

2.11 Inner Product Spaces

MATH 294 SPRING 1983 FINAL # 3

2.11.1 Consider the vector space of functions over the interval $0 \leq x \leq 1$ and the inner product

$$(f, g) = \int_0^1 f(x)g(x)dx.$$

Find an orthogonal basis for the subspace spanned by $1, e^x, 2e^x, e^{-x}$.

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2.11.2 Find an element of the vector space V which is functions of the form $ae^{-t} + be^{-2t}$ (where a and b are arbitrary constants) which is orthogonal to E^{-t} . Use the following inner product: $\langle f(t), g(t) \rangle \equiv \int_0^\infty f(t)g(t)dt$.

MATH 294 FALL 1987 PRELIM 3 # 5 MAKEUP

2.11.3 Suppose $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ is an orthonormal basis for \mathfrak{R}^n , and \vec{v} is a vector in \mathfrak{R}^n such that $\langle \vec{v}, \vec{v}_i \rangle = 0$ for all $i = 1, 2, \dots, n$. (Here $\langle v, w \rangle$ denotes the standard inner product in \mathfrak{R}^n .) Then what can you conclude about \vec{v} ? Why? (Hint: write \vec{v} as a linear combination of the basis elements $\vec{v}_1, \dots, \vec{v}_n$, then apply the condition $\langle \vec{v}, \vec{v}_i \rangle = 0$.)

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2.11.4 With the inner product $\langle f, g \rangle = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t)g(t)dt$ in the vector space of continuous functions defined on $[-\pi, \pi]$ what is $\|a \sin x + b \cos x\|$?

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2.11.5 Let $\langle f, g \rangle = \int_0^1 f(t)g(t)dt$ be an inner product on $C_\infty[0, 1]$. Determine:

- the component of $f(x) = 1 + x$ along $g(x) = x^2$.
- the component of $f(x)$ perpendicular to $g(x)$.

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2.11.6 Consider the vector space $C[0, 1]$ of continuous functions over the interval $0 \leq t \leq 1$ and inner product

$$\langle f, g \rangle = \int_0^1 f(t)g(t)dt.$$

- Show that $\{1, t, t^2\}$ is a set of linearly independent vectors in $C[0, 1]$.
- Find an orthogonal basis for the subspace of $C[0, 1]$ spanned by $1, t, 4t, t^2$.

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2.11.7 Let $C[-1, 1]$ denote the continuous real-valued functions on $[-1, 1]$, and let W be the following subspace thereof:

$$W = \{c_1 + c_2t + c_3t^4 : c_1, c_2, c_3 \text{ real numbers}\}.$$

- a) Show that W is three dimensional.
 b) For functions $p(t), q(t)$ in W , introduce the following inner product:

$$\langle p, q \rangle = \int_{-1}^1 p(t)q(t)dt.$$

Find an orthogonal basis for W which contains the function $p(t) \equiv 1$ as one element.

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2.11.8 In V_4 , $\vec{u} = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$ and $\vec{v} = \begin{bmatrix} -4 \\ 3 \\ 2 \\ 1 \end{bmatrix}$

- a) Using the standard inner product

$$(\vec{u}, \vec{v}) = \sum_{i=1}^4 u_i v_i$$

find the length of \vec{u} and determine whether the angle between \vec{u} and \vec{v} is greater or less than 90 degrees.

- b) Using the nonstandard inner product

$$(\vec{x}, \vec{y}) = \sum_{k=1}^4 kx_k y_k = x_1 y_1 + 2x_2 y_2 + 3x_3 y_3 + 4x_4 y_4$$

find the length of \vec{u} and determine whether the angle between \vec{u} and \vec{v} is more or less than 90 degrees.

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2.11.9 Given the set of functions

$$\{1, x, x^2, x^3\} \text{ with } -1 \leq x \leq 1$$

and the inner product $\langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx$

- a) Find an orthogonal basis $(w_1(x), w_2(x), w_3(x), w_4(x))$ of the space spanned by the functions $1, x, x^2$ and x^3 . Use the Schmidt orthogonalization procedure.
 b) Given $\phi(x) = 1 + 2x + 3x^2$ and $\phi(x) = c_1 w_1(x) + c_2 w_2(x) + c_3 w_3(x) + c_4 w_4(x)$, find c_2 .

