

## Lecture 21

Sunday, April 10, 2022 3:00 PM

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LINEAR  
ALGEBRA

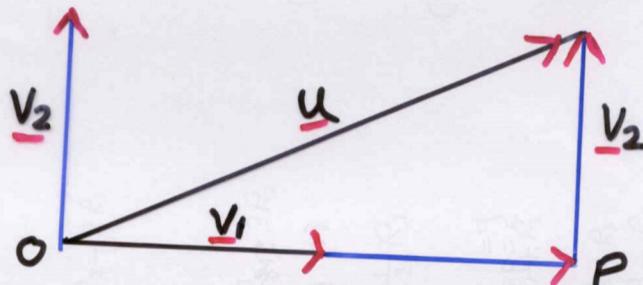
LECTURE 21

MATH 221

PREVIOUS RESULTS:

- (1) IF  $\underline{v}_2$  IS THE VECTOR PROJECTION OF  $\underline{u}$  ORTHOGONAL TO  $\underline{v}_1$  THEN  $\underline{v}_2$  IS GIVEN BY

$$\underline{v}_2 = \underline{u} - \frac{\langle \underline{u}, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2}, \text{ AS SHOWN BELOW: } \xrightarrow{\text{OP}}$$



- (2) SIMILARLY THE VECTOR PROJECTION  $\underline{v}_3$  OF  $\underline{v}$ , WHICH IS ORTHOGONAL TO BOTH  $\underline{v}_1$  AND  $\underline{v}_2$  IS GIVEN BY

$$\underline{v}_3 = \underline{v} - \frac{\langle \underline{v}, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2} - \frac{\langle \underline{v}, \underline{v}_2 \rangle \underline{v}_2}{\|\underline{v}_2\|^2}, \quad \hookrightarrow (*)$$

## SUMMARY:

L2

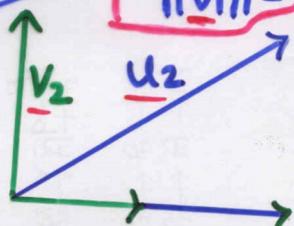
② IF  $\boxed{V}$  IS AN INNER PRODUCT SPACE AND  $\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_n\}$  IS A **BASIS** FOR  $\boxed{V}$  THEN WE CAN FIND THE ORTHOGONAL BASIS BY FOLLOWING THESE STEPS:

$$(1) \text{ LET } \underline{v}_1 = \underline{u}_1 \rightarrow ①$$

(2) TO FIND  $\underline{v}_2$  ORTHOGONAL TO  $\underline{v}_1$  BY COMPUTING THE COMPONENT OF  $\underline{u}_2$  THAT IS ORTHOGONAL TO  $\underline{v}_1$ .

$$\underline{v}_2 = \underline{u}_2 - \underset{\underline{v}_1}{\text{Proj}} \underline{u}_2$$

$$\frac{\langle \underline{u}_2, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2}$$



(3) TO FIND  $\underline{v}_3$  ORTHOGONAL TO BOTH  $\underline{v}_1$  AND  $\underline{v}_2$  BY COMPUTING THE COMPONENT OF  $\underline{u}_3$  ORTHOGONAL TO THE **PLANE** SPANNED BY  $\underline{v}_1$  AND  $\underline{v}_2$  AND IS GIVEN BY

$$\underline{v}_3 = \underline{u}_3 - \frac{\langle \underline{u}_3, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2} - \frac{\langle \underline{u}_3, \underline{v}_2 \rangle \underline{v}_2}{\|\underline{v}_2\|^2}$$

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REPLACE  $v$  BY  $u_3$  IN (\*)  
ON SLIDE ONE IN ORDER TO  
GET (3). SO WE OBTAINED

$v_1, v_2, v_3, \dots$  SO ON UNTIL  
WE GET  $v_n$ .

THE PRECEDING STEP-BY-STEP  
CONSTRUCTION FOR CONVERTING  
AN ARBITRARY BASIS INTO AN  
ORTHOGONAL BASIS IS CALLED  
THE GRAM-SCHMIDT PROCESS.

↳ P.304 (8TH ED.) OR  
P. 318 (7TH ED.)

EXAMPLE:

LET THE VECTOR SPACE  $P_2$   
HAVE THE INNER PRODUCT

$$\langle p, q \rangle = \int_{-1}^1 p(x)q(x) dx$$

APPLY THE GRAM-SCHMIDT  
PROCESS TO TRANSFORM  
THE STANDARD BASIS

$S = \{1, x, x^2\}$  INTO AN  
ORTHONORMAL BASIS.

