MATH 304

Linear Algebra

Lecture 21:
The Gram-Schmidt orthogonalization process.
Eigenvalues and eigenvectors of a matrix.

Orthogonal sets

Let V be a vector space with an inner product.

Definition. Nonzero vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in V$ form an **orthogonal set** if they are orthogonal to each other: $\langle \mathbf{v}_i, \mathbf{v}_j \rangle = 0$ for $i \neq j$.

If, in addition, all vectors are of unit norm, $\|\mathbf{v}_i\| = 1$, then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ is called an **orthonormal set**.

Theorem Any orthogonal set is linearly independent.

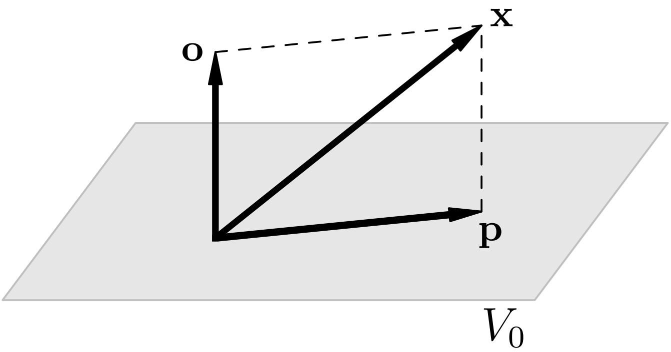
Orthogonal projection

Theorem Let V be an inner product space and V_0 be a finite-dimensional subspace of V. Then any vector $\mathbf{x} \in V$ is uniquely represented as $\mathbf{x} = \mathbf{p} + \mathbf{o}$, where $\mathbf{p} \in V_0$ and $\mathbf{o} \perp V_0$.

The component $\mathbf{p}$ is the **orthogonal projection** of the vector $\mathbf{x}$ onto the subspace V_0. The distance from $\mathbf{x}$ to the subspace V_0 is $\|\mathbf{o}\|$.

If $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n$ is an orthogonal basis for V_0 then

$$\mathbf{p} = \frac{\langle \mathbf{x}, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle}\mathbf{v}_1 + \frac{\langle \mathbf{x}, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle}\mathbf{v}_2 + \cdots + \frac{\langle \mathbf{x}, \mathbf{v}_n \rangle}{\langle \mathbf{v}_n, \mathbf{v}_n \rangle}\mathbf{v}_n.$$



x
o
p
V_0

The Gram-Schmidt orthogonalization process

Let V be a vector space with an inner product. Suppose $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n$ is a basis for V. Let

$$\mathbf{v}_1 = \mathbf{x}_1,$$

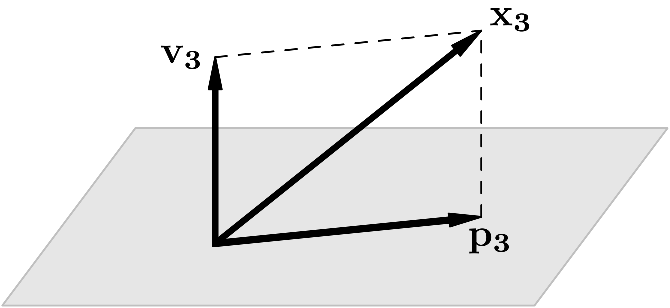
$$\mathbf{v}_2 = \mathbf{x}_2 - \frac{\langle \mathbf{x}_2, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1,$$

$$\mathbf{v}_3 = \mathbf{x}_3 - \frac{\langle \mathbf{x}_3, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1 - \frac{\langle \mathbf{x}_3, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle} \mathbf{v}_2,$$

$$\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$$

$$\mathbf{v}_n = \mathbf{x}_n - \frac{\langle \mathbf{x}_n, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle} \mathbf{v}_1 - \cdots - \frac{\langle \mathbf{x}_n, \mathbf{v}_{n-1} \rangle}{\langle \mathbf{v}_{n-1}, \mathbf{v}_{n-1} \rangle} \mathbf{v}_{n-1}.$$

Then $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n$ is an orthogonal basis for V.



