbf{u}_3\| = 1$$ ◀

In R^2 any two nonzero perpendicular vectors are linearly independent because neither is a scalar multiple of the other; and in R^3 any three nonzero mutually perpendicular vectors are linearly independent because no one lies in the plane of the other two (and hence is not expressible as a linear combination of the other two). The following theorem generalizes these observations.

THEOREM 6.3.1 *If $S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n\}$ is an orthogonal set of nonzero vectors in an inner product space, then S is linearly independent.*

Proof Assume that

$$k_1\mathbf{v}_1 + k_2\mathbf{v}_2 + \cdots + k_n\mathbf{v}_n = \mathbf{0} \tag{2}$$

To demonstrate that $S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n\}$ is linearly independent, we must prove that $k_1 = k_2 = \cdots = k_n = 0$.

For each $\mathbf{v}_i$ in S, it follows from (2) that

$$\langle k_1\mathbf{v}_1 + k_2\mathbf{v}_2 + \cdots + k_n\mathbf{v}_n, \mathbf{v}_i \rangle = \langle \mathbf{0}, \mathbf{v}_i \rangle = 0$$

or, equivalently,

$$k_1\langle \mathbf{v}_1, \mathbf{v}_i \rangle + k_2\langle \mathbf{v}_2, \mathbf{v}_i \rangle + \cdots + k_n\langle \mathbf{v}_n, \mathbf{v}_i \rangle = 0$$

From the orthogonality of S it follows that $\langle \mathbf{v}_j, \mathbf{v}_i \rangle = 0$ when $j \neq i$, so this equation reduces to

$$k_i\langle \mathbf{v}_i, \mathbf{v}_i \rangle = 0$$

Since the vectors in S are assumed to be nonzero, it follows from the positivity axiom for inner products that $\langle \mathbf{v}_i, \mathbf{v}_i \rangle \neq 0$. Thus, the preceding equation implies that each k_i in Equation (2) is zero, which is what we wanted to prove. ◀

Since an orthonormal set is orthogonal, and since its vectors are nonzero (norm 1), it follows from Theorem 6.3.1 that every *orthonormal* set is linearly independent.

In an inner product space, a basis consisting of orthonormal vectors is called an ***orthonormal basis***, and a basis consisting of orthogonal vectors is called an ***orthogonal basis***. A familiar example of an orthonormal basis is the standard basis for R^n with the Euclidean inner product:

$$\mathbf{e}_1 = (1, 0, 0, \ldots, 0), \quad \mathbf{e}_2 = (0, 1, 0, \ldots, 0), \ldots, \quad \mathbf{e}_n = (0, 0, 0, \ldots, 1)$$

▶ EXAMPLE 3 An Orthonormal Basis for P_n

Recall from Example 7 of Section 6.1 that the standard inner product of the polynomials

$$\mathbf{p} = a_0 + a_1x + \cdots + a_nx^n \quad \text{and} \quad \mathbf{q} = b_0 + b_1x + \cdots + b_nx^n$$

is

$$\langle \mathbf{p}, \mathbf{q} \rangle = a_0b_0 + a_1b_1 + \cdots + a_nb_n$$

and the norm of $\mathbf{p}$ relative to this inner product is

$$\|\mathbf{p}\| = \sqrt{\langle \mathbf{p}, \mathbf{p} \rangle} = \sqrt{a_0^2 + a_1^2 + \cdots + a_n^2}$$

You should be able to see from these formulas that the standard basis

$$S = \{1, x, x^2, \ldots, x^n\}$$

is orthonormal with respect to this inner product.