4)

SOLUTION: (HINTS)

$$\langle p, q \rangle = \int_{-1}^1 p(x)q(x)dx$$

$$S = \{1, x, x^2\}, \text{ HERE}$$

$$\underline{u}_1 = 1, \underline{u}_2 = x, \underline{u}_3 = x^2$$

$$\textcircled{1} \quad \underline{u}_1 = \underline{v}_1 = 1$$

$$\begin{aligned}\textcircled{2} \quad \|\underline{v}_1\| &= \|1\| = \sqrt{\langle \underline{v}_1, \underline{v}_1 \rangle} \\ &= \sqrt{\langle 1, 1 \rangle} = \sqrt{\left( \int_{-1}^1 1 dx \right)} = \sqrt{2}\end{aligned}$$

$$\begin{aligned}\textcircled{3} \quad \underline{v}_2 &= \underline{u}_2 - \frac{\langle \underline{u}_2, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2} \\ &= x - \frac{\cancel{\langle x, 1 \rangle}}{\|\underline{v}_1\|^2} = x\end{aligned}$$

$$\begin{aligned}\textcircled{4} \quad \|\underline{v}_2\| &= \|x\| = \sqrt{\int_{-1}^1 x^2 dx} \\ &= \sqrt{\frac{2}{3}}\end{aligned}$$

$$\textcircled{5} \quad \underline{v}_3 = \underline{u}_3 - \frac{\langle \underline{u}_3, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2} - \frac{\langle \underline{u}_3, \underline{v}_2 \rangle \underline{v}_2}{\|\underline{v}_2\|^2}$$

5)

$$\text{BUT } \langle \underline{u}_3, \underline{v}_1 \rangle = \int_{-1}^1 x^2 dx$$

$$= \frac{x^3}{3} \Big|_{-1}^1 = \frac{1}{3} [1 - (-1)] = \frac{2}{3}$$

$$\text{AND } \langle \underline{u}_3, \underline{v}_2 \rangle = \langle x^2, x \rangle$$

$$= \int_{-1}^1 x^3 dx = \frac{x^4}{4} \Big|_{-1}^1 = 0$$

$$\therefore \underline{v}_3 = \underline{u}_3 - \frac{\langle \underline{u}_3, \underline{v}_1 \rangle \underline{v}_1}{\|\underline{v}_1\|^2} - \frac{\langle \underline{u}_3, \underline{v}_2 \rangle \underline{v}_2}{\|\underline{v}_2\|^2}$$

$$= x^2 - \frac{2}{3} \cdot \frac{1}{2} = x^2 - \frac{1}{3} = \underline{v}_3$$

$$(6) \|\underline{v}_3\| = \langle \underline{v}_3, \underline{v}_3 \rangle^{\frac{1}{2}}$$

$$= \left[ \int_{-1}^1 (x^2 - \frac{1}{3})^2 dx \right]^{\frac{1}{2}} = \sqrt{\frac{8}{45}} \text{ (CHECK)}$$

(7) REQUIRED ORTHONORMAL BASIS

$$IS = \left\{ \frac{\underline{v}_1}{\|\underline{v}_1\|}, \frac{\underline{v}_2}{\|\underline{v}_2\|}, \frac{\underline{v}_3}{\|\underline{v}_3\|} \right\}$$

$$= \left\{ \frac{1}{\sqrt{2}}, \sqrt{\frac{3}{2}}x, (x^2 - \frac{1}{3})\sqrt{\frac{45}{8}} \right\}$$

6)

$$= \left\{ \frac{1}{\sqrt{2}}, \sqrt{\frac{3}{2}}x, \frac{(3x^2-1)}{3} \sqrt{\frac{9 \times 5}{8}} \right\}$$

$$= \left\{ \frac{1}{\sqrt{2}}, \sqrt{\frac{3}{2}}x, (3x^2-1) \frac{\sqrt{5}}{2\sqrt{2}} \right\}$$

TRY THE FOLLOWING:

IF  $S = \{ \underline{v_1}, \underline{v_2}, \dots, \underline{v_n} \}$  IS AN  
ORTHOGONAL SET OF NONZERO  
 VECTORS IN AN INNER PRODUCT  
 SPACE, THEN  $\boxed{S}$  IS LINEARLY  
INDEPENDENT.

