

GP9

1. $B = \{1, x, x^2, x^3\}$

$$\langle 1, 1 \rangle = \int_{-1}^1 1 dx = 2$$

$$\langle 1, x \rangle = \int_{-1}^1 x dx = 0$$

$$\langle x, x^2 \rangle = \int_{-1}^1 x^3 dx = 0$$

$$\langle x^2, x^3 \rangle = \int_{-1}^1 x dx = 0$$

$$\langle x, x \rangle = \int_{-1}^1 x^2 dx = \frac{2}{3}$$

$$\langle 1, x^2 \rangle = \int_{-1}^1 x^2 dx = \frac{2}{3}$$

$$\langle x, x^3 \rangle = \int_{-1}^1 x^4 dx = \frac{2}{5}$$

$$\langle x^2, x^2 \rangle = \int_{-1}^1 x^4 dx = \frac{2}{5}$$

$$\langle 1, x^3 \rangle = \int_{-1}^1 x^3 dx = 0$$

$$\langle x^3, x^3 \rangle = \int_{-1}^1 x^6 dx = \frac{2}{7}$$

a.) $G = \begin{pmatrix} 2 & 0 & 2/3 & 0 \\ 0 & 2/3 & 0 & 2/5 \\ 2/3 & 0 & 2/5 & 0 \\ 0 & 2/5 & 0 & 2/7 \end{pmatrix}$

b) $p(x) = x^3 - 2x^2 + x \rightarrow [p] = \begin{pmatrix} 0 \\ 1 \\ -2 \\ 1 \end{pmatrix}$, $q(x) = x^2 - 9x + 3 \rightarrow [q] = \begin{pmatrix} 3 \\ -9 \\ 1 \\ 0 \end{pmatrix}$

$$\langle p, q \rangle = [p]^T G [q] = (0, 1, -2, 1) \begin{pmatrix} 2 & 0 & 2/3 & 0 \\ 0 & 2/3 & 0 & 2/5 \\ 2/3 & 0 & 2/5 & 0 \\ 0 & 2/5 & 0 & 2/7 \end{pmatrix} \begin{pmatrix} 3 \\ -9 \\ 1 \\ 0 \end{pmatrix} = -\frac{72}{5}$$

2. These inner products just need to be computed by brute force, using the definitions or matrix reps. You should get:

wrt $\langle \cdot \rangle_1$:

$$\|p\|_1 = \sqrt{\frac{352}{105}}$$

$$\|q\|_1 = \sqrt{\frac{382}{5}}$$

wrt $\langle \cdot \rangle_2$:

$$\|p\|_2 = \sqrt{344}$$

$$\|q\|_2 = \sqrt{940}$$

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3.) Again, this is just a brute force computation using results from the previous questions. You should get:

$$\text{WRT } \langle, \rangle_1: \text{proj}_{\mathbb{P}} q = -\frac{189}{44} x^3 + \frac{189}{22} x^2 - \frac{189}{44} x$$

and

$$\text{WRT } \langle, \rangle_2: \text{proj}_{\mathbb{P}} q = -\frac{131}{86} x^3 + \frac{131}{43} x^2 - \frac{131}{86} x$$

4.) If $\bar{y} = \bar{0}$, then $\langle \bar{x}, \bar{y} \rangle = 0$ and $\|\bar{y}\| = 0$, so the inequality is trivial.

$$\text{If } \bar{y} \neq 0, \text{ let } \bar{p} = \frac{\langle \bar{x}, \bar{y} \rangle}{\langle \bar{y}, \bar{y} \rangle} \bar{y} = \frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{y}\|^2} \bar{y}.$$

Then $\bar{z} = \bar{x} - \bar{p}$ and $\bar{p}$ and $\bar{z}$ are orthogonal, and

$$\|\bar{p}\|^2 + \|\bar{z}\|^2 = \|\bar{x}\|^2$$

$$\Rightarrow \|\bar{p}\|^2 = \|\bar{x}\|^2 - \|\bar{z}\|^2$$

$$\left(\frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{y}\|} \right)^2 = \|\bar{x}\|^2 - \|\bar{z}\|^2$$

$$|\langle \bar{x}, \bar{y} \rangle|^2 = \|\bar{x}\|^2 \|\bar{y}\|^2 - \|\bar{z}\|^2 \|\bar{y}\|^2$$

$$|\langle \bar{x}, \bar{y} \rangle|^2 \leq \|\bar{x}\|^2 \|\bar{y}\|^2$$

$$\Rightarrow |\langle \bar{x}, \bar{y} \rangle| \leq \|\bar{x}\| \|\bar{y}\|$$

Equality holds only if $\bar{z} = \bar{0}$, whence $\bar{x} = \bar{p}$ and $\bar{x}$ and $\bar{y}$ are linearly dependent. $\square$

b.) From this, we deduce that $-1 \leq \frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{x}\| \|\bar{y}\|} \leq 1$ for any inner product, and

$$\text{define } \theta = \arccos\left(\frac{\langle \bar{x}, \bar{y} \rangle}{\|\bar{x}\| \|\bar{y}\|}\right).$$