

第九次作业

2020 年 6 月 21 日

1. *bilinear* :

$$\begin{aligned} \left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} + \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} \right) &= \left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \right) + \left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} \right) = |x_1 y_1| + |x_2 y_2| + |x_1 z_1| + |x_2 z_2| \\ \left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} + \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} \right) &= \left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 + z_1 \\ y_2 + z_2 \end{bmatrix} \right) = |x_1(y_1 + z_1)| + |x_2(y_2 + z_2)| \\ &= |x_1 y_1 + x_1 z_1| + |x_2 y_2 + x_2 z_2| \leq |x_1 y_1| + |x_2 y_2| + |x_1 z_1| + |x_2 z_2| \end{aligned}$$

so it doesn't satisfy bilinear, it's not an inner product.

$$2. (1) (u + v, u - v) = (u, u) - (u, v) + (v, u) - (v, v)$$

$$= \|u\|^2 - \|v\|^2$$

$$(2) \text{ if } u, v \text{ have the same norm, then } \|u\| = \|v\|$$

$$(u + v, u - v) = \|u\|^2 - \|v\|^2 = 0$$

so $u + v$ is orthogonal to $u - v$

(3) let u and v be two side length of a rhombus,

then $u + v$ and $u - v$ are two diagonals of the rhombus, and the length of u and v are same.

so $(u + v, u - v) = \|u\|^2 - \|v\|^2 = 0$, so the diagonals of the rhombus are perpendicular.

$$3. ||u|| \leq ||u + av|| \Rightarrow ||u||^2 \leq ||u + av||^2$$

$$0 \leq 2a(u, v) + a^2 v^2$$

$$f(a) = a^2 v^2 + 2a(u, v) = 0$$

$$\text{then } a_1 = 0, a_2 = \frac{-2(u, v)}{||v||^2}$$

$$\text{and between } a_1 \text{ and } a_2, f(a) < 0$$

$$\text{so if } f(a) \geq 0 \text{ to } \forall a \in \mathbb{R}, \text{ then } (u, v) = 0$$

$$\begin{aligned} 4. \int_{-\pi}^{\pi} \frac{\cos nx}{\sqrt{\pi}} \frac{\cos mx}{\sqrt{\pi}} dx &= \frac{1}{\pi} \int_{-\pi}^{\pi} \cos nx \cos mx dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} \cos((n+m)x) + \cos((n-m)x) dx \\ &= \frac{1}{2\pi} \left[\frac{\sin((n+m)x)}{n+m} + \frac{\sin((n-m)x)}{n-m} \right] \Big|_{-\pi}^{\pi} = 0 \\ \int_{-\pi}^{\pi} \frac{\sin nx}{\sqrt{\pi}} \frac{\sin mx}{\sqrt{\pi}} dx &= \frac{1}{\pi} \int_{-\pi}^{\pi} \sin nx \sin mx dx = -\frac{1}{2\pi} \int_{-\pi}^{\pi} \cos((n+m)x) - \cos((n-m)x) dx \\ &= -\frac{1}{2\pi} \left[\frac{\sin((n+m)x)}{n+m} - \frac{\sin((n-m)x)}{n-m} \right] \Big|_{-\pi}^{\pi} = 0 \\ \int_{-\pi}^{\pi} \frac{\sin nx}{\sqrt{\pi}} \frac{\cos mx}{\sqrt{\pi}} dx &= \frac{1}{\pi} \int_{-\pi}^{\pi} \sin nx \cos mx dx = 0 \\ \int_{-\pi}^{\pi} \frac{1}{\sqrt{2\pi}} \frac{\cos nx}{\sqrt{\pi}} dx &= \frac{1}{\pi\sqrt{2}} \int_{-\pi}^{\pi} \cos nx dx = 0 \\ \int_{-\pi}^{\pi} \frac{1}{\sqrt{2\pi}} \frac{\sin nx}{\sqrt{\pi}} dx &= \frac{1}{\pi\sqrt{2}} \int_{-\pi}^{\pi} \sin nx dx = 0 \\ \int_{-\pi}^{\pi} \frac{\sin nx}{\sqrt{\pi}} \frac{\sin nx}{\sqrt{\pi}} dx &= \frac{1}{\pi} \int_{-\pi}^{\pi} \sin^2 nx dx = 1 \\ \int_{-\pi}^{\pi} \frac{\cos nx}{\sqrt{\pi}} \frac{\cos nx}{\sqrt{\pi}} dx &= \frac{1}{\pi} \int_{-\pi}^{\pi} \cos^2 nx dx = 1 \\ \int_{-\pi}^{\pi} \frac{1}{\sqrt{2\pi}} \frac{1}{\sqrt{2\pi}} dx &= \frac{1}{2\pi} \int_{-\pi}^{\pi} dx = 1 \end{aligned}$$

