

## The Gram-Schmidt process

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**Question:** Could we have “bad luck” and find that  $\mathbf{v}_3 = \mathbf{0}$ ?

No, this is not possible. If  $\mathbf{v}_3 = \mathbf{0}$ , then  $\mathbf{w}_3 = \mathbf{p}_3 \in V_2$ . Since  $V_2$  is spanned by  $\{\mathbf{w}_1, \mathbf{w}_2\}$ , this would mean that the set  $\{\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3\}$  is linearly dependent. This would contradict the assumption that the vectors  $\{\mathbf{w}_i\}$  form a basis.

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⋮

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- $\|\mathbf{v}_t\|$  is the distance between  $\mathbf{w}_t$  and  $\text{span}(\mathbf{w}_i)_{i=1}^{t-1}$ .

*It is never zero!*

## The Gram-Schmidt process with normalization of the vectors:

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**Example:** Set  $\mathbf{w}_1 = [1, 2, 2]$ ,  $\mathbf{w}_2 = [-1, 0, 2]$ ,  $\mathbf{w}_3 = [0, 0, 1]$ . Orthogonalize  $\{\mathbf{w}_i\}_{i=1}^3$ !

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