EXAMPLE 4 An Orthonormal Basis

In Example 2 we showed that the vectors

$$\mathbf{u}_1 = (0, 1, 0), \quad \mathbf{u}_2 = \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right), \quad \text{and} \quad \mathbf{u}_3 = \left(\frac{1}{\sqrt{2}}, 0, -\frac{1}{\sqrt{2}}\right)$$

form an orthonormal set with respect to the Euclidean inner product on R^3. By Theorem 6.3.1, these vectors form a linearly independent set, and since R^3 is three-dimensional, it follows from Theorem 4.5.4 that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is an orthonormal basis for R^3. ◀

Coordinates Relative to Orthonormal Bases

One way to express a vector $\mathbf{u}$ as a linear combination of basis vectors

$$S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n\}$$

is to convert the vector equation

$$\mathbf{u} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_n\mathbf{v}_n$$

to a linear system and solve for the coefficients $c_1, c_2, \ldots, c_n$. However, if the basis happens to be orthogonal or orthonormal, then the following theorem shows that the coefficients can be obtained more simply by computing appropriate inner products.

THEOREM 6.3.2

(*a*) *If $S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n\}$ is an orthogonal basis for an inner product space V, and if* $\mathbf{u}$ *is any vector in V, then*

$$\mathbf{u} = \frac{\langle \mathbf{u}, \mathbf{v}_1 \rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 + \frac{\langle \mathbf{u}, \mathbf{v}_2 \rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 + \cdots + \frac{\langle \mathbf{u}, \mathbf{v}_n \rangle}{\|\mathbf{v}_n\|^2}\mathbf{v}_n \tag{3}$$

(*b*) *If $S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n\}$ is an orthonormal basis for an inner product space V, and if* $\mathbf{u}$ *is any vector in V, then*

$$\mathbf{u} = \langle \mathbf{u}, \mathbf{v}_1 \rangle \mathbf{v}_1 + \langle \mathbf{u}, \mathbf{v}_2 \rangle \mathbf{v}_2 + \cdots + \langle \mathbf{u}, \mathbf{v}_n \rangle \mathbf{v}_n \tag{4}$$

Proof (a) Since $S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n\}$ is a basis for V, every ressed in the form

$$\mathbf{u} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_n$$

We will complete the proof by showing that

$$c_i = \frac{\langle \mathbf{u}, \mathbf{v}_i \rangle}{\|\mathbf{v}_i\|^2} \tag{5}$$

for $i = 1, 2, \ldots, n$. To do this, observe first that

$$\begin{aligned}\langle \mathbf{u}, \mathbf{v}_i \rangle &= \langle c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_n\mathbf{v}_n, \mathbf{v}_i \rangle \\ &= c_1\langle \mathbf{v}_1, \mathbf{v}_i \rangle + c_2\langle \mathbf{v}_2, \mathbf{v}_i \rangle + \cdots + c_n\langle \mathbf{v}_n, \mathbf{v}_i \rangle\end{aligned}$$

Since S is an orthogonal set, all of the inner products in the last equality are zero except the ith, so we have

$$\langle \mathbf{u}, \mathbf{v}_i \rangle = c_i\langle \mathbf{v}_i, \mathbf{v}_i \rangle = c_i\|\mathbf{v}_i\|^2$$

Solving this equation for c_i yields (5), which completes the proof.

Proof (b) In this case, $\|\mathbf{v}_1\| = \|\mathbf{v}_2\| = \cdots = \|\mathbf{v}_n\| = 1$, so Formula (3) simplifies to Formula (4). ◀

Solution (b) It follows from Formula (4) that

$$\mathbf{u} = \langle \mathbf{u}, \mathbf{v}_1 \rangle \mathbf{v}_1 + \langle \mathbf{u}, \mathbf{v}_2 \rangle \mathbf{v}_2 + \langle \mathbf{u}, \mathbf{v}_3 \rangle \mathbf{v}_3$$

We leave it for you to confirm that

$$\langle \mathbf{u}, \mathbf{v}_1 \rangle = (1, 2, 4) \cdot (0, 1, 0) = 2$$

$$\langle \mathbf{u}, \mathbf{v}_2 \rangle = (1, 2, 4) \cdot \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right) = \frac{5}{\sqrt{2}}$$

$$\langle \mathbf{u}, \mathbf{v}_3 \rangle = (1, 2, 4) \cdot \left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right) = \frac{3}{\sqrt{2}}$$

and hence that

$$(1, 2, 4) = 2(0, 1, 0) + \frac{5}{\sqrt{2}} \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right) + \frac{3}{\sqrt{2}} \left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right)$$ ◀