HINT: ASSUME

$$k_1 \underline{v_1} + k_2 \underline{v_2} + \dots + k_n \underline{v_n} = \underline{0}$$

AND PROVE

$$k_1 = k_2 = \dots = k_n = 0$$

ALSO THIS IS TH. 6.3.3.  
 (P. 301 8TH ED.) OR  
 (P. 315 7TH ED.)

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PROOF: LET  $k_1 \underline{v}_1 + k_2 \underline{v}_2 + \dots + k_n \underline{v}_n = 0$   
 TAKING THE INNER PRODUCT WITH  
 $\underline{v}_i$  ON BOTH SIDES, ( $1 \leq i \leq n$ )

$$\langle k_1 \underline{v}_1 + k_2 \underline{v}_2 + \dots + k_n \underline{v}_n, \underline{v}_i \rangle = 0$$

$$\therefore \langle 0, \underline{v}_i \rangle = \langle 0 + 0, \underline{v}_i \rangle = \langle 0, \underline{v}_i \rangle +$$

$$\langle 0, \underline{v}_i \rangle \Rightarrow \langle 0, \underline{v}_i \rangle = 0$$

$$\rightarrow k_1 \langle \underline{v}_1, \underline{v}_i \rangle + k_2 \langle \underline{v}_2, \underline{v}_i \rangle + \dots +$$

$$\dots + k_i \langle \underline{v}_i, \underline{v}_i \rangle + \dots + k_n \langle \underline{v}_n, \underline{v}_i \rangle$$

$$= 0 \quad \text{①}$$

BUT  $S = \{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n\}$  IS  
 AN ORTHOGONAL SET THEREFORE  
 $\langle \underline{v}_i, \underline{v}_j \rangle = 0$  WHEN  $i \neq j$

SO THAT THE LAST EQUATION

① REDUCES TO  $k_i \langle \underline{v}_i, \underline{v}_i \rangle = 0$   
 BUT  $\underline{v}_i \neq 0$  (GIVEN)

THEREFORE  $\langle \underline{v}_i, \underline{v}_i \rangle = \|\underline{v}_i\|^2 > 0$

SO THAT  $k_i = 0$ . SINCE THE  
 SUBSCRIPT  $i$  IS ARBITRARY,

WE HAVE  $k_1 = k_2 = \dots = k_n = 0$ ;

THUS,  $S$  IS LINEARLY  
 INDEPENDENT.

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## ASSIGNMENT 5(b)

Not included

(1) Q. 1, (P. 57; 8TH ED.) / P. 56 (7TH ED.)

Already done  
earlier.

(2) PROVE CAUCHY-SCHWARZ INEQUALITY IN CASE OF EUCLIDEAN INNER PRODUCT. See note at the end of this lecture for this.

HINT: SEE P. 302 7TH ED.  
OR P. 287 8TH ED.

(3) ALSO PROVE (2) IN GENERAL.

(4) IF U AND V ARE TWO VECTORS IN AN INNER PRODUCT SPACE THEN(i)  $\|\underline{u} + \underline{v}\| \leq \|\underline{u}\| + \|\underline{v}\|$  { TRIANGULAR INEQUALITY}(ii) USING THE FACT THAT U AND V ARE ORTHOGONAL PROVE THAT  $\|\underline{u} + \underline{v}\|^2 = \|\underline{u}\|^2 + \|\underline{v}\|^2$ 

WHICH IS ALSO CALLED A GENERALIZED THEOREM OF PYTHAGORAS.

See the following Link for the General Cauchy Schwarz Inequality:

[6.7.pdf \(berkeley.edu\)](http://6.7.pdf (berkeley.edu))

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(5) ~~Q. 1, (P. 275 (7TH ED.))~~Do Exercise set  
6.2

OR P. 310 (7TH ED.)

