

L-27 ①

21<sup>st</sup> March 18

## Gram-Schmidt orthogonalization

Orthogonalise the functions,  $1, x, x^2$  on the interval  $(-1, 1)$ .

$$f_1(x) = 1$$

$$(1, x) = \int_{-1}^1 x \, dx = 0$$

$= 0$  (odd function, symmetric interval).

$1$  &  $x$  are orthogonal to each other.

$$f_2(x) = x$$

$$f_3(x) = x^2 - \frac{(x^2, 1)}{(1, 1)} \cdot 1 - \frac{(x^2, x)}{(x, x)} \cdot x$$

$$= x^2 - \frac{1}{3}$$

$f_1, f_2, f_3$  are  $\perp$  to each other on  $[-1, 1]$ . Legendre polynomials.

Fourier transforms.

$$1, \sin x, \sin 2x, \dots, \sin nx$$

$$\cos x, \cos 2x, \dots, \cos nx$$

are orthogonal functions.

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \sin nx + \sum_{n=1}^{\infty} b_n \cos nx$$

$$a_n = \frac{(f(x), \sin nx)}{(\sin nx, \sin nx)} \rightarrow \text{Depends on convention}$$

dot product is over  $[0, 2\pi]$ .

$$b_n = \frac{(f(x), \cos nx)}{(\cos nx, \cos nx)}$$

$$a_0 = \frac{(f(x), 1)}{(1, 1)}$$

$$\sqrt{-1} = i$$

$$\sqrt{i} = ?$$

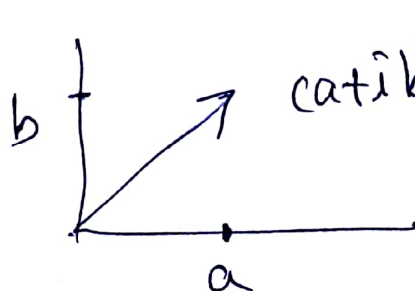
Jainam K. : Treat  $i$  as a vector  
claim is  $\sqrt{i}$  will be in the same  
direction as  $i$ .

? How do you take square-root of  
a vector?

Milind:

$$\begin{aligned} \sqrt{i} &= z & \Rightarrow i &= z^2 = (a+ib)^2 \\ & & \Rightarrow i &= -1 = a^2 - b^2 + 2iab. \\ & \text{Circled: } \begin{aligned} a^2 - b^2 &= 0 \\ 2ab &= 1 \end{aligned} & \Rightarrow \text{Circled: } i &= 1 \\ & a=b=\frac{1}{\sqrt{2}} & \text{or } a=b &= -\frac{1}{\sqrt{2}}. \end{aligned}$$

A complex number can be expressed  
as  $(a+ib)$



$$(a+ib) = R e^{i\theta}$$

$$R = \sqrt{a^2 + b^2}$$

$$\theta = \tan^{-1} \frac{b}{a}$$

L- 27

(4)

$$z_1 = R_1 e^{i\theta_1}$$

$$= a + ib_1$$

$$z_2 = R_2 e^{i\theta_2}$$

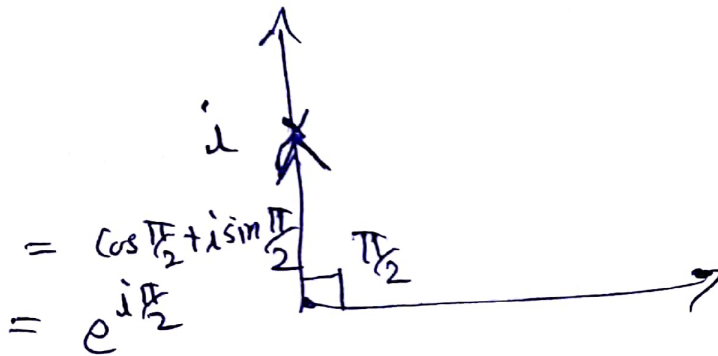
$$= a_2 + ib_2$$

$$z_1 z_2 = (R_1 R_2) e^{i(\theta_1 + \theta_2)}$$

$$z_1^2 = R_1^2 e^{2i\theta_1}$$

$$i = R e^{i\theta}$$

$$R=1, \theta = \frac{\pi}{2}$$



$$i = z_1^2 = R_1^2 e^{2i\theta_1}$$

$$R_1^2 = 1 \Rightarrow R_1 = 1$$

$$2\theta_1 = \frac{\pi}{2} \Rightarrow \theta_1 = \frac{\pi}{4}$$

$$\sqrt{i} = z_1 = 1 e^{i\frac{\pi}{4}} = \cos \frac{\pi}{4} + i \sin \frac{\pi}{4} = a + ib$$

$$a = \frac{1}{\sqrt{2}} \quad b = \frac{1}{\sqrt{2}}$$

$$i^{\frac{1}{3}} = e^{\frac{i\pi}{6}} : \text{Maharshi}$$

$$\sqrt{1} = \pm 1$$

There are two solutions to  $z^2 = 1$ .

$$z^4 = 1$$

How many solutions are expected?

↓  
4<sup>th</sup> degree equation has 4 complex solutions.

→ Tangent: An  $n^{\text{th}}$  degree equation has  $n$  roots, why? Think

$$z^n = 1 \quad , \quad \text{Give one solution.}$$

a basic complex root is  $e^{\frac{2\pi i}{n}}$

even  $e^{\frac{2\pi i}{n}}$  is a solution.

$$e^{\frac{3\pi i}{n}}$$

$$e$$

"

"

$$e^{\frac{(n-1)2\pi i}{n}}$$

"

"

,

1.

roots  
of unity

(6)

$$1 = e^{n \frac{2\pi j}{n}} = e^{0 \frac{2\pi j}{n}}$$

Depending on the convention the  
n roots of unity are

$$e^{j \frac{2\pi j}{n}}$$

with  $j=0, \dots, n-1$

or  $j=1, \dots, n.$