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Linear Algebra - Graham - Schmidt Orthonormalization

Oftentimes, one wishes to create a set of vectors that are all orthogonal to a given vector. This can be done by picking a set of vectors at random and subtracting out projections to leave only perpendicular vectors. The resulting vectors are then normalized by dividing them by their length.

Note that for N -dimensional vectors, at most N different vectors can be orthogonal to each other. Incidentally, the N vectors form a basis for the space in that any other vector can be written as a linear combination of these vectors.

Simplest example is 2-dimensional case ($N=2$):

Assume \vec{y} is given.

Pick an \vec{x} at random.

Subtract the projection $P_y \vec{x}$ from \vec{x} to obtain a vector \perp to y :

$$\vec{x} - P_y \vec{x} = \vec{x} - \left(\vec{x} \cdot \frac{\vec{y}}{|\vec{y}|} \right) \frac{\vec{y}}{|\vec{y}|} = \perp_y \vec{x} \quad \text{see p. 8}$$

Now normalize this vector (i.e. make its length be one):

$$\vec{z} \equiv \frac{\perp_y \vec{x}}{|\perp_y \vec{x}|} \quad \text{is our desired vector: } \vec{z} \perp \vec{y} \quad \text{and } |\vec{z}| = 1$$

Note that for any vector \vec{x} , $\frac{\vec{x}}{|\vec{x}|}$ has unit length.

If desired, the normalization step may be left out.