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2.11.10 You are given a vector space V with an inner product \langle, \rangle and an orthogonal basis $B = \{\vec{b}_1, \vec{b}_2, \vec{b}_3, \vec{b}_4, \vec{b}_5\}$ for which $\|\vec{b}_i\| = 2, i = 1, \dots, 5$. Suppose that \vec{v} is in V and

$$\langle \vec{v}, \vec{b}_1 \rangle = \langle \vec{v}, \vec{b}_2 \rangle = 0$$

$$\text{and } \langle \vec{v}, \vec{b}_3 \rangle = 3, \langle \vec{v}, \vec{b}_4 \rangle = 4, \langle \vec{v}, \vec{b}_5 \rangle = 5$$

Find the coordinates of \vec{v} with respect to the basis B i.e. find c_1, c_2, c_3, c_4, c_5 such that

$$\vec{v} = c_1\vec{b}_1 + c_2\vec{b}_2 + c_3\vec{b}_3 + c_4\vec{b}_4 + c_5\vec{b}_5$$

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2.11.11 Consider the subspace

$$W = \text{span}\{1, t\}, \text{ for } 0 \leq t \leq 1,$$

equipped with the inner product

$$\langle f, g \rangle = \int_0^1 f(t)g(t)dt.$$

Find the best approximation to the function $f(t) = e^t$ in W .

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2.11.12 Regard P^2 as a subspace of $C[-1, 1]$ and construct an orthogonal basis from the standard basis $E = \{1, t, t^2\}$ using the inner product

$$\langle p, q \rangle = \int_{-1}^1 p(t)q(t)dt.$$

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2.11.13 Consider P^2 to be a subspace of $C[-1, 1]$

a) Check that $\{1, t, t^2 - \frac{2}{3}\}$ is an orthogonal basis for this subspace with respect to the inner product

$$\langle f, g \rangle \equiv f(-1)g(-1) + f(0)g(0) + f(1)g(1).$$

b) Determine the best second order polynomial approximation, $a_0 + a_1t + a_2t^2$, to the function e^t with respect to this inner product.

MATH 294 FALL 1998 PRELIM 3 # 2

2.11.14 For all the questions below use the vector space $C[-\pi, \pi]$, the set of all continuous functions between $-\pi$ and π , and the inner product:

$$\langle f, g \rangle = \int_{-\pi}^{\pi} f(t)g(t)dt$$

[Hint $\int_{-\pi}^{\pi} \sin^2(t)dt = \int_{-\pi}^{\pi} \cos^2 dt = \pi$.]

- What is the "distance" between the function t and the function 1?
- Do the three functions $\{1, \sin(t), \cos(t)\}$ form an orthogonal basis for a subspace of $C[-\pi, \pi]$?
- What value should A have if $A \sin(t)$ is to be the best possible fit to the function t ?

MATH 293 SPRING ? PRELIM 2 # 5

2.11.15 Consider $C^0([1, 3])$. Is the constant function $g(x) = 1(1 \leq x \leq 3)$ a unit vector? Find the orthogonal projection $w(x)$ of $f(x) = \frac{1}{x}(1 \leq x \leq 3)$ onto the span of $g(x)$.

$$[\text{Here } f \cdot g = \int_1^3 f(x)g(x)dx]$$

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2.11.16 In the space of continuous functions of x in the interval $1 \leq x \leq 2$ one may define an inner product (other than the usual one) as follows: $f \cdot g = \int_1^2 \frac{1}{x} f(x)g(x)dx$.

- Using this inner product of f and g find

$$\|f\| \text{ (norm of } f \text{) if } f(x) = \sqrt{x} \text{ for } 1 \leq x \leq 2,$$

- Determine the real constants a, b, c which make the set $\{a, b + cx\}$ orthonormal (leave $\ln 2$ as is in answers).

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2.11.17 Let $V = C^0[-1, 1]$ with the inner product

$$f \cdot g = \int_{-1}^1 f(x)g(x)dx.$$

- Find an orthogonal basis for the space spanned by the functions $f_1(x) = 1, f_2(x) = x, f_3(x) = x^2$.
- Find the orthogonal projection of x^3 onto the subspace spanned by the functions $1, x, x^2$.