Solution (b) It follows from Formula (4) that

$$\mathbf{u} = \langle \mathbf{u}, \mathbf{v}_1\rangle \mathbf{v}_1 + \langle \mathbf{u}, \mathbf{v}_2\rangle \mathbf{v}_2 + \langle \mathbf{u}, \mathbf{v}_3\rangle \mathbf{v}_3$$

We leave it for you to confirm that

$$\langle \mathbf{u}, \mathbf{v}_1\rangle = (1, 2, 4) \cdot (0, 1, 0) = 2$$

$$\langle \mathbf{u}, \mathbf{v}_2\rangle = (1, 2, 4) \cdot \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right) = \frac{5}{\sqrt{2}}$$

$$\langle \mathbf{u}, \mathbf{v}_3\rangle = (1, 2, 4) \cdot \left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right) = \frac{3}{\sqrt{2}}$$

and hence that

$$(1, 2, 4) = 2(0, 1, 0) + \frac{5}{\sqrt{2}}\left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right) + \frac{3}{\sqrt{2}}\left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right)$$ ◀

Orthogonal Projections

Many applied problems are best solved by working with orthogonal or orthonormal basis vectors. Such bases are typically found by starting with some simple basis (say a standard basis) and then converting that basis into an orthogonal or orthonormal basis. To explain exactly how that is done will require some preliminary ideas about orthogonal projections.

In Section 3.3 we proved a result called the *Projection Theorem* (see Theorem 3.3.2) that dealt with the problem of decomposing a vector $\mathbf{u}$ in R^n into a sum of two terms, $\mathbf{w}_1$ and $\mathbf{w}_2$, in which $\mathbf{w}_1$ is the orthogonal projection of $\mathbf{u}$ on some nonzero vector $\mathbf{a}$ and $\mathbf{w}_2$ is orthogonal to $\mathbf{w}_1$ (Figure 3.3.2). That result is a special case of the following more general theorem, which we will state without proof.

THEOREM 6.3.3 Projection Theorem

If W is a finite-dimensional subspace of an inner product space V, then every vector $\mathbf{u}$ in V can be expressed in exactly one way as

$$\mathbf{u} = \mathbf{w}_1 + \mathbf{w}_2 \tag{8}$$

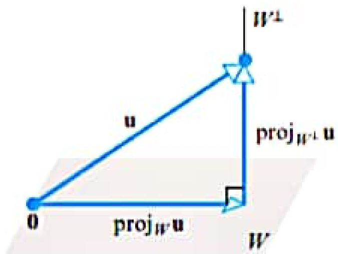
where $\mathbf{w}_1$ is in W and $\mathbf{w}_2$ is in $W^{\perp}$.

The vectors $\mathbf{w}_1$ and $\mathbf{w}_2$ in Formula (8) are commonly denoted by

$$\mathbf{w}_1 = \text{proj}_W \mathbf{u} \quad \text{and} \quad \mathbf{w}_2 = \text{proj}_{W^{\perp}} \mathbf{u} \tag{9}$$

These are called the ***orthogonal projection of u on W*** and the ***orthogonal projection of u on $W^{\perp}$***, respectively. The vector $\mathbf{w}_2$ is also called the ***component of u orthogonal to W***. Using the notation in (9), Formula (8) can be expressed as

$$\mathbf{u} = \text{proj}_W \mathbf{u} + \text{proj}_{W^{\perp}} \mathbf{u} \tag{10}$$



▲ Figure 6.3.1

(Figure 6.3.1). Moreover, since $\text{proj}_{W^{\perp}}\mathbf{u} = \mathbf{u} - \text{proj}_W \mathbf{u}$, we can also express Formula (10) as

$$\mathbf{u} = \text{proj}_W \mathbf{u} + (\mathbf{u} - \text{proj}_W \mathbf{u}) \tag{11}$$

The following theorem provides formulas for calculating orthogonal projections.