$\mathrm{Span}(\mathbf{v}_1, \mathbf{v}_2) = \mathrm{Span}(\mathbf{x}_1, \mathbf{x}_2)$

$$\boxed{\begin{array}{c}\text{Any basis}\\ \mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n\end{array}} \longrightarrow \boxed{\begin{array}{c}\text{Orthogonal basis}\\ \mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\end{array}}$$

Properties of the Gram-Schmidt process:

- $\mathbf{v}_k = \mathbf{x}_k - (\alpha_1 \mathbf{x}_1 + \cdots + \alpha_{k-1}\mathbf{x}_{k-1})$, $1 \le k \le n$;
- the span of $\mathbf{v}_1, \dots, \mathbf{v}_k$ is the same as the span of $\mathbf{x}_1, \dots, \mathbf{x}_k$;
- $\mathbf{v}_k$ is orthogonal to $\mathbf{x}_1, \dots, \mathbf{x}_{k-1}$;
- $\mathbf{v}_k = \mathbf{x}_k - \mathbf{p}_k$, where $\mathbf{p}_k$ is the orthogonal projection of the vector $\mathbf{x}_k$ on the subspace spanned by $\mathbf{x}_1, \dots, \mathbf{x}_{k-1}$;
- $\|\mathbf{v}_k\|$ is the distance from $\mathbf{x}_k$ to the subspace spanned by $\mathbf{x}_1, \dots, \mathbf{x}_{k-1}$.

Normalization

Let V be a vector space with an inner product.
Suppose $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ is an orthogonal basis for V.

Let $\mathbf{w}_1 = \dfrac{\mathbf{v}_1}{\|\mathbf{v}_1\|}$, $\mathbf{w}_2 = \dfrac{\mathbf{v}_2}{\|\mathbf{v}_2\|}$, $\dots$, $\mathbf{w}_n = \dfrac{\mathbf{v}_n}{\|\mathbf{v}_n\|}$.

Then $\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_n$ is an orthonormal basis for V.

Theorem Any finite-dimensional vector space with an inner product has an orthonormal basis.

Remark. An infinite-dimensional vector space with an inner product may or may not have an orthonormal basis.

Orthogonalization / Normalization

An alternative form of the Gram-Schmidt process combines orthogonalization with normalization.

Suppose $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n$ is a basis for an inner product space V. Let

$$\mathbf{v}_1 = \mathbf{x}_1, \quad \mathbf{w}_1 = \frac{\mathbf{v}_1}{\|\mathbf{v}_1\|},$$

$$\mathbf{v}_2 = \mathbf{x}_2 - \langle \mathbf{x}_2, \mathbf{w}_1 \rangle \mathbf{w}_1, \quad \mathbf{w}_2 = \frac{\mathbf{v}_2}{\|\mathbf{v}_2\|},$$

$$\mathbf{v}_3 = \mathbf{x}_3 - \langle \mathbf{x}_3, \mathbf{w}_1 \rangle \mathbf{w}_1 - \langle \mathbf{x}_3, \mathbf{w}_2 \rangle \mathbf{w}_2, \quad \mathbf{w}_3 = \frac{\mathbf{v}_3}{\|\mathbf{v}_3\|},$$

$$\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$$

$$\mathbf{v}_n = \mathbf{x}_n - \langle \mathbf{x}_n, \mathbf{w}_1 \rangle \mathbf{w}_1 - \cdots - \langle \mathbf{x}_n, \mathbf{w}_{n-1} \rangle \mathbf{w}_{n-1},$$
$$\mathbf{w}_n = \frac{\mathbf{v}_n}{\|\mathbf{v}_n\|}.$$

Then $\mathbf{w}_1, \mathbf{w}_2, \ldots, \mathbf{w}_n$ is an orthonormal basis for V.

Problem. Let V_0 be a subspace of dimension k in $\mathbb{R}^n$. Let $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_k$ be a basis for V_0.

(i) Find an orthogonal basis for V_0.

(ii) Extend it to an orthogonal basis for $\mathbb{R}^n$.

