

MATH-332: Linear Algebra

Chapter: 6

Orthogonality and Least SquaresSection 6.4: Gram-Schmidt Process

pgs. 402 - 409

July 27, 2009

Lecture: Gram-Schmidt Process**Topics:**

The Gram-Schmidt Process

Orthonormal Bases

QR Factorization

Problems

Prac: 1

Prob: 3, 5, 7, 11, 13, 15, 17, 18, 19

Section Goals

- Understand how the Gram-Schmidt process can be used to construct orthonormal bases for vector spaces and that this can be used to define the **QR** matrix factorization.

Section Objectives

- Present an example of GS on vectors from \mathbb{R}^2 and generalize this to the Gram-Schmidt process (theorem 6.4.11 page 404).
- State theorem 6.4.12, which states that every $m \times n$ matrix with linearly independent columns has a **QR** factorization, and provide an example of a **QR** factorization of a 3×3 matrix.