Although Formulas (12) and (13) are expressed in terms of orthogonal and orthonormal basis vectors, the resulting vector $\text{proj}_W \mathbf{u}$ does not depend on the basis vectors that are used.

THEOREM 6.3.4 *Let W be a finite-dimensional subspace of an inner product space V.*

(a) If $\{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_r\}$ is an orthogonal basis for W, and $\mathbf{u}$ is any vector in V, then

$$\text{proj}_W \mathbf{u} = \frac{\langle \mathbf{u}, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 + \frac{\langle \mathbf{u}, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 + \cdots + \frac{\langle \mathbf{u}, \mathbf{v}_r\rangle}{\|\mathbf{v}_r\|^2}\mathbf{v}_r \tag{12}$$

(b) If $\{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_r\}$ is an orthonormal basis for W, and $\mathbf{u}$ is any vector in V, then

$$\text{proj}_W \mathbf{u} = \langle \mathbf{u}, \mathbf{v}_1\rangle\mathbf{v}_1 + \langle \mathbf{u}, \mathbf{v}_2\rangle\mathbf{v}_2 + \cdots + \langle \mathbf{u}, \mathbf{v}_r\rangle\mathbf{v}_r \tag{13}$$

Proof (a) It follows from Theorem 6.3.3 that the vector $\mathbf{u}$ can be expressed in the form $\mathbf{u} = \mathbf{w}_1 + \mathbf{w}_2$, where $\mathbf{w}_1 = \text{proj}_W \mathbf{u}$ is in W and $\mathbf{w}_2$ is in $W^\perp$; and it follows from Theorem 6.3.2 that the component $\text{proj}_W \mathbf{u} = \mathbf{w}_1$ can be expressed in terms of the basis vectors for W as

$$\text{proj}_W \mathbf{u} = \mathbf{w}_1 = \frac{\langle \mathbf{w}_1, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 + \frac{\langle \mathbf{w}_1, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 + \cdots + \frac{\langle \mathbf{w}_1, \mathbf{v}_r\rangle}{\|\mathbf{v}_r\|^2}\mathbf{v}_r \tag{14}$$

Since $\mathbf{w}_2$ is orthogonal to W, it follows that

$$\langle \mathbf{w}_2, \mathbf{v}_1\rangle = \langle \mathbf{w}_2, \mathbf{v}_2\rangle = \cdots = \langle \mathbf{w}_2, \mathbf{v}_r\rangle = 0$$

so we can rewrite (14) as

$$\text{proj}_W \mathbf{u} = \mathbf{w}_1 = \frac{\langle \mathbf{w}_1 + \mathbf{w}_2, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 + \frac{\langle \mathbf{w}_1 + \mathbf{w}_2, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 + \cdots + \frac{\langle \mathbf{w}_1 + \mathbf{w}_2, \mathbf{v}_r\rangle}{\|\mathbf{v}_r\|^2}\mathbf{v}_r$$

or, equivalently, as

$$\text{proj}_W \mathbf{u} = \mathbf{w}_1 = \frac{\langle \mathbf{u}, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 + \frac{\langle \mathbf{u}, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 + \cdots + \frac{\langle \mathbf{u}, \mathbf{v}_r\rangle}{\|\mathbf{v}_r\|^2}\mathbf{v}_r$$

Proof (b) In this case, $\|\mathbf{v}_1\| = \|\mathbf{v}_2\| = \cdots = \|\mathbf{v}_r\| = 1$, so Formula (14) simplifies to Formula (13). ◀