$$5.v_1 = 1, v_2 = x, v_3 = x^2$$

$$u_1 = 1$$

$$u_2 = v_2 - \frac{v_2 \cdot u_1}{u_1 \cdot u_1} u_1 = x - \frac{\int_0^1 x dx}{\int_0^1 1 dx} \cdot 1 = x - \frac{1}{2}$$

$$u_3 = v_3 - \frac{v_3 \cdot u_1}{u_1 \cdot u_1} u_1 - \frac{v_3 \cdot u_2}{u_2 \cdot u_2} u_2 = x^2 - \frac{\int_0^1 x^2 dx}{\int_0^1 1 dx} \cdot 1 - \frac{\int_0^1 x^2(x - \frac{1}{2}) dx}{\int_0^1 (x - \frac{1}{2})^2 dx} (x - \frac{1}{2})$$

$$= x^2 - \frac{1}{3} - (x - \frac{1}{2}) = x^2 - x + \frac{1}{6}$$

$$\int_0^1 (x - \frac{1}{2})^2 = \frac{1}{12} \Rightarrow \int_0^1 (2\sqrt{3})^2 (x - \frac{1}{2})^2 = 1 \Rightarrow u_2 = 2\sqrt{3}(x - \frac{1}{2})$$

$$\int_0^1 (x^2 - x + \frac{1}{6})^2 = \frac{1}{180} \Rightarrow u_3 = \sqrt{5}(6x^2 - 6x + 1)$$

$$\begin{cases} u_1 = 1 \\ u_2 = 2\sqrt{3}(x - \frac{1}{2}) \\ u_3 = \sqrt{5}(6x^2 - 6x + 1) \end{cases}$$

6.the orthonormal basis of $P^2[x]$ is

$$\begin{cases} u_1 = 1 \\ u_2 = 2\sqrt{3}(x - \frac{1}{2}) \\ u_3 = \sqrt{5}(6x^2 - 6x + 1) \end{cases}, q = k_1 u_1 + k_2 u_2 + k_3 u_3$$

$$k_1 = (q, u_1) = \int_0^1 q u_1 dx = u_1(\frac{1}{2}) = 1$$

$$k_2 = (q, u_2) = \int_0^1 q u_2 dx = u_2(\frac{1}{2}) = 0$$

$$k_3 = (q, u_3) = \int_0^1 q u_3 dx = u_3(\frac{1}{2}) = -\frac{\sqrt{5}}{2}$$

$$q = u_1 - \frac{\sqrt{5}}{2} u_3 = 1 - \frac{5}{2}(6x^2 - 6x + 1) = -15x^2 + 15x - \frac{3}{2}$$

$$7.v_1 = (1, 2, 3, -4), v_2 = (-5, 4, 3, 2)$$

$$u_1 = v_1$$

$$u_2 = v_2 - \frac{v_2 \cdot u_1}{u_1 \cdot u_1} \cdot u_1 = \left(-\frac{77}{15}, \frac{56}{15}, \frac{13}{5}, \frac{38}{15}\right)$$

$$x_1 = \frac{u_1}{\|u_1\|} = \left(\frac{1}{\sqrt{30}}, \frac{2}{\sqrt{30}}, \frac{3}{\sqrt{30}}, \frac{-4}{\sqrt{30}}\right)$$

$$x_2 = \frac{u_2}{\|u_2\|} = \left(-\frac{77}{15}\sqrt{\frac{15}{802}}, \frac{56}{15}\sqrt{\frac{15}{802}}, \frac{13}{5}\sqrt{\frac{15}{802}}, \frac{38}{15}\sqrt{\frac{15}{802}}\right)$$

$$\text{suppose } v_1 \cdot x = 0, v_2 \cdot x = 0$$

$$\begin{cases} x_1 + 2x_2 + 3x_3 - 4x_4 = 0 \\ -5x_1 + 4x_2 + 3x_3 + 2x_4 = 0 \end{cases}$$

$$\Rightarrow (10, 9, 0, 7), (3, 9, -7, 0)$$

$$x_3 = \left(\frac{10}{\sqrt{230}}, \frac{9}{\sqrt{230}}, 0, \frac{7}{\sqrt{230}}\right)$$

$$x_4 = \left(\frac{3}{\sqrt{139}}, \frac{9}{\sqrt{139}}, \frac{-7}{\sqrt{139}}, 0\right)$$

$$x_3, x_4 \text{ are two orthonormal basis of } U^\perp$$

$$8.U = \text{span}((1, 1, 0, 0), (0, 0, 1, 2))$$

$$C = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 0 & 1 \\ 0 & 2 \end{bmatrix}, \text{ we need to find } x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \text{ so that } Cx = b \text{ and } b \text{ is near } \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

$$C^T C x = C^T b, x = (C^T C)^{-1} C^T b$$

$$\text{so } u = Cx = C(C^T C)^{-1} C^T \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 1.5 \\ 1.5 \\ 2.2 \\ 4.4 \end{bmatrix}$$