

5.5.4 a For column vectors \vec{v}, \vec{w} , we have $\langle \vec{v}, \vec{w} \rangle = \text{trace}(\vec{v}^T \vec{w}) = \text{trace}(\vec{v} \cdot \vec{w}) = \vec{v} \cdot \vec{w}$, the dot product.

b For row vectors \vec{v}, \vec{w} , the ij th entry of $\vec{v}^T \vec{w}$ is $v_i w_j$, so that $\langle \vec{v}, \vec{w} \rangle = \text{trace}(\vec{v}^T \vec{w}) = \sum_{i=1}^m v_i w_i = \vec{v} \cdot \vec{w}$, again the dot product.

5.5.10 A function $g(t) = a + bt + ct^2$ is orthogonal to $f(t) = t$ if

$$\langle f, g \rangle = \int_{-1}^1 (at + bt^2 + ct^3) dt = \left[\frac{a}{2}t^2 + \frac{b}{3}t^3 + \frac{c}{4}t^4 \right]_{-1}^1 = \frac{2}{3}b = 0, \text{ that is, if } b = 0.$$

Thus, the functions 1 and t^2 form a basis of the space of all functions in P_2 orthogonal to $f(t) = t$. To find an *orthonormal* basis $g_1(t), g_2(t)$, we apply Gram-Schmidt. Now

$$\|1\| = \frac{1}{2} \int_{-1}^1 1 dt = 1, \text{ so that we can let } g_1(t) = 1. \text{ Then } g_2(t) = \frac{t^2 - \langle 1, t^2 \rangle 1}{\|t^2 - \langle 1, t^2 \rangle 1\|} = \frac{t^2 - \frac{1}{3}}{\|t^2 - \frac{1}{3}\|} = \frac{\sqrt{5}}{2}(3t^2 - 1)$$

$$\text{Answer: } g_1(t) = 1, g_2(t) = \frac{\sqrt{5}}{2}(3t^2 - 1)$$

5.5.16 a We start with the standard basis 1, t and use the Gram-Schmidt process to con-

construct an *orthonormal* basis $g_1(t), g_2(t)$.

$$\|1\| = \sqrt{\int_0^1 dt} = 1, \text{ so that we can let } g_1(t) = 1. \text{ Then } g_2(t) = \frac{t - \langle 1, t \rangle 1}{\|t - \langle 1, t \rangle 1\|} = \frac{t - \frac{1}{2}}{\|t - \frac{1}{2}\|} = \sqrt{3}(2t - 1).$$

Summary: $g_1(t) = 1$ and $g_2(t) = \sqrt{3}(2t - 1)$ is an orthonormal basis.

b We are looking for $\text{proj}_{P_1}(t^2) = \langle g_1(t), t^2 \rangle g_1(t) + \langle g_2(t), t^2 \rangle g_2(t)$, by Theorem 5.5.3.

We find that $\langle g_1(t), t^2 \rangle = \int_0^1 t^2 dt = \frac{1}{3}$ and $\langle g_2(t), t^2 \rangle = \sqrt{3} \int_0^1 (2t^3 - t^2) dt = \frac{\sqrt{3}}{6}$, so that $\text{proj}_{P_1} t^2 = \frac{1}{3} + \frac{1}{2}(2t - 1) = t - \frac{1}{6}$. See Figure 5.21.

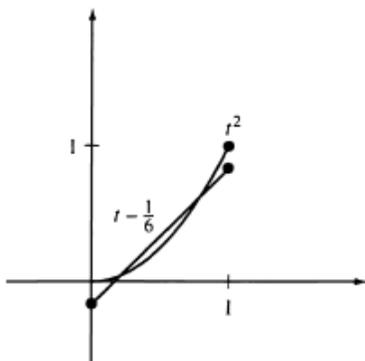


Figure 5.93: for Problem 5.5.16b.

5.5.22 Apply the Cauchy-Schwarz inequality to $f(t)$ and $g(t) = 1$; note that $\|g\| = 1$:

$$|\langle f, g \rangle| \leq \|f\| \|g\| = \|f\| \text{ or } \langle f, g \rangle^2 \leq \|f\|^2 \text{ or } \left(\int_0^1 f(t) dt \right)^2 \leq \int_0^1 (f(t))^2 dt.$$

