12.11. PROBLEMS 481

12.11 Problems

Problem 12.1. E be a vector space of dimension 2, and let (e_1, e_2) be a basis of E. Prove that if a > 0 and $b^2 - ac < 0$, then the bilinear form defined such that

$$\varphi(x_1e_1 + y_1e_2, x_2e_1 + y_2e_2) = ax_1x_2 + b(x_1y_2 + x_2y_1) + cy_1y_2$$

is a Euclidean inner product.

Problem 12.2. Let C[a, b] denote the set of continuous functions $f: [a, b] \to \mathbb{R}$. Given any two functions $f, g \in C[a, b]$, let

$$\langle f, g \rangle = \int_{a}^{b} f(t)g(t)dt.$$

Prove that the above bilinear form is indeed a Euclidean inner product.

Problem 12.3. Consider the inner product

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

of Problem 12.2 on the vector space $\mathcal{C}[-\pi,\pi]$. Prove that

$$\langle \sin px, \sin qx \rangle = \begin{cases} \pi & \text{if } p = q, p, q \ge 1, \\ 0 & \text{if } p \ne q, p, q \ge 1, \end{cases}$$

$$\langle \cos px, \cos qx \rangle = \begin{cases} \pi & \text{if } p = q, \ p, q \ge 1, \\ 0 & \text{if } p \ne q, \ p, q \ge 0, \end{cases}$$

$$\langle \sin px, \cos qx \rangle = 0,$$

for all $p \ge 1$ and $q \ge 0$, and $\langle 1, 1 \rangle = \int_{-\pi}^{\pi} dx = 2\pi$.

Problem 12.4. Prove that the following matrix is orthogonal and skew-symmetric:

$$M = \frac{1}{\sqrt{3}} \begin{pmatrix} 0 & 1 & 1 & 1 \\ -1 & 0 & -1 & 1 \\ -1 & 1 & 0 & -1 \\ -1 & -1 & 1 & 0 \end{pmatrix}.$$

Problem 12.5. Let E and F be two finite Euclidean spaces, let (u_1, \ldots, u_n) be a basis of E, and let (v_1, \ldots, v_m) be a basis of F. For any linear map $f: E \to F$, if A is the matrix of f w.r.t. the basis (u_1, \ldots, u_n) and B is the matrix of f^* w.r.t. the basis (v_1, \ldots, v_m) , if G_1 is the Gram matrix of the inner product on E (w.r.t. (u_1, \ldots, u_n)) and if G_2 is the Gram matrix of the inner product on F (w.r.t. (v_1, \ldots, v_m)), then

$$B = G_1^{-1} A^{\mathsf{T}} G_2.$$