Q. 6

(6) LET  $f(x)$  AND  $g(x)$  BE CONTINUOUS FUNCTIONS ON  $[0, l]$   
PROVE

$$\left[ \int_0^l f(x)g(x) dx \right]^2$$

$$= \left[ \int_0^l f^2(x) dx \right] \left[ \int_0^l g^2(x) dx \right]$$

$$= \left[ \int_0^1 f(x) dx \right] \left[ \int_0^1 g^2(x) dx \right]$$

(7) GRAM-SCHMIDT PROCESS AND  
ORTHONORMALITY

17(a), 18, 25, 26, 27, 29

From Exercise set  
6.3

~~(8) Q. no. 32, P. 297 (8th ED.) OR  
Q. no. 30, P. 311 (7th ED.)~~

HINT:  $\cos(\alpha + \beta) = \cos\alpha \cos\beta - \sin\alpha \sin\beta$

$\cos(\alpha - \beta) = \cos\alpha \cos\beta + \sin\alpha \sin\beta$

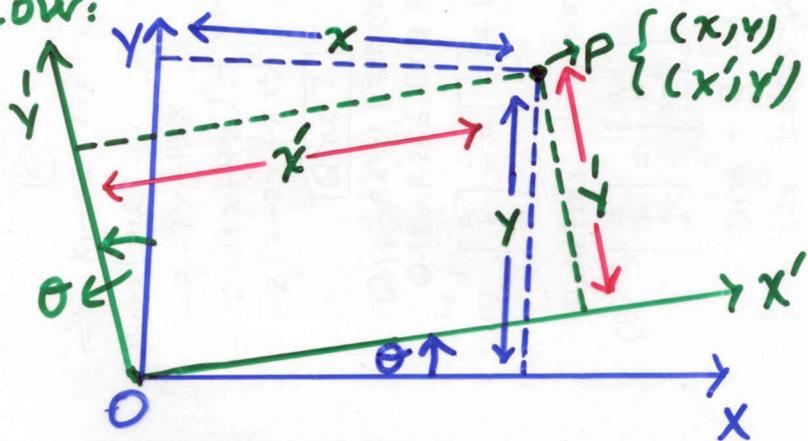
ADDING  $\cos(\alpha + \beta) + \cos(\alpha - \beta)$   
 $= 2 \cos\alpha \cos\beta$

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## ROTATION OF AXES:

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CONSIDER A ROTATION OF THE AXES ABOUT THE ORIGIN AS SHOWN BELOW:



X COORDINATE GIVES DISTANCE FROM Y AXIS, Y COORDINATE GIVES DISTANCE FROM X AXIS. IF THE AXES ARE ROTATED THROUGH AN ANGLE  $\theta$ , THEN EVERY POINT OF THE PLANE HAS TWO REPRESENTATIONS:

$(x, y)$  IN THE ORIGINAL COORDINATE SYSTEM AND  $(x', y')$  IN THE NEW COORDINATE SYSTEM.

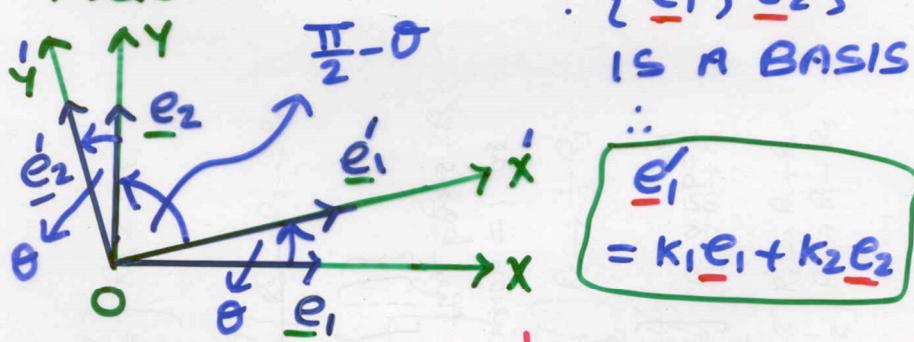
PROBLEM: WHAT IS THE RELATIONSHIP BETWEEN THE X AND Y OF ONE COORDINATE SYSTEM

AND THE  $x'$  AND  $y'$  OF THE OTHER?

(ii) CONSIDER THE VECTOR  $\overrightarrow{OP}$  WHICH IS GIVEN BY  $\overrightarrow{OP} = (x, y) = x\overline{e}_1 + y\overline{e}_2$  IN THE ORIGINAL COORDINATE SYSTEM AND ALSO

$\overrightarrow{OP} = (x', y') = x'\overline{e}'_1 + y'\overline{e}'_2$  IN THE NEW COORDINATE SYSTEM ( $\overline{e}'_1$  AND  $\overline{e}'_2$  ARE ALSO UNIT VECTORS).