Approach 1. Extend $\mathbf{x}_1, \dots, \mathbf{x}_k$ to a basis $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n$ for $\mathbb{R}^n$. Then apply the Gram-Schmidt process to the extended basis. We shall obtain an orthogonal basis $\mathbf{v}_1, \dots, \mathbf{v}_n$ for $\mathbb{R}^n$. By construction, $\mathrm{Span}(\mathbf{v}_1, \dots, \mathbf{v}_k) = \mathrm{Span}(\mathbf{x}_1, \dots, \mathbf{x}_k) = V_0$. It follows that $\mathbf{v}_1, \dots, \mathbf{v}_k$ is a basis for V_0. Clearly, it is orthogonal.

Approach 2. First apply the Gram-Schmidt process to $\mathbf{x}_1, \dots, \mathbf{x}_k$ and obtain an orthogonal basis $\mathbf{v}_1, \dots, \mathbf{v}_k$ for V_0. Secondly, find a basis $\mathbf{y}_1, \dots, \mathbf{y}_m$ for the orthogonal complement $V_0^\perp$ and apply the Gram-Schmidt process to it obtaining an orthogonal basis $\mathbf{u}_1, \dots, \mathbf{u}_m$ for $V_0^\perp$. Then $\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{u}_1, \dots, \mathbf{u}_m$ is an orthogonal basis for $\mathbb{R}^n$.

Problem. Let Π be the plane in $\mathbb{R}^3$ spanned by vectors $\mathbf{x}_1 = (1,2,2)$ and $\mathbf{x}_2 = (-1,0,2)$.

(i) Find an orthonormal basis for Π.

(ii) Extend it to an orthonormal basis for $\mathbb{R}^3$.

$\mathbf{x}_1, \mathbf{x}_2$ is a basis for the plane Π. We can extend it to a basis for $\mathbb{R}^3$ by adding one vector from the standard basis. For instance, vectors $\mathbf{x}_1$, $\mathbf{x}_2$, and $\mathbf{x}_3 = (0,0,1)$ form a basis for $\mathbb{R}^3$ because

$$\begin{vmatrix} 1 & 2 & 2 \\ -1 & 0 & 2 \\ 0 & 0 & 1 \end{vmatrix} = \begin{vmatrix} 1 & 2 \\ -1 & 0 \end{vmatrix} = 2 \neq 0.$$

Using the Gram-Schmidt process, we orthogonalize the basis $\mathbf{x}_1 = (1, 2, 2)$, $\mathbf{x}_2 = (-1, 0, 2)$, $\mathbf{x}_3 = (0, 0, 1)$:

$$\mathbf{v}_1 = \mathbf{x}_1 = (1, 2, 2),$$

$$\mathbf{v}_2 = \mathbf{x}_2 - \frac{\langle \mathbf{x}_2, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle}\mathbf{v}_1 = (-1, 0, 2) - \frac{3}{9}(1, 2, 2)$$

$$= (-4/3, -2/3, 4/3),$$

$$\mathbf{v}_3 = \mathbf{x}_3 - \frac{\langle \mathbf{x}_3, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle}\mathbf{v}_1 - \frac{\langle \mathbf{x}_3, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle}\mathbf{v}_2$$

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

$$= (2/9, -2/9, 1/9).$$

Now $\mathbf{v}_1 = (1, 2, 2)$, $\mathbf{v}_2 = (-4/3, -2/3, 4/3)$, $\mathbf{v}_3 = (2/9, -2/9, 1/9)$ is an orthogonal basis for $\mathbb{R}^3$ while $\mathbf{v}_1, \mathbf{v}_2$ is an orthogonal basis for Π. It remains to normalize these vectors.

$$\langle \mathbf{v}_1, \mathbf{v}_1 \rangle = 9 \implies \|\mathbf{v}_1\| = 3$$
$$\langle \mathbf{v}_2, \mathbf{v}_2 \rangle = 4 \implies \|\mathbf{v}_2\| = 2$$
$$\langle \mathbf{v}_3, \mathbf{v}_3 \rangle = 1/9 \implies \|\mathbf{v}_3\| = 1/3$$

$$\mathbf{w}_1 = \mathbf{v}_1/\|\mathbf{v}_1\| = (1/3, 2/3, 2/3) = \tfrac{1}{3}(1, 2, 2),$$
$$\mathbf{w}_2 = \mathbf{v}_2/\|\mathbf{v}_2\| = (-2/3, -1/3, 2/3) = \tfrac{1}{3}(-2, -1, 2),$$
$$\mathbf{w}_3 = \mathbf{v}_3/\|\mathbf{v}_3\| = (2/3, -2/3, 1/3) = \tfrac{1}{3}(2, -2, 1).$$

$\mathbf{w}_1, \mathbf{w}_2$ is an orthonormal basis for Π.
$\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3$ is an orthonormal basis for $\mathbb{R}^3$.

