

Problem 7.

$$d^2 = \inf \left\{ \int_0^\infty |e^{-3t} - ae^{-t} - be^{2t}|^2 dt : a \in \mathbb{C} \text{ and } b \in \mathbb{C} \right\}$$

$$= \int_0^\infty |e^{-3t} - \alpha e^{-t} - \beta e^{2t}|^2 dt.$$

$$(e^{-3t}, e^{-t}) = \alpha (e^{-t}, e^{-t}) + \beta (e^{-2t}, e^{-t})$$

$$(e^{-3t}, e^{-2t}) = \alpha (e^{-t}, e^{-2t}) + \beta (e^{-2t}, e^{-2t})$$

$$\begin{bmatrix} \frac{1}{4} \\ \frac{1}{5} \end{bmatrix} = \begin{bmatrix} \frac{1}{2} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{4} \end{bmatrix} \begin{bmatrix} \alpha \\ \beta \end{bmatrix}.$$

$$\begin{bmatrix} \alpha \\ \beta \end{bmatrix} = \begin{bmatrix} -\frac{3}{10} \\ \frac{6}{5} \end{bmatrix}$$

$$d^2 = \|e^{-3t} - \alpha e^{-t} - \beta e^{2t}\|^2$$

$$= \|e^{-3t}\|^2 - \|\alpha e^{-t} + \beta e^{-2t}\|^2$$

$$= \frac{1}{6} - \begin{bmatrix} -\frac{3}{10} & \frac{6}{5} \end{bmatrix} \begin{bmatrix} \frac{1}{2} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{4} \end{bmatrix} \begin{bmatrix} -\frac{3}{10} \\ \frac{6}{5} \end{bmatrix}$$

$$= \frac{1}{60}$$

$$d = 0.0408$$