▶ EXAMPLE 7 Calculating Projections

Let R^3 have the Euclidean inner product, and let W be the subspace spanned by the orthonormal vectors $\mathbf{v}_1 = (0, 1, 0)$ and $\mathbf{v}_2 = \left(-\frac{4}{5}, 0, \frac{3}{5}\right)$. From Formula (13) the orthogonal projection of $\mathbf{u} = (1, 1, 1)$ on W is

$$\begin{aligned}\text{proj}_W \mathbf{u} &= \langle \mathbf{u}, \mathbf{v}_1\rangle\mathbf{v}_1 + \langle \mathbf{u}, \mathbf{v}_2\rangle\mathbf{v}_2 \\ &= (1)(0, 1, 0) + \left(-\tfrac{1}{5}\right)\left(-\tfrac{4}{5}, 0, \tfrac{3}{5}\right) \\ &= \left(\tfrac{4}{25}, 1, -\tfrac{3}{25}\right)\end{aligned}$$

The component of $\mathbf{u}$ orthogonal to W is

$$\text{proj}_{W^\perp} \mathbf{u} = \mathbf{u} - \text{proj}_W \mathbf{u} = (1, 1, 1) - \left(\tfrac{4}{25}, 1, -\tfrac{3}{25}\right) = \left(\tfrac{21}{25}, 0, \tfrac{28}{25}\right)$$

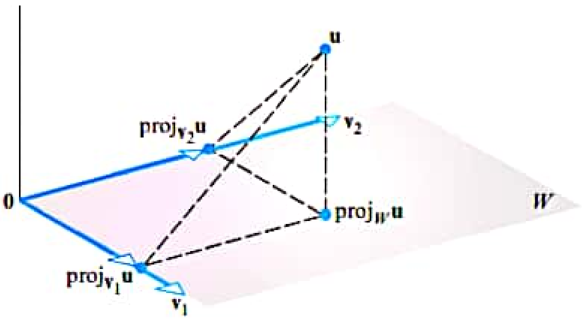
Observe that $\text{proj}_{W^\perp} \mathbf{u}$ is orthogonal to both $\mathbf{v}_1$ and $\mathbf{v}_2$, so this vector is orthogonal to each vector in the space W spanned by $\mathbf{v}_1$ and $\mathbf{v}_2$, as it should be. ◀

A Geometric Interpretation of Orthogonal Projections

If W is a one-dimensional subspace of an inner product space V, say span$\{\mathbf{a}\}$, then Formula (12) has only the one term

$$\text{proj}_W \mathbf{u} = \frac{\langle \mathbf{u}, \mathbf{a}\rangle}{\|\mathbf{a}\|^2}\mathbf{a}$$

In the special case where V is R^3 with the Euclidean inner product, this is exactly Formula (10) of Section 3.3 for the orthogonal projection of $\mathbf{u}$ along $\mathbf{a}$. This suggests that we can think of (12) as the sum of orthogonal projections on "axes" determined by the basis vectors for the subspace W (Figure 6.3.2).



▶ Figure 6.3.2

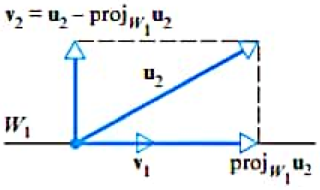
The Gram–Schmidt Process

We have seen that orthonormal bases exhibit a variety of useful properties. Our next theorem, which is the main result in this section, shows that every nonzero finite-dimensional vector space has an orthonormal basis. The proof of this result is extremely important since it provides an algorithm, or method, for converting an arbitrary basis into an orthonormal basis.

THEOREM 6.3.5 *Every nonzero finite-dimensional inner product space has an orthonormal basis.*

Proof Let W be any nonzero finite-dimensional subspace of an inner product space, and suppose that $\{\mathbf{u}_1, \mathbf{u}_2, \ldots, \mathbf{u}_r\}$ is any basis for W. It suffices to show that W has an orthogonal basis since the vectors in that basis can be normalized to obtain an orthonormal basis. The following sequence of steps will produce an orthogonal basis $\{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_r\}$ for W:

Step 1. Let $\mathbf{v}_1 = \mathbf{u}_1$.