CONSIDER THE FOLLOWING FIGURE:



$$\Rightarrow \overline{e}'_1 \cdot \overline{e}_1 = k_1 \overline{e}_1 \cdot \overline{e}_1 + k_2 \overline{e}_2 \cdot \overline{e}_1$$

$$\Rightarrow k_1 = \overline{e}'_1 \cdot \overline{e}_1 = \cos \theta$$

SIMILARLY  $k_2 = \sin \theta$  (CHECK):

$$\therefore \overline{e}'_1 = \cos \theta \overline{e}_1 + \sin \theta \overline{e}_2$$
$$= (\cos \theta, \sin \theta)$$

SIMILARLY

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$$\underline{\underline{e'_2 = -\sin \theta \underline{e_1} + \cos \theta \underline{e_2}}} \text{ (CHECK)}$$

THEREFORE  $\rightarrow = (-\sin \theta, \cos \theta)$

$$\overrightarrow{OP} = x' \underline{e'_1} + y' \underline{e'_2}$$

$$= x' (\cos \theta \underline{e_1} + \sin \theta \underline{e_2})$$

$$+ y' (-\sin \theta \underline{e_1} + \cos \theta \underline{e_2})$$

$$= (x' \cos \theta - y' \sin \theta) \underline{e_1} +$$

$$(x' \sin \theta + y' \cos \theta) \underline{e_2}$$

$$= x \underline{e_1} + y \underline{e_2} = \overrightarrow{OP} - ①$$

① SHOWS THAT

$$x = x' \cos \theta - y' \sin \theta$$

$$y = x' \sin \theta + y' \cos \theta$$

$$\Rightarrow \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x' \\ y' \end{bmatrix}$$

THE MATRIX  $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} = R$  (CSAY)

WHICH GIVES ROTATION THRO-  
UGH AN ANGLE  $\theta$  (COUNTER-  
CLOCKWISE) IS CALLED A  
ROTATION MATRIX.

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ITS COLUMN VECTORS ARE NEW BASIS VECTORS i.e.  $[\underline{e'_1} \ \underline{e'_2}]$

AND ARE ORTHONORMAL WITH THE EUCLIDEAN INNER PRODUCT.

ALSO ITS ROW VECTORS ARE ~~ARE~~ ORTHONORMAL WITH THE EUCLIDEAN INNER PRODUCT.

CHECK:  $(\cos\theta, -\sin\theta) \cdot (\sin\theta, \cos\theta)$   
 $= 0$

NOTES: ①  $RR^T = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$  INTO

$$\begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

$$= R^T R \Rightarrow \boxed{R^T = R^{-1}}$$

②  $\det(R) = \cos^2\theta + \sin^2\theta = 1$

③ WHEN THERE IS NO ROTATION  
THEN  $R = I = [\underline{e_1} \ \underline{e_2}] = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  FOR  $\theta = 0$

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$$\therefore \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x' \\ y' \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

DEFINITION:

A SQUARE MATRIX  $\boxed{A}$   
WITH THE PROPERTY  $\boxed{A^{-1}=A^T}$   
IS SAID TO BE AN ORTHO-  
GONAL MATRIX.

TRY THE FOLLOWING:

IF  $A^T = A^{-1}$  THEN WHAT  
ARE THE POSSIBLE VALUES  
OF  $\det(A)$ ?

ANSWER:  $\pm 1$

## 6.7 Cauchy-Schwarz Inequality

Recall that we may write a vector  $\mathbf{u}$  as a scalar multiple of a nonzero vector  $\mathbf{v}$ , plus a vector orthogonal to  $\mathbf{v}$ :

$$\mathbf{u} = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\|\mathbf{v}\|^2} \mathbf{v} + \left( \mathbf{u} - \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\|\mathbf{v}\|^2} \mathbf{v} \right). \quad (1)$$

The equation (1) will be used in the proof of the next theorem, which gives one of the most important inequalities in mathematics.

**Theorem 16** (Cauchy-Schwarz Inequality). *If  $\mathbf{u}, \mathbf{v} \in V$ , then*

$$|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \|\mathbf{u}\| \|\mathbf{v}\|. \quad (2)$$

*This inequality is an equality if and only if one of  $\mathbf{u}, \mathbf{v}$  is a scalar multiple of the other.*

