

Read: Lax, Chapter 7, pages 77–100.

1. Let $X = \mathbb{R}^3$, and define the inner product by

$$\langle x, y \rangle = y^T A x = \begin{bmatrix} y_1 & y_2 & y_3 \end{bmatrix} \begin{bmatrix} 2 & -\sqrt{2} & 0 \\ -\sqrt{2} & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}.$$

Find the norm of the three unit basis vectors e_1 , e_2 , and e_3 , the angles between them, and the orthogonal complements of the lines that they span.

2. Given a linear map $A: X \rightarrow X$, define $f: X \rightarrow X$ by $f(x, y) = x^T A y$.

- Write the inner product $f(x, y) = 3x_1y_1 - x_1y_2 - x_2y_1 + 2x_2y_2 - x_2y_3 - x_3y_2 + 3x_3y_3$ as $f(x, y) = x^T A y$.
- Find an orthonormal basis v_1, v_2, v_3 of \mathbb{R}^3 so that with respect to this basis, $f(z, w) = z^T D w$ for some diagonal matrix D .
- Write a formula for $f(z, w)$ like in Part (b), but with respect to this new basis.
- State and prove necessary and sufficient conditions on A for f to be an inner product.

3. Let Y, Z be subspaces of an inner product space X .

- Show that $Y \subseteq Y^{\perp\perp}$, with equality holding if $\dim X < \infty$.
- Give an example of an infinite dimensional space where equality does not hold.
- Show that $(Y + Z)^\perp = Y^\perp \cap Z^\perp$.

4. Use the Gram-Schmidt process to find an orthonormal basis for the subspace of \mathbb{R}^4 spanned by $y_1 = (1, 2, 1, 1)$, $y_2 = (1, -1, 0, 2)$ and $y_3 = (2, 0, 1, 1)$.

Then write the vector $v = (4, 1, 2, 4)$ in this basis.

5. Let X be the vector space of all continuous real-valued functions on $[0, 1]$. Define an inner product on X by

$$(f, g) = \int_0^1 f(t)g(t) dt.$$

Let Y be the subspace of X spanned by f_0, f_1, f_2, f_3 , where $f_k(x) = x^k$.

- Use the Gram-Schmidt process to construct an orthonormal basis for Y .
- Write $f(x) = 2x^3 - x^2 + 4$ using your basis from Part (a).