▲ Figure 6.3.3

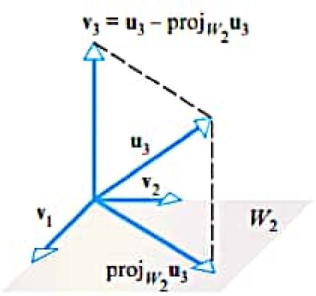
Step 2. As illustrated in Figure 6.3.3, we can obtain a vector $\mathbf{v}_2$ that is orthogonal to $\mathbf{v}_1$ by computing the component of $\mathbf{u}_2$ that is orthog[illegible] spanned by $\mathbf{v}_1$. Using Formula (12) to perform this comp[illegible]

$$\mathbf{v}_2 = \mathbf{u}_2 - \text{proj}_{W_1}\mathbf{u}_2 = \mathbf{u}_2 - \text{[illegible]}$$

Of course, if $\mathbf{v}_2 = \mathbf{0}$, then $\mathbf{v}_2$ is not a basis vector. But this cannot happen, since it would then follow from the preceding formula for $\mathbf{v}_2$ that

$$\mathbf{u}_2 = \frac{\langle \mathbf{u}_2, \mathbf{v}_1 \rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 = \frac{\langle \mathbf{u}_2, \mathbf{v}_1 \rangle}{\|\mathbf{u}_1\|^2}\mathbf{u}_1$$

which implies that $\mathbf{u}_2$ is a multiple of $\mathbf{u}_1$, contradicting the linear independence of the basis $\{\mathbf{u}_1, \mathbf{u}_2, \ldots, \mathbf{u}_r\}$.



▲ Figure 6.3.4

Step 3. To construct a vector $\mathbf{v}_3$ that is orthogonal to both $\mathbf{v}_1$ and $\mathbf{v}_2$, we compute the component of $\mathbf{u}_3$ orthogonal to the space W_2 spanned by $\mathbf{v}_1$ and $\mathbf{v}_2$ (Figure 6.3.4). Using Formula (12) to perform this computation, we obtain

$$\mathbf{v}_3 = \mathbf{u}_3 - \text{proj}_{W_2}\mathbf{u}_3 = \mathbf{u}_3 - \frac{\langle \mathbf{u}_3, \mathbf{v}_1 \rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 - \frac{\langle \mathbf{u}_3, \mathbf{v}_2 \rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2$$

As in Step 2, the linear independence of $\{\mathbf{u}_1, \mathbf{u}_2, \ldots, \mathbf{u}_r\}$ ensures that $\mathbf{v}_3 \neq \mathbf{0}$. We leave the details for you.

Step 4. To determine a vector $\mathbf{v}_4$ that is orthogonal to $\mathbf{v}_1$, $\mathbf{v}_2$, and $\mathbf{v}_3$, we compute the component of $\mathbf{u}_4$ orthogonal to the space W_3 spanned by $\mathbf{v}_1, \mathbf{v}_2$, and $\mathbf{v}_3$. From (12),

$$\mathbf{v}_4 = \mathbf{u}_4 - \text{proj}_{W_3}\mathbf{u}_4 = \mathbf{u}_4 - \frac{\langle \mathbf{u}_4, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 - \frac{\langle \mathbf{u}_4, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 - \frac{\langle \mathbf{u}_4, \mathbf{v}_3\rangle}{\|\mathbf{v}_3\|^2}\mathbf{v}_3$$

Continuing in this way we will produce after r steps an orthogonal set of nonzero vectors $\{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_r\}$. Since such sets are linearly independent, we will have produced an orthogonal basis for the r-dimensional space W. By normalizing these basis vectors we can obtain an orthonormal basis. ◀

The step-by-step construction of an orthogonal (or orthonormal) basis given in the foregoing proof is called the ***Gram–Schmidt process***. For reference, we provide the following summary of the steps.

