

$$\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \rightarrow \det \begin{pmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{pmatrix} = 0$$

$$0 = (1-\lambda)[(1-\lambda)^2 - 1] - 1(1-\lambda-1) + 1(1-(1-\lambda))$$

$$0 = (1-\lambda)[1 + \lambda^2 - 2\lambda - 1] - 1 + \lambda + 1 - 1 + \lambda$$

$$= (1-\lambda)(\lambda^2 - 2\lambda) + 2\lambda = 0$$

$$-\lambda^3 + \lambda^2 - 2\lambda + 2\lambda^2 + 2\lambda = 0$$

$$-\lambda^3 + 3\lambda^2 = 0$$

$$\lambda = 0, 0, 3$$

$$\lambda^3 - 3\lambda^2 = 0$$

$$\lambda_1 = 0$$

$$\lambda^2(\lambda - 3) = 0$$

$$\lambda_2 = 0$$

$$\lambda_3 = 3$$

$\lambda_1$  and  $\lambda_2 = 0$

$$\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$a + b + c = 0$$

$$c = -a - b$$

$$-1 + 1 = 0$$

$$\vec{v}_1 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$\text{and } \vec{v}_2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

not orthogonal !!!

Could have picked

$$\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$\text{and } \begin{pmatrix} -1 \\ 0 \\ +1 \end{pmatrix}$$

$$c = -a - b$$

$$= 0 - 1 = -1$$

$\lambda_3 = 3$

$$\begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\vec{v}_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

orthogonal w.r.t. others ( $\vec{v}_1$  &  $\vec{v}_2$ ).

$$-2a + b + c = 0$$

$$a - 2b + c = 0$$

$$a + b - 2c = 0$$

$$a = 1$$

$$b = 1$$

$$c = 1$$

$$\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}$$

$$1$$

$$-1$$

$$0$$

$$1$$

$$-1$$

$$0$$

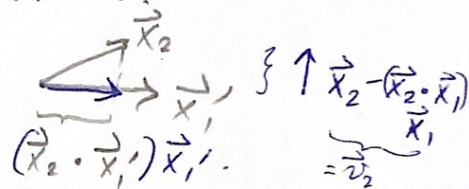
## Gram-Schmidt procedure : orthonormalization.

Suppose  $\vec{x}_1, \vec{x}_2, \vec{x}_3$  are not orthogonal w.r.t. each other. Then use GS procedure as follows:

① 
$$\vec{x}'_1 = \frac{\vec{x}_1}{|\vec{x}_1|} \quad (\text{giving } \vec{x}'_1 \text{ length } 1).$$

② Project  $\vec{x}_2$  on  $\vec{x}'_1$  calculated above:

$$(\vec{x}_2 \cdot \vec{x}'_1) \vec{x}'_1$$



③ Find  $\vec{x}_2 - (\vec{x}_2 \cdot \vec{x}'_1) \vec{x}'_1$  ← [orthogonal to  $\vec{x}'_1$  because  $(\vec{x}_2 \cdot \vec{x}'_1) \vec{x}'_1 + \vec{v}_2 = \vec{x}_2$ ]

④ Normalize the above to  $|\vec{x}_2 - (\vec{x}_2 \cdot \vec{x}'_1) \vec{x}'_1|$ .

$$\vec{x}'_2 = \frac{\vec{x}_2 - (\vec{x}_2 \cdot \vec{x}'_1) \vec{x}'_1}{|\vec{x}_2 - (\vec{x}_2 \cdot \vec{x}'_1) \vec{x}'_1|}$$

↑ solve for  $\vec{v}_2$

⑤ Find  $\vec{x}_3 - (\vec{x}_3 \cdot \vec{x}'_1) \vec{x}'_1 - (\vec{x}_3 \cdot \vec{x}'_2) \vec{x}'_2$

⑥ Normalize the above to  $|\vec{x}_3 - (\vec{x}_3 \cdot \vec{x}'_1) \vec{x}'_1 - (\vec{x}_3 \cdot \vec{x}'_2) \vec{x}'_2|$ .

Thus the procedure is complete for ~~the~~ the 3-space.

i.e.,  $\vec{x}_1, \vec{x}_2, \vec{x}_3$  which were not orthogonal have been made orthonormal, i.e.,  $\vec{x}'_1, \vec{x}'_2, \vec{x}'_3$ .

Normalization means division by  $|\dots|$ .

Orthogonality means  $\vec{u} \cdot \vec{v} = 0$ .

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Make the eigenvectors  $\vec{v}_1 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$  and  $\vec{v}_2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$

Orthogonal. Use Gram-Schmidt procedure.

$$\textcircled{1} \quad \vec{v}'_1 = \frac{\vec{v}_1}{|\vec{v}_1|} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}.$$

$$\begin{aligned} \textcircled{2} \quad (\vec{v}_2 \cdot \vec{v}'_1) \vec{v}'_1 &= \frac{1}{\sqrt{2}} \left[ \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right] \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \\ &= \frac{1}{2} \begin{bmatrix} -1 \end{bmatrix} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = -\frac{1}{2} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1/2 \\ 1/2 \\ 0 \end{pmatrix} \end{aligned}$$

$$\textcircled{3} \quad \vec{v}_2 - (\vec{v}_2 \cdot \vec{v}'_1) \vec{v}'_1 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} - \begin{pmatrix} -1/2 \\ 1/2 \\ 0 \end{pmatrix} = \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix}$$

$$\textcircled{4} \quad \text{Normalize} \cdot \sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^2 + 1} = \sqrt{\frac{1}{4} + \frac{1}{4} + 1} = \sqrt{1.5}$$

$$\vec{v}'_2 = \frac{1}{\sqrt{1.5}} \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix}.$$

check: is  $\vec{v}'_2 \perp \vec{v}'_1$ ? i.e.,  $\vec{v}'_2 \cdot \vec{v}'_1 \stackrel{?}{=} 0$ .

$$\frac{1}{\sqrt{1.5}} \frac{1}{\sqrt{2}} \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \stackrel{?}{=} 0$$

$$\frac{1}{2} - \frac{1}{2} = 0 \quad \checkmark \quad \text{woohoo!}$$

Is  $\vec{v}_2'$  an eigenvector of  $\underbrace{\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}}_A$ ? for  $\lambda = 0$ .

$$\underbrace{A - I\lambda}_A = A$$
$$\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{2} \\ \frac{1}{2} \\ -1 \end{pmatrix} \stackrel{?}{=} \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Yes!  $\frac{1}{2} + \frac{1}{2} - 1 = 0$ .

✓  
Worked!