

Math 136 Homework 6

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May 3, 2024

1.

Problem. Let A be a matrix such that A^*A is invertible. With $P_{Im A}$ given by $A(A^*A)^{-1}A^*$, find $P_{ker A}$, $P_{ker A^*}$, and $P_{Im A^*}$.

2. Let $\langle \cdot, \cdot \rangle$ be a positive definite inner product on the vector space V . Let $L : V \mapsto V$ be a linear transformation that satisfies the condition,

$$\langle u, L(v) \rangle = \langle L(u), v \rangle \forall u, v \in V.$$

Such an operator is said to be *self-adjoint*.

Let v_λ and v_μ be eigenvectors associated to the eigenvalues λ and μ of L , with $\lambda \neq \mu$.

Show that $v_\lambda \perp v_\mu$

3. Let V be the vector space of continuous functions on the closed interval $[-1, 1]$, with scalar product defined by

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

- (a) Apply the Gram-Schmidt orthogonalization process to the set $\{1, x, x^2, x^3\}$ to obtain an orthogonal set of four polynomials, $\{p_0(x), p_1(x), p_2(x), p_3(x)\}$.
- (b) Verify that p_k is a solution of the differential equation

$$(1 - x^2)y'' - 2xy' + \lambda y = 0, \text{ with } \lambda = k(k + 1)$$

for $k = 1, 2, 3, 4$.