The Gram–Schmidt Process

To convert a basis $\{\mathbf{u}_1, \mathbf{u}_2, \ldots, \mathbf{u}_r\}$ into an orthogonal basis $\{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_r\}$, perform the following computations:

Step 1. $\mathbf{v}_1 = \mathbf{u}_1$

Step 2. $\mathbf{v}_2 = \mathbf{u}_2 - \dfrac{\langle \mathbf{u}_2, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1$

Step 3. $\mathbf{v}_3 = \mathbf{u}_3 - \dfrac{\langle \mathbf{u}_3, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 - \dfrac{\langle \mathbf{u}_3, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2$

Step 4. $\mathbf{v}_4 = \mathbf{u}_4 - \dfrac{\langle \mathbf{u}_4, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 - \dfrac{\langle \mathbf{u}_4, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 - \dfrac{\langle \mathbf{u}_4, \mathbf{v}_3\rangle}{\|\mathbf{v}_3\|^2}\mathbf{v}_3$

$\vdots$

(continue for r steps)

Optional Step. To convert the orthogonal basis into an orthonormal basis $\{\mathbf{q}_1, \mathbf{q}_2, \ldots, \mathbf{q}_r\}$, normalize the orthogonal basis vectors.

Historical Note Erhardt Schmidt (1875–1959) was a German mathematician

▶ EXAMPLE 8 Using the Gram–Schmidt Process

Assume that the vector space R^3 has the Euclidean inner product. Apply the Gram–Schmidt process to transform the basis vectors

$$\mathbf{u}_1 = (1, 1, 1), \quad \mathbf{u}_2 = (0, 1, 1), \quad \mathbf{u}_3 = (0, 0, 1)$$

into an orthogonal basis $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$, and then normalize the orthogonal basis vectors to obtain an orthonormal basis $\{\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3\}$.

Solution

Step 1. $\mathbf{v}_1 = \mathbf{u}_1 = (1, 1, 1)$

Step 2. $\mathbf{v}_2 = \mathbf{u}_2 - \text{proj}_{W_1}\mathbf{u}_2 = \mathbf{u}_2 - \dfrac{\langle \mathbf{u}_2, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1$

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

Step 3. $\mathbf{v}_3 = \mathbf{u}_3 - \text{proj}_{W_2}\mathbf{u}_3 = \mathbf{u}_3 - \dfrac{\langle \mathbf{u}_3, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 - \dfrac{\langle \mathbf{u}_3, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2$

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

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

Thus,

$$\mathbf{v}_1 = (1, 1, 1), \quad \mathbf{v}_2 = \left(-\frac{2}{3}, \frac{1}{3}, \frac{1}{3}\right), \quad \mathbf{v}_3 = ($$

form an orthogonal basis for R^3. The norms of these vectors are

$$\|\mathbf{v}_1\| = \sqrt{3}, \quad \|\mathbf{v}_2\| = \frac{\sqrt{6}}{3}, \quad \|\mathbf{v}_3\| = \frac{1}{\sqrt{2}}$$

so an orthonormal basis for R^3 is

$$\mathbf{q}_1 = \frac{\mathbf{v}_1}{\|\mathbf{v}_1\|} = \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right), \quad \mathbf{q}_2 = \frac{\mathbf{v}_2}{\|\mathbf{v}_2\|} = \left(-\frac{2}{\sqrt{6}}, \frac{1}{\sqrt{6}}, \frac{1}{\sqrt{6}}\right),$$

$$\mathbf{q}_3 = \frac{\mathbf{v}_3}{\|\mathbf{v}_3\|} = \left(0, -\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) ◀$$

Remark In the last example we normalized at the end to convert the orthogonal basis into an orthonormal basis. Alternatively, we could have normalized each orthogonal basis vector as soon as it was obtained, thereby producing an orthonormal basis step by step. However, that procedure generally has the disadvantage in hand calculation of producing more square roots to manipulate. A more useful variation is to "scale" the orthogonal basis vectors at each step to eliminate some of the fractions. For example, after Step 2 above, we could have multiplied by 3 to produce $(-2, 1, 1)$ as the second orthogonal basis vector, thereby simplifying the calculations in Step 3.

