

Factor the following matrix A as $A = QR$ where the columns of Q are orthonormal vectors found by the columns of A .

$$A = \begin{bmatrix} 3 & 1 \\ 6 & 2 \\ 0 & 2 \end{bmatrix}$$

Solution: Let's denote the columns of A as the vectors

$$\vec{x}_1 = \begin{bmatrix} 3 \\ 6 \\ 0 \end{bmatrix}, \quad \vec{x}_2 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

Then first we find an orthogonal set $\{\vec{v}_1, \vec{v}_2\}$ as follows: (Gram-Schmidt process)

$$\begin{aligned} \vec{v}_1 &= \vec{x}_1 \\ \vec{v}_2 &= \vec{x}_2 - \left(\frac{\vec{x}_2 \cdot \vec{x}_1}{\vec{x}_1 \cdot \vec{x}_1} \right) \vec{x}_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} - \frac{15}{45} \begin{bmatrix} 3 \\ 6 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} \end{aligned}$$

Next we normalize $\{\vec{v}_1, \vec{v}_2\}$ to find an orthonormal set:

$$\begin{aligned} \vec{u}_1 &= \frac{1}{\|\vec{v}_1\|} \vec{v}_1 = \frac{1}{\sqrt{45}} \begin{bmatrix} 3 \\ 6 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{5} \\ 2/\sqrt{5} \\ 0 \end{bmatrix} \\ \vec{u}_2 &= \frac{1}{\|\vec{v}_2\|} \vec{v}_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \end{aligned}$$

Note that the set $\{\vec{u}_1, \vec{u}_2\}$ forms the columns of Q . That is,

$$Q = \begin{bmatrix} \frac{1}{\sqrt{5}} & 0 \\ \frac{2}{\sqrt{5}} & 0 \\ 0 & 1 \end{bmatrix}$$

Next we find R as follows:

$$R = Q^T A = \begin{bmatrix} \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 3 & 1 \\ 6 & 2 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} \frac{15}{\sqrt{5}} & \frac{5}{\sqrt{5}} \\ 0 & 2 \end{bmatrix}$$

Thus, $A = QR$ where Q and R are found above.