*Proof.* Let  $\mathbf{u}, \mathbf{v} \in V$ . If  $\mathbf{v} = \mathbf{0}$ , then both sides of (2) equal 0 and the desired inequality holds. Thus we can assume that  $\mathbf{v} \neq \mathbf{0}$ . Consider the orthogonal decomposition

$$\mathbf{u} = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\|\mathbf{v}\|^2} \mathbf{v} + \mathbf{w},$$

where  $\mathbf{w}$  is orthogonal to  $\mathbf{v}$  (here  $\mathbf{w}$  equals the second term on the right side of (1)). By the Pythagorean theorem,

$$\begin{aligned} \|\mathbf{u}\|^2 &= \left\| \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\|\mathbf{v}\|^2} \mathbf{v} \right\|^2 + \|\mathbf{w}\|^2 \\ &= \frac{|\langle \mathbf{u}, \mathbf{v} \rangle|^2}{\|\mathbf{v}\|^2} + \|\mathbf{w}\|^2 \\ &\geq \frac{|\langle \mathbf{u}, \mathbf{v} \rangle|^2}{\|\mathbf{v}\|^2}. \end{aligned}$$

Multiplying both sides of this inequality by  $\|\mathbf{v}\|^2$  and then taking square roots gives the Cauchy-Schwarz inequality (2).

Looking at the proof of the Cauchy-Schwarz inequality, note that (2) is an equality if and only if the last inequality above is an equality. Obviously this happens if and only if  $\mathbf{w} = \mathbf{0}$ . But  $\mathbf{w} = \mathbf{0}$  if and only if  $\mathbf{u}$  is a multiple of  $\mathbf{v}$ . Thus the Cauchy-Schwarz inequality is an equality if and only if  $\mathbf{u}$  is a scalar multiple of  $\mathbf{v}$  or  $\mathbf{v}$  is a scalar multiple of  $\mathbf{u}$  (or both; the phrasing has been chosen to cover cases in which either  $\mathbf{u}$  or  $\mathbf{v}$  equals 0).  $\square$

The next result is called the triangle inequality because of its geometric interpretation that the length of any side of a triangle is less than the sum of the lengths of the other two sides. Consider a triangle with sides consisting of vectors  $\mathbf{u}, \mathbf{v}$ , and  $\mathbf{u} + \mathbf{v}$ .

**Theorem 17** (Triangle Inequality). *If  $\mathbf{u}, \mathbf{v} \in V$ , then*

$$\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|. \quad (3)$$

*This inequality is an equality if and only if one of  $\mathbf{u}, \mathbf{v}$  is a nonnegative multiple of the other.*

*Proof.* Let  $\mathbf{u}, \mathbf{v} \in V$ . Then

$$\begin{aligned} \|\mathbf{u} + \mathbf{v}\|^2 &= \langle \mathbf{u} + \mathbf{v}, \mathbf{u} + \mathbf{v} \rangle \\ &= \langle \mathbf{u}, \mathbf{u} \rangle + \langle \mathbf{v}, \mathbf{v} \rangle + \langle \mathbf{u}, \mathbf{v} \rangle + \langle \mathbf{v}, \mathbf{u} \rangle \\ &= \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\operatorname{Re}\langle \mathbf{u}, \mathbf{v} \rangle \\ &\leq \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2|\langle \mathbf{u}, \mathbf{v} \rangle| \\ &\leq \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\|\mathbf{u}\| \|\mathbf{v}\| \\ &= (\|\mathbf{u}\| + \|\mathbf{v}\|)^2, \end{aligned}$$

where we used the Cauchy-Schwarz inequality. Taking square roots of both sides of the inequality above gives the triangle inequality (3).

We have equality in the triangle inequality if and only if

$$\langle \mathbf{u}, \mathbf{v} \rangle = \|\mathbf{u}\| \|\mathbf{v}\|. \quad (4)$$

If one of  $\mathbf{u}, \mathbf{v}$  is a nonnegative multiple of the other, then (4) holds. Conversely, suppose (4) holds. Then the condition for equality in the Cauchy-Schwarz inequality implies that one of  $\mathbf{u}, \mathbf{v}$  must be a scalar multiple of the other. Clearly (4) forces the scalar in question to be nonnegative, as desired.  $\square$

**Example 1.** Suppose  $p(t) = 3t - t^2$  and  $q(t) = 3 + 2t^2$ . For  $p$  and  $q$  in  $\mathbb{P}_2$ , define

$$\langle p, q \rangle = p(-1)q(-1) + p(0)q(0) + p(1)q(1).$$

a) Compute  $\langle p, q \rangle$ .

b) Compute the orthogonal projection of  $q$  onto the subspace spanned by  $p$ .

**Example 2.** Let  $\mathbf{u} = \begin{bmatrix} a \\ b \end{bmatrix}$  and  $\mathbf{v} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ . Use the Cauchy-Schwarz inequality to show that

$$\left(\frac{a+b}{2}\right)^2 \leq \frac{a^2 + b^2}{2}.$$