CALCULUS REQUIRED

▶ EXAMPLE 9 Legendre Polynomials

Let the vector space P_2 have the inner product

$$\langle \mathbf{p}, \mathbf{q}\rangle = \int_{-1}^{1} p(x)q(x)\,dx$$

Apply the Gram–Schmidt process to transform the standard basis $\{1, x, x^2\}$ for P_2 into an orthogonal basis $\{\phi_1(x), \phi_2(x), \phi_3(x)\}$.

Solution Take $\mathbf{u}_1 = 1$, $\mathbf{u}_2 = x$, and $\mathbf{u}_3 = x^2$.

Step 1. $\mathbf{v}_1 = \mathbf{u}_1 = 1$

Step 2. We have

$$\langle \mathbf{u}_2, \mathbf{v}_1\rangle = \int_{-1}^{1} x\,dx = 0$$

so

$$\mathbf{v}_2 = \mathbf{u}_2 - \frac{\langle \mathbf{u}_2, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 = \mathbf{u}_2 = x$$

Step 3. We have

$$\langle \mathbf{u}_3, \mathbf{v}_1\rangle = \int_{-1}^{1} x^2\,dx = \frac{x^3}{3}\Big]_{-1}^{1} = \frac{2}{3}$$

$$\langle \mathbf{u}_3, \mathbf{v}_2\rangle = \int_{-1}^{1} x^3\,dx = \frac{x^4}{4}\Big]_{-1}^{1} = 0$$

$$\|\mathbf{v}_1\|^2 = \langle \mathbf{v}_1, \mathbf{v}_1\rangle = \int_{-1}^{1} 1\,dx = x\Big]_{-1}^{1} = 2$$

so

$$\mathbf{v}_3 = \mathbf{u}_3 - \frac{\langle \mathbf{u}_3, \mathbf{v}_1\rangle}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 - \frac{\langle \mathbf{u}_3, \mathbf{v}_2\rangle}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 = x^2 - \frac{1}{3}$$

Thus, we have obtained the orthogonal basis $\{\phi_1(x), \phi_2(x), \phi_3(x)\}$ in which

$$\phi_1(x) = 1, \quad \phi_2(x) = x, \quad \phi_3(x) = x^2 - \frac{1}{3}$$ ◀

Remark The orthogonal basis vectors in the last example are often scaled so all three functions have a value of 1 at $x = 1$. The resulting polynomials

$$1, \quad x, \quad \frac{1}{2}(3x^2 - 1)$$

which are known as the first three ***Legendre polynomials***, play an important role in a variety of applications. The scaling does not affect the orthogonality.

Extending Orthonormal Sets to Orthonormal Bases

Recall from part (*b*) of Theorem 4.5.5 that a linearly independent set in a finite-dimensional vector space can be enlarged to a basis by adding appropriate vectors. The following theorem is an analog of that result for orthogonal and orthonormal sets in finite-dimensional inner product spaces.

THEOREM 6.3.6 *If W is a finite-dimensional inner product space, then:*

(*a*) *Every orthogonal set of nonzero vectors in W can be enlarged to an orthogonal basis for W.*

(*b*) *Every orthonormal set in W can be enlarged to an orthonormal basis for W.*

We will prove part (*b*) and leave part (*a*) as an exercise.

Proof (b) Suppose that $S = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_s\}$ is an orthonormal set of vectors in W. Part (*b*) of Theorem 4.5.5 tells us that we can enlarge S to some basis

$$S' = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_s, \mathbf{v}_{s+1}, \ldots, \mathbf{v}_k\}$$

for W. If we now apply the Gram–Schmidt process to the set S', then the vectors $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_s$, will not be affected since they are already orthonormal, and the resulting set

$$S'' = \{\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_s, \mathbf{v}'_{s+1}, \ldots, \mathbf{v}'_k\}$$

will be an orthonormal basis for W. ◀