

Given a finite dimensional real vector space V with a real symmetric bilinear form $\langle \cdot, \cdot \rangle$, here are algorithms for finding a basis for the space which is orthogonal with respect to $\langle \cdot, \cdot \rangle$.

Positive-definite case: The Gram-Schmidt algorithm applies when $\langle \cdot, \cdot \rangle$ is positive-definite. Suppose S is a finite set that spans a subspace V of a real vector space W with a positive definite real symmetric form $\langle \cdot, \cdot \rangle$. Last semester I gave a version of the Gram-Schmidt algorithm that can be used to obtain from S an orthogonal basis B for V . (The algorithm in Artin's book assumes S is a basis of V and that $W = V$.) To make it easier to see how to generalize Gram-Schmidt to handle non-positive definite forms, I'll describe Gram-Schmidt using slightly different notation than last semester. If $S = \{s_1, \dots, s_r\}$, the procedure from last semester gives rise to vectors $\{u_1, \dots, u_r\}$, and then $B = \{u_i : u_i \neq 0\}$. Our procedure for obtaining the u_i involved constants c_i , where $c_i = 1$ if $\langle u_i, u_i \rangle = 0$, and otherwise $c_i = \langle u_i, u_i \rangle$. Here's the procedure, step-by-step:

- (1) Let $S = \{s_1, \dots, s_r\}$, and let $B = \emptyset$, to start.
- (2) Let v be the first element of S , and take it out of S (i.e., redefine S to be $S - \{v\}$). Define v' to be

$$v' = v - \sum_{u \in B} \langle v, u \rangle u / c_u$$

and let $c_{v'} = \langle v', v' \rangle$. If $c_{v'} \neq 0$, then add v' to B (i.e., redefine B to be $B \cup \{v'\}$). Otherwise leave B alone.

- (3) Keep repeating step 2 until $S = \emptyset$.

The set B you end up with is a basis for $\text{Span}(\{s_1, \dots, s_r\})$ orthogonal with respect to $\langle \cdot, \cdot \rangle$, but not necessarily orthonormal. You need to divide each u in B by $\sqrt{c_u}$ to get an orthonormal basis.

A general case algorithm: In general (i.e., if $\langle \cdot, \cdot \rangle$ is not necessarily positive definite), a modified version of Gram-Schmidt can be used. Here are the steps:

- (1) Pick a basis B for the nullspace N of $\langle \cdot, \cdot \rangle$. (So at the start of *this* algorithm B is not empty.)
- (2) Extend B to a basis $B \cup S$ of V . Let $S' = \emptyset$.
- (3) Let v be the first element of S , and take it out of S (i.e., redefine S to be $S - \{v\}$). Define v' to be

$$v' = v - \sum_{u \in B} \langle v, u \rangle u / c_u$$

and let $c_{v'} = \langle v', v' \rangle$. If $c_{v'} = 0$, then put v' into S' (i.e., redefine S' to be $S' \cup \{v'\}$), but leave B alone. If $c_{v'} \neq 0$, then add v' to B (i.e., redefine B to be $B \cup \{v'\}$), put the elements of S' back into S and reset S' to be empty (i.e., redefine S to be $S \cup S'$ and then redefine S' to be empty).

- (4) Keep repeating step 3. Eventually, either S and S' will both be empty (in which case you're done, and B is a basis for V orthogonal with respect to $\langle \cdot, \cdot \rangle$), or S will be empty but S' will not be. In this second situation, every element of S' is orthogonal to every element of B , but $c_x = 0$ for every $x \in S'$. If S' has only a single element, move it into B (i.e., redefine B to be $B \cup S'$); then B is an orthogonal basis and you're done. If S' has two or more elements, let $u = v + w$, where v is the first element of S' and w is any element of S' such that $\langle v, w \rangle \neq 0$ (see the note (*) for why such a w exists), then move u into B , move all but the first element v of S' back into S , reset S' to be empty, and go back to repeating step 3 (and step 4 if it ever happens that S becomes empty but S' is not). The end result of applying steps 3 and 4 is that S gets smaller and S' is empty, so eventually both S and S' will be empty, and you're done: the B you end up with is an orthogonal basis for V . (Note *: $c_u = \langle u, u \rangle$ simplifies to $2\langle v, w \rangle$, hence is nonzero. But how do we know that an appropriate w exists? Recall N is in the span of B and $B \cup S' \cup S$ is always a basis for V , so no element of S' can be in N . If no w exists, this means v is orthogonal to every element of S' , but v , being in S' , is also orthogonal to every element of B , which would mean v is in N .)

The nonexplicit algorithm from last semester for the general case: I gave a somewhat nonexplicit routine for the general case last semester. It's similar to but conceptually a bit simpler than the general case algorithm above; however, it's not as efficient. The main difference is that in the algorithm above we try to choose elements of S one at a time, adjusting each choice to make it orthogonal to what is already in B , then (as long as $c \neq 0$ for our adjusted choice) we add it to B and delete our choice from S . Only when $c = 0$ for every choice do we do something different, which involves extra work. The algorithm from last semester does this extra work every time an element is to be included in B . Assume $\dim V = n$ and let N be the nullspace of $\langle \cdot, \cdot \rangle$.

- (1) If $n = 1$ or $N = V$, any basis B is orthogonal with respect to $\langle \cdot, \cdot \rangle$.
- (2) If $n > 1$ and N is a proper subspace of V , then:
 - (i) pick $w \in V$ such that $\langle w, w \rangle \neq 0$; such a w exists by Proposition 2.2 on p. 243. Let $W = \text{Span}(\{w\})$ and note that $\dim W^\perp = n - 1$.
 - (ii) pick a basis B' of W^\perp orthogonal with respect to $\langle \cdot, \cdot \rangle$.
- (3) Then $B = B' \cup \{w\}$ is a basis of V which is orthogonal with respect to $\langle \cdot, \cdot \rangle$. Note that (2)(ii) is iterative: if either $\dim W^\perp = 1$ or the nullspace of W^\perp is all of W^\perp , then (as in (1)) any basis B' of W^\perp is orthogonal. If neither condition obtains, we repeat step (2) (i.e., we pick a new vector w , this time in W^\perp , etc) and get a new (and smaller) W^\perp . Because the dimension of W^\perp keeps getting smaller, eventually step (1) will apply; our sequence of choices of w together with any basis of the final W^\perp gives an orthogonal basis for V .