Problem. Find the distance from the point $\mathbf{y} = (0,0,0,1)$ to the subspace $V \subset \mathbb{R}^4$ spanned by vectors $\mathbf{x}_1 = (1,-1,1,-1)$, $\mathbf{x}_2 = (1,1,3,-1)$, and $\mathbf{x}_3 = (-3,7,1,3)$.

Let us apply the Gram-Schmidt process to vectors $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{y}$. We should obtain an orthogonal system $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4$. The desired distance will be $|\mathbf{v}_4|$.

$\mathbf{x}_1 = (1, -1, 1, -1)$, $\mathbf{x}_2 = (1, 1, 3, -1)$,
$\mathbf{x}_3 = (-3, 7, 1, 3)$, $\mathbf{y} = (0, 0, 0, 1)$.

$$\mathbf{v}_1 = \mathbf{x}_1 = (1, -1, 1, -1),$$

$$\mathbf{v}_2 = \mathbf{x}_2 - \frac{\langle \mathbf{x}_2, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle}\mathbf{v}_1 = (1, 1, 3, -1) - \frac{4}{4}(1, -1, 1, -1)$$

$$= (0, 2, 2, 0),$$

$$\mathbf{v}_3 = \mathbf{x}_3 - \frac{\langle \mathbf{x}_3, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle}\mathbf{v}_1 - \frac{\langle \mathbf{x}_3, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle}\mathbf{v}_2$$

$$= (-3, 7, 1, 3) - \frac{-12}{4}(1, -1, 1, -1) - \frac{16}{8}(0, 2, 2, 0)$$

$$= (0, 0, 0, 0).$$

The Gram-Schmidt process can be used to check linear independence of vectors!

The vector $\mathbf{x}_3$ is a linear combination of $\mathbf{x}_1$ and $\mathbf{x}_2$.
V is a plane, not a 3-dimensional subspace.
We should orthogonalize vectors $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}$.

$$\tilde{\mathbf{v}}_3 = \mathbf{y} - \frac{\langle \mathbf{y}, \mathbf{v}_1 \rangle}{\langle \mathbf{v}_1, \mathbf{v}_1 \rangle}\mathbf{v}_1 - \frac{\langle \mathbf{y}, \mathbf{v}_2 \rangle}{\langle \mathbf{v}_2, \mathbf{v}_2 \rangle}\mathbf{v}_2$$

$$= (0, 0, 0, 1) - \frac{-1}{4}(1, -1, 1, -1) - \frac{0}{8}(0, 2, 2, 0)$$

$$= (1/4, -1/4, 1/4, 3/4).$$

$$|\tilde{\mathbf{v}}_3| = \left| \left(\frac{1}{4}, -\frac{1}{4}, \frac{1}{4}, \frac{3}{4} \right) \right| = \frac{1}{4}\,|(1, -1, 1, 3)| = \frac{\sqrt{12}}{4} = \frac{\sqrt{3}}{2}.$$

Problem. Find the distance from the point $\mathbf{z} = (0, 0, 1, 0)$ to the plane Π that passes through the point $\mathbf{x}_0 = (1, 0, 0, 0)$ and is parallel to the vectors $\mathbf{v}_1 = (1, -1, 1, -1)$ and $\mathbf{v}_2 = (0, 2, 2, 0)$.

The plane Π is not a subspace of $\mathbb{R}^4$ as it does not pass through the origin. Let $\Pi_0 = \mathrm{Span}(\mathbf{v}_1, \mathbf{v}_2)$. Then $\Pi = \Pi_0 + \mathbf{x}_0$.

Hence the distance from the point $\mathbf{z}$ to the plane Π is the same as the distance from the point $\mathbf{z} - \mathbf{x}_0$ to the plane Π_0.

We shall apply the Gram-Schmidt process to vectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{z} - \mathbf{x}_0$. This will yield an orthogonal system $\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3$. The desired distance will be $|\mathbf{w}_3|$.

