

1) Determine, if the following set of vectors are linearly independent or not. Give a reason for your answer. Functions are elements of the space of piecewise continuous functions on  $[0, 1)$ .

a)  $(1, 0, 1), (1, 1, 0), (1, 1, 1)$  LI

b)  $(1, 1), (1, -1)$  Orthogonal, hence LI

c)  $(1, 1), (2, 1), (2, 2)$ . 3 vectors in  $\mathbb{R}^2$  are always LD

d)  $\chi_{[0,1)}, \chi_{[0,1/2)}$  LI

e)  $x, x^2$  and  $x^3$  LI

2) Which of the following sets of vectors is generating for  $\mathbb{R}^3$ ?

a)  $(1, 0, 1), (1, 0, -1), (0, 1, 0)$ . Generating

b)  $(1, 1, 0), (1, 2, 1), (0, 1, 1)$ . LD, hence not generating (need 3 LI vectors in  $\mathbb{R}^3$  to have generating set)

c)  $(1, 1, 1), (1, 0, -1), (0, 1, 0), (-1, 0, 2)$ . Generating

3) Show that the vectors  $(1, -1, 1), (1, 1, 0), (1, -1, -2)$  form an orthogonal basis for  $\mathbb{R}^3$

and then determine the constants  $a, b, c \in \mathbb{R}$  such that

$$(2, -4, 3) = a(1, -1, 1) + b(1, 1, 0) + c(1, -1, -2).$$

$$a = \frac{(2, -4, 3) \cdot (1, -1, 1)}{3} = \frac{2 + 4 + 3}{3} = 3$$

$$b = \frac{(2, -4, 3) \cdot (1, 1, 0)}{2} = \frac{2 - 4}{2} = -1$$

$$c = \frac{(2, -4, 3) \cdot (1, -1, -2)}{6} = \frac{2 + 4 - 6}{6} = 0$$

In the following we use the inner product  $((x_1, \dots, x_n), (y_1, \dots, y_n)) = x_1y_1 + \dots + x_ny_n$  on  $\mathbb{R}^n$ . All vector spaces of functions are viewed as subspaces of piecewise continuous functions on  $[0, 1)$  with the inner product

$$(f, g) = \int_0^1 f(x)g(x) dx.$$

In all of the problems use the Gram-Schmidt orthogonalization to construct of orthogonal set of vectors with the same linear span as the given vectors.

1)  $v_1 = (1, 2), v_2 = (-1, 1)$ .  $u_1 = (1, 2), u_2 = \frac{3}{5}(-2, 1)$

$$u_2 = v_2 - \frac{(v_2, v_1)}{\|v_1\|^2} v_1 = (-1, 1) - \frac{1}{5}(1, 2) \\ = \left(-\frac{6}{5}, \frac{3}{5}\right) = \frac{3}{5}(-2, 1)$$

2)  $v_1 = (1, 0, 1), v_2 = (0, 1, 1), v_3 = (1, 0, -1)$ .

$$u_1 = (1, 0, 1) \quad u_2 = \frac{1}{2}(-1, 2, 1) \quad u_3 = \frac{2}{3}(1, 1, -2)$$

$$u_2 = (0, 1, 1) - \frac{1}{2}(1, 0, 1) = \left(-\frac{1}{2}, 1, \frac{1}{2}\right); \|u_2\|^2 = \frac{1}{4}(1+4+1) = \frac{3}{2}$$

$$u_3 = (1, 0, -1) - 0 - \frac{2}{3} \left(-\frac{1}{2}, \frac{1}{2}\right) \cdot \frac{1}{2}(-1, 2, 1) \\ = (1, 0, -1) + \left(-\frac{1}{3}, \frac{2}{3}, \frac{1}{3}\right) = \left(\frac{2}{3}, \frac{2}{3}, -\frac{2}{3}\right) = \frac{2}{3}(1, 1, -2)$$

