

Corollary: If V is a finite dimensional inner product space, then V has an orthogonal basis. Moreover, if W is a subspace of V , then W has an orthogonal basis, and any orthogonal basis for W can be extended to an orthogonal basis for V .

Remarks ① if $\{\bar{v}_1, \dots, \bar{v}_n\} = B$ is orthogonal, then $B' = B$.
② the Gram-Schmidt process fails if the original set is linearly dependent.

③ At each step in the process, we can replace \bar{w}_j with $\alpha \bar{w}_j$ for any scalar $\alpha \neq 0$ and still get an orthogonal basis. (So we can "clear fractions" at each stage, for example.)

EXAMPLE: Let $V = \text{sp}\{\bar{v}_1, \bar{v}_2, \bar{v}_3\} \subseteq \mathbb{R}^4$, where $\bar{v}_1 = (1, 2, 1, 2)$, $\bar{v}_2 = (2, 1, 3, 1)$, $\bar{v}_3 = (3, 2, 1, 1)$ [check: independent]. We use the Gram-Schmidt process to find an orthogonal basis for V .

$\bar{w}_1 = \bar{v}_1 = (1, 2, 1, 2)$

$$\bar{w}_2 = \bar{v}_2 - \frac{\langle \bar{v}_2, \bar{w}_1 \rangle}{\langle \bar{w}_1, \bar{w}_1 \rangle} \bar{w}_1 = (2, 1, 3, 1) - \frac{2+2+3+2}{1+4+1+4} (1, 2, 1, 2) = (2, 1, 3, 1) - \frac{9}{10} (1, 2, 1, 2)$$

$$= (2, 1, 3, 1) - \left(\frac{9}{10}, \frac{18}{10}, \frac{9}{10}, \frac{18}{10}\right) = \left(\frac{11}{10}, -\frac{8}{10}, \frac{21}{10}, -\frac{8}{10}\right)$$

We replace \bar{w}_2 with $10\bar{w}_2$ and let $\bar{w}_2 = (11, -8, 21, -8)$

$$\bar{w}_3 = \bar{v}_3 - \frac{\langle \bar{v}_3, \bar{w}_1 \rangle}{\langle \bar{w}_1, \bar{w}_1 \rangle} \bar{w}_1 - \frac{\langle \bar{v}_3, \bar{w}_2 \rangle}{\langle \bar{w}_2, \bar{w}_2 \rangle} \bar{w}_2 =$$

$$= (3, 2, 1, 1) - \frac{3+4+1+2}{1+4+1+4} (1, 2, 1, 2) - \frac{33-16+21-8}{121+64+441+64} (11, -8, 21, -8)$$

$$= (3, 2, 1, 1) - \frac{10}{10} (1, 2, 1, 2) - \frac{30}{690} (11, -8, 21, -8)$$

$$= (3, 2, 1, 1) - (1, 2, 1, 2) - \frac{1}{23} (11, -8, 21, -8) = (2, 0, 0, -1) + \left(-\frac{11}{23}, \frac{8}{23}, -\frac{21}{23}, \frac{8}{23}\right)$$

$$= \left(\frac{35}{23}, \frac{8}{23}, -\frac{21}{23}, -\frac{15}{23}\right)$$

We replace \bar{w}_3 with $23\bar{w}_3$ to obtain $\bar{w}_3 = (35, 8, -21, -15)$.
check that

$B' = \{(1, 2, 1, 2), (11, -8, 21, -8), (35, 8, -21, -15)\}$ is orthogonal.