5.5.34N a Note that the graph of $\sqrt{1-t^2}$ is the upper half of the unit circle centered at the origin. Therefore $\int_{-1}^1 w(t) dt = \frac{2}{\pi} \int_{-1}^1 \sqrt{1-t^2} dt = 2\pi$ times the area of the unit circle = 1. It can also be shown directly using the substitution $t = \sin(u)$, $dt = \cos(u) du$:

$$\int_{-\pi/2}^{\pi/2} \frac{2}{\pi} \sqrt{1-\sin^2(u)} \cos(u) du = \int_{-\pi/2}^{\pi/2} \frac{2}{\pi} \cos^2(u) du = \int_{-\pi/2}^{\pi/2} \frac{2}{\pi} (1 + \cos(2u))/2 du = 1.$$

b If $f(t) = 1$, we can use a) to see $\|f\|^2 = \int_{-1}^1 1^2 \frac{2}{\pi} \sqrt{1-\sin^2(u)} dt = 1$. Therefore, by Exercise 5.5.33b, $\|f\| = 1$.

c $\langle t^2, t^3 \rangle = \int_{-1}^1 t^5 \frac{2}{\pi} \sqrt{1-t^2} dt = 0$ because we integrate an odd function over $[-1, 1]$. The integral from $[-1, 0]$ and the integral from $[0, 1]$ cancel.

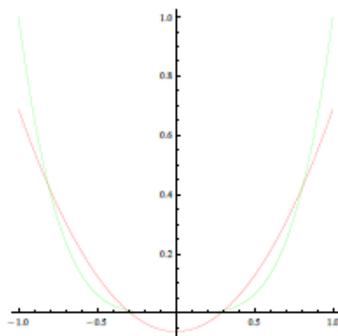
d It follows from the definition of this inner product that $\langle t, t \rangle = \langle 1, t^2 \rangle = \int_{-1}^1 \frac{2}{\pi} \sqrt{1-t^2} t^2 dt = \int_{-\pi/2}^{\pi/2} \sin^2(t) \cos^2(t) dt = \int_{-\pi/2}^{\pi/2} (1/4) \sin(2t)^2 dt = \int_{-\pi/2}^{\pi/2} (1/4) (1 - \cos(2t))/2 dt = (2/\pi) \pi/8 = 1/4$. Similarly, we get $\langle t^2, t^2 \rangle = \langle t, t^3 \rangle = 1/8$ so that $\|t\| = \sqrt{1/4} = 1/2$ and $\|t^2\|^2 = \sqrt{1/8} = \sqrt{2}/4$.

e $g_0(t) = 1$. We obtain $g_1(t)$ by normalizing $f_1(t) = t - \langle t, 1 \rangle t = t$. Because $\|t\| = 1/2$ we have $g_1(t) = 2t$. We get $g_2(t)$ by normalizing $f_2(t) = t^2 - 1 \langle t^2, 1 \rangle - 2t \langle t^2, 2t \rangle = t^2 - 1/4$ which has norm $\|f_2\| = 1/4$. Therefore $g_2(t) = 4t^2 - 1$. Finally, we get $g_3(t)$ by normalizing

$$f_3(t) = t^3 - 1 \langle t^3, 1 \rangle - 2t \langle t^3, 2t \rangle - (4t^2 - 1) \langle t^3, 4t^2 - 1 \rangle$$

which simplifies to $t^3 - 3t/5$. It has norm $\|f_3\| = \sqrt{213}/8$ so that $g_3(t) = 8t^3 - 4t$. $g_0(t) = 1, g_1(t) = 4t, g_2(t) = 4t^2 - 1$, and $g_3(t) = 8t^3 - 4t$.

f The polynomial which best approximates $f(t) = t^4$ is $\langle f, g_0 \rangle g_0 + \langle f, g_1 \rangle g_1 + \langle f, g_2 \rangle g_2 + \langle f, g_3 \rangle g_3 = -1/16 + (3 * t^2)/4$.



5.5.20 a $\left\langle \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\rangle = [x_1 \ x_2] \begin{bmatrix} 1 & 2 \\ 2 & 8 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = x_1 + 2x_2 = 0$ when $x_1 = -2x_2$. This is the line spanned by vector $\begin{bmatrix} -2 \\ 1 \end{bmatrix}$.

b Since vectors $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} -2 \\ 1 \end{bmatrix}$ are orthogonal, we merely have to multiply each of them with the reciprocal of its norm. Now $\left\| \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\|^2 = [1 \ 0] \begin{bmatrix} 1 & 2 \\ 2 & 8 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 1$, so that $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ is a unit vector, and $\left\| \begin{bmatrix} -2 \\ 1 \end{bmatrix} \right\|^2 = [-2 \ 1] \begin{bmatrix} 1 & 2 \\ 2 & 8 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \end{bmatrix} = 4$, so that $\left\| \begin{bmatrix} -2 \\ 1 \end{bmatrix} \right\| = 2$. Thus $\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ \frac{1}{2} \end{bmatrix}$ is an orthonormal basis.