

Let $\{\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4\}$ be a basis of a four dimensional vector space V . To construct an orthonormal basis of V , we proceed as follows:

$$\vec{w}_1 = \vec{v}_1, \quad (1a)$$

$$\vec{u}_1 = \frac{\vec{w}_1}{\|\vec{w}_1\|}, \quad (1b)$$

$$\vec{w}_2 = \vec{v}_2 - (\vec{v}_2, \vec{u}_1)\vec{u}_1, \quad (1c)$$

$$\vec{u}_2 = \frac{\vec{w}_2}{\|\vec{w}_2\|}, \quad (1d)$$

$$\vec{w}_3 = \vec{v}_3 - (\vec{v}_3, \vec{u}_1)\vec{u}_1 - (\vec{v}_3, \vec{u}_2)\vec{u}_2, \quad (1e)$$

$$\vec{u}_3 = \frac{\vec{w}_3}{\|\vec{w}_3\|}, \quad (1f)$$

$$\vec{w}_4 = \vec{v}_4 - (\vec{v}_4, \vec{u}_1)\vec{u}_1 - (\vec{v}_4, \vec{u}_2)\vec{u}_2 - (\vec{v}_4, \vec{u}_3)\vec{u}_3, \quad (1g)$$

$$\vec{u}_4 = \frac{\vec{w}_4}{\|\vec{w}_4\|}. \quad (1h)$$

Then $\{\vec{u}_1, \vec{u}_2, \vec{u}_3, \vec{u}_4\}$ is an orthonormal basis of V .

Let us now use (1a) and (1b) to write

$$\vec{v}_1 = \|\vec{w}_1\|\vec{u}_1. \quad (2a)$$

Then we use (1c) and (1d) to write

$$\vec{v}_2 = \|\vec{w}_2\|\vec{u}_2 + (\vec{v}_2, \vec{u}_1)\vec{u}_1. \quad (2b)$$

Next we use (1e) and (1f) to write

$$\vec{v}_3 = \|\vec{w}_3\|\vec{u}_3 + (\vec{v}_3, \vec{u}_1)\vec{u}_1 + (\vec{v}_3, \vec{u}_2)\vec{u}_2. \quad (2c)$$

Finally, we use (1g) and (1h) to write

$$\vec{v}_4 = \|\vec{w}_4\|\vec{u}_4 + (\vec{v}_4, \vec{u}_1)\vec{u}_1 + (\vec{v}_4, \vec{u}_2)\vec{u}_2 + (\vec{v}_4, \vec{u}_3)\vec{u}_3. \quad (2d)$$

Let us now write (2a)-(2d) in matrix form by lining up the vectors in either basis as columns of a matrix. We get

$$\underbrace{\begin{pmatrix} \vec{v}_1 & \vec{v}_2 & \vec{v}_3 & \vec{v}_4 \end{pmatrix}}_{\text{given matrix } M} = \underbrace{\begin{pmatrix} \vec{u}_1 & \vec{u}_2 & \vec{u}_3 & \vec{u}_4 \end{pmatrix}}_{\text{orthogonal matrix } Q} \underbrace{\begin{pmatrix} \|\vec{w}_1\| & (\vec{v}_2, \vec{u}_1) & (\vec{v}_3, \vec{u}_1) & (\vec{v}_4, \vec{u}_1) \\ 0 & \|\vec{w}_2\| & (\vec{v}_3, \vec{u}_2) & (\vec{v}_4, \vec{u}_2) \\ 0 & 0 & \|\vec{w}_3\| & (\vec{v}_4, \vec{u}_3) \\ 0 & 0 & 0 & \|\vec{w}_4\| \end{pmatrix}}_{\text{upper triangular matrix } R}. \quad (3)$$

In other words, the matrix M constructed from the given basis vectors has been factorized in the form

$$M = QR,$$

where Q is an orthogonal matrix and R is an upper triangular matrix with positive diagonal elements. Such a factorization is called a *QR-factorization* of M . Once Q is known (by lining up the orthonormal basis vectors as columns), the upper triangular factor R is easily constructed:

$$R = Q^T M,$$

where Q^T stands for the transpose of Q .¹ *QR*-factorizations play an important role in solving linear systems numerically, because they allow one to reduce an arbitrary linear system to a linear system with an orthogonal matrix followed by an upper triangular system.

¹Note that $Q^T Q$ is the identity matrix, because the columns of Q form an orthonormal system