$\mathbf{v}_1 = (1, -1, 1, -1)$, $\mathbf{v}_2 = (0, 2, 2, 0)$, $\mathbf{z} - \mathbf{x}_0 = (-1, 0, 1, 0)$.

$$\mathbf{w}_1 = \mathbf{v}_1 = (1, -1, 1, -1),$$

$$\mathbf{w}_2 = \mathbf{v}_2 - \frac{\langle \mathbf{v}_2, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle}\mathbf{w}_1 = \mathbf{v}_2 = (0, 2, 2, 0) \quad \text{as } \mathbf{v}_2 \perp \mathbf{v}_1.$$

$$\begin{aligned} \mathbf{w}_3 &= (\mathbf{z} - \mathbf{x}_0) - \frac{\langle \mathbf{z} - \mathbf{x}_0, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle}\mathbf{w}_1 - \frac{\langle \mathbf{z} - \mathbf{x}_0, \mathbf{w}_2 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle}\mathbf{w}_2 \\ &= (-1, 0, 1, 0) - \frac{0}{4}(1, -1, 1, -1) - \frac{2}{8}(0, 2, 2, 0) \\ &= (-1, -1/2, 1/2, 0). \end{aligned}$$

$$|\mathbf{w}_3| = \left|\left(-1, -\frac{1}{2}, \frac{1}{2}, 0\right)\right| = \frac{1}{2}\,|(-2, -1, 1, 0)| = \frac{\sqrt{6}}{2} = \sqrt{\frac{3}{2}}.$$

Eigenvalues and eigenvectors of a matrix

Definition. Let A be an $n \times n$ matrix. A number $\lambda \in \mathbb{R}$ is called an **eigenvalue** of the matrix A if $\boxed{A\mathbf{v} = \lambda\mathbf{v}}$ for a nonzero column vector $\mathbf{v} \in \mathbb{R}^n$.

The vector $\mathbf{v}$ is called an **eigenvector** of A belonging to (or associated with) the eigenvalue λ.

Remarks. • Alternative notation:
eigenvalue = **characteristic value**,
eigenvector = **characteristic vector**.

• The zero vector is never considered an eigenvector.

Example. $A = \begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix}$.

$$\begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 0 \end{pmatrix} = 2 \begin{pmatrix} 1 \\ 0 \end{pmatrix},$$

$$\begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} 0 \\ -2 \end{pmatrix} = \begin{pmatrix} 0 \\ -6 \end{pmatrix} = 3 \begin{pmatrix} 0 \\ -2 \end{pmatrix}.$$

Hence $(1, 0)$ is an eigenvector of A belonging to the eigenvalue 2, while $(0, -2)$ is an eigenvector of A belonging to the eigenvalue 3.

Example. $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$.

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}.$$

Hence $(1, 1)$ is an eigenvector of A belonging to the eigenvalue 1, while $(1, -1)$ is an eigenvector of A belonging to the eigenvalue -1.

Vectors $\mathbf{v}_1 = (1, 1)$ and $\mathbf{v}_2 = (1, -1)$ form a basis for $\mathbb{R}^2$. Consider a linear operator $L : \mathbb{R}^2 \to \mathbb{R}^2$ given by $L(\mathbf{x}) = A\mathbf{x}$. The matrix of L with respect to the basis $\mathbf{v}_1, \mathbf{v}_2$ is $B = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$.

Let A be an $n \times n$ matrix. Consider a linear operator $L : \mathbb{R}^n \to \mathbb{R}^n$ given by $L(\mathbf{x}) = A\mathbf{x}$.

Let $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n$ be a nonstandard basis for $\mathbb{R}^n$ and B be the matrix of the operator L with respect to this basis.

Theorem The matrix B is diagonal if and only if vectors $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n$ are eigenvectors of A.

If this is the case, then the diagonal entries of the matrix B are the corresponding eigenvalues of A.

$$A\mathbf{v}_i = \lambda_i \mathbf{v}_i \iff B = \begin{pmatrix} \lambda_1 & & & O \\ & \lambda_2 & & \\ & & \ddots & \\ O & & & \lambda_n \end{pmatrix}$$