3)  $f(x) = 1, g(x) = 2 - 3x^2$

$$u_1(x) = 1; u_2(x) = 1 - 3x^2$$

$$(f, g) = \int_0^1 2 - 3x^2 = 2x - x^3 \Big|_0^1 = 1$$

$$u_2(x) = 2 - 3x^2 - 1 = 1 - 3x^2$$

4)  $f(x) = \chi_{[0,1)}, g(x) = 2\chi_{[0,1/2)}$

$$u_1(x) = \chi_{[0,1)}(x); u_2(x) = \chi_{[0,1/2)}(x) - \chi_{[1/2,1)}(x)$$

$$(f, g) = 2 \int_0^1 \chi_{[0,1)}(x) \chi_{[0,1/2)}(x) dx = 2 \int_0^{1/2} dx = 1$$

$$u_2(x) = 2(\chi_{[0,1/2)}(x) - \chi_{[0,1)}(x)) = \chi_{[0,1/2)}(x) - \chi_{[1/2,1)}(x)$$

1) Denote by  $W$  the plane  $\{(x, y, z) \in \mathbb{R}^3 : x + y + z = 0\}$ .

a) Find the formula for the orthogonal projection  $P: \mathbb{R}^3 \rightarrow W$ .

$$P(x, y, z) = \frac{1}{3} (2x - y - z, -x + 2y - z, -x - y + 2z)$$

i) The vectors  $u_1 = (1, 1, -2)$  and  $u_2 = (1, -1, 0)$  form an orthogonal basis for  $W$ . The orthogonal projection is then  $P(v) = \frac{(v, u_1)}{\|u_1\|^2} u_1 + \frac{(v, u_2)}{\|u_2\|^2} u_2$ .

ii)  $\|u_1\|^2 = 1 + 1 + (-2)^2 = 6$ ,  $\|u_2\|^2 = 1^2 + (-1)^2 = 2$ .

iii)  $((x, y, z), (1, 1, -2)) = x + y - 2z$

$((x, y, z), (1, -1, 0)) = x - y$ .

iv)  $P(x, y, z) = \frac{x + y - 2z}{6} (1, 1, -2) + \frac{x - y}{2} (1, -1, 0)$  and

$$\frac{x + y - 2z}{6} + \frac{x - y}{2} = \frac{x + y - 2z + 3x - 3y}{6} = \frac{4x - 2y - 2z}{6} = \frac{2x - y - z}{3}$$

and then the same calculation for the other coordinates.

b) What is  $P(1, 0, -1) = (1, 0, -1)$

We insert into the formula we got in (a) or notice, that  $(1, 0, -1) \in W$ .

2) Let  $W$  be the space of functions on  $[0, 1]$  generated by the step functions  $\chi_{[0, 1/2]}$  and  $\chi_{[1/2, 1]}$ . Notice that those two functions form an orthogonal basis for  $W$  and  $\|\chi_{[0, 1/2]}\|^2 = \|\chi_{[1/2, 1]}\|^2 = 1/2$ . Find the orthogonal projection of the function  $f(x) = 3x^2$  onto  $W$ .

$$P(f)(x) = \frac{1}{4} \chi_{[0, 1/2]}(x) + \frac{7}{4} \chi_{[1/2, 1]}(x) \iff \left[ \frac{1}{4}, \frac{7}{4} \right]$$

$$\begin{aligned} P(3x^2)(x) &= [\text{Average value of } 3x^2 \text{ over } [0, 1/2)] \chi_{[0, 1/2]}(x) \\ &+ [\text{Average value of } 3x^2 \text{ over } [1/2, 1)] \chi_{[1/2, 1]}(x) \\ &= \left[ 2 \int_0^{1/2} 3x^2 dx \right] \chi_{[0, 1/2]}(x) + \left[ 2 \int_{1/2}^1 3x^2 dx \right] \chi_{[1/2, 1]}(x) \end{aligned}$$

$$6 \int_0^{1/2} x^2 dx = 2 \cdot \left[ x^3 \right]_0^{1/2} = \frac{1}{4}$$

$$6 \int_{1/2}^1 x^2 dx = 2 \cdot \left[ x^3 \right]_{1/2}^1 = 2 - \frac{1}{4} = \frac{7}{4}$$