

EX 5.2.1: Let vectors $\mathbf{v}, \mathbf{w} \in \mathbb{R}^2$ such that $\mathbf{v} = (1, 2)^T$ and $\mathbf{w} = \begin{bmatrix} 3 \\ -1 \end{bmatrix}$.

Moreover, define inner product $\langle \cdot, \cdot \rangle$ on \mathbb{R}^2 as so: $\langle \mathbf{v}, \mathbf{w} \rangle := v_1 w_1 + v_2 w_2 = \mathbf{v}^T \mathbf{w}$

- (a) Compute inner product $\langle \mathbf{v}, \mathbf{w} \rangle$.

$$\langle \mathbf{v}, \mathbf{w} \rangle = \sum_{k=1}^2 v_k w_k = v_1 w_1 + v_2 w_2 = (1)(3) + (2)(-1) = 3 - 2 = \boxed{1}$$

- (b) Are \mathbf{v} & \mathbf{w} orthogonal? No, since inner product $\langle \mathbf{v}, \mathbf{w} \rangle \neq 0$

- (c) Compute induced norms $\|\mathbf{v}\|$ and $\|\mathbf{w}\|$.

$$\|\mathbf{v}\|^2 = \langle \mathbf{v}, \mathbf{v} \rangle = \sum_{k=1}^2 v_k^2 = v_1^2 + v_2^2 = (1)^2 + (2)^2 = 5 \implies \|\mathbf{v}\| = \sqrt{5}$$

$$\|\mathbf{w}\|^2 = \langle \mathbf{w}, \mathbf{w} \rangle = \sum_{k=1}^2 w_k^2 = w_1^2 + w_2^2 = (3)^2 + (-1)^2 = 10 \implies \|\mathbf{w}\| = \sqrt{10}$$

- (d) Compute induced metric $d(\mathbf{v}, \mathbf{w})$.

$$[d(\mathbf{v}, \mathbf{w})]^2 = \|\mathbf{v} - \mathbf{w}\|^2 = \left\| \begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 3 \\ -1 \end{bmatrix} \right\|^2 = \left\| \begin{bmatrix} -2 \\ 3 \end{bmatrix} \right\|^2 = \left\langle \begin{bmatrix} -2 \\ 3 \end{bmatrix}, \begin{bmatrix} -2 \\ 3 \end{bmatrix} \right\rangle = 13 \implies d(\mathbf{v}, \mathbf{w}) = \sqrt{13}$$

- (e) Compute orthogonal projections $\text{proj}_{\mathbf{w}} \mathbf{v}$ and $\text{proj}_{\mathbf{v}} \mathbf{w}$.

$$\text{proj}_{\mathbf{w}} \mathbf{v} = \frac{\langle \mathbf{v}, \mathbf{w} \rangle}{\langle \mathbf{w}, \mathbf{w} \rangle} \mathbf{w} = \frac{1}{10} \mathbf{w} = \frac{1}{10} (3, -1)^T = \left(\frac{3}{10}, -\frac{1}{10} \right)^T, \quad \text{proj}_{\mathbf{v}} \mathbf{w} = \frac{\langle \mathbf{w}, \mathbf{v} \rangle}{\langle \mathbf{v}, \mathbf{v} \rangle} \mathbf{v} = \frac{1}{5} \mathbf{v} = \frac{1}{5} (1, 2)^T = \left(\frac{1}{5}, \frac{2}{5} \right)^T$$

EX 5.2.2: Let matrices $A, B \in \mathbb{R}^{2 \times 2}$ such that $A = \begin{bmatrix} 1 & -2 \\ -4 & 4 \end{bmatrix}$ and $B = \begin{bmatrix} -5 & -3 \\ 0 & -1 \end{bmatrix}$.

Moreover, define inner product $\langle \cdot, \cdot \rangle$ on $\mathbb{R}^{2 \times 2}$ as so: $\langle A, B \rangle := a_{11} b_{11} + a_{12} b_{12} + a_{21} b_{21} + a_{22} b_{22}$

- (a) Compute inner product $\langle A, B \rangle$.

$$\langle A, B \rangle = \sum_{i=1}^2 \sum_{j=1}^2 a_{ij} b_{ij} = a_{11} b_{11} + a_{12} b_{12} + a_{21} b_{21} + a_{22} b_{22} = (1)(-5) + (-2)(-3) + (-4)(0) + (4)(-1) = \boxed{-3}$$

- (b) Are A & B orthogonal? No, since inner product $\langle A, B \rangle \neq 0$

- (c) Compute induced norms $\|A\|$ and $\|B\|$.

$$\|A\|^2 = \langle A, A \rangle = \sum_{i=1}^2 \sum_{j=1}^2 a_{ij}^2 = a_{11}^2 + a_{12}^2 + a_{21}^2 + a_{22}^2 = (1)^2 + (-2)^2 + (-4)^2 + (4)^2 = 37 \implies \|A\| = \sqrt{37}$$

$$\|B\|^2 = \langle B, B \rangle = \sum_{i=1}^2 \sum_{j=1}^2 b_{ij}^2 = b_{11}^2 + b_{12}^2 + b_{21}^2 + b_{22}^2 = (-5)^2 + (-3)^2 + (0)^2 + (-1)^2 = 35 \implies \|B\| = \sqrt{35}$$

- (d) Compute induced metric $d(A, B)$.

$$[d(A, B)]^2 = \|A - B\|^2 = \left\| \begin{bmatrix} 6 & 1 \\ -4 & 5 \end{bmatrix} \right\|^2 = \left\langle \begin{bmatrix} 6 & 1 \\ -4 & 5 \end{bmatrix}, \begin{bmatrix} 6 & 1 \\ -4 & 5 \end{bmatrix} \right\rangle = 78 \implies d(A, B) = \sqrt{78}$$

- (e) Compute orthogonal projections $\text{proj}_B A$ and $\text{proj}_A B$.

$$\text{proj}_B A = \frac{\langle A, B \rangle}{\langle B, B \rangle} B = \left(\frac{-3}{35} \right) B = -\frac{3}{35} \begin{bmatrix} -5 & -3 \\ 0 & -1 \end{bmatrix} = \begin{bmatrix} 3/7 & 9/35 \\ 0 & 3/35 \end{bmatrix}$$

$$\text{proj}_A B = \frac{\langle B, A \rangle}{\langle A, A \rangle} A = \left(\frac{-3}{37} \right) A = -\frac{3}{37} \begin{bmatrix} 1 & -2 \\ -4 & 4 \end{bmatrix} = \begin{bmatrix} -3/37 & 6/37 \\ 12/37 & -12/37 \end{bmatrix}$$

EX 5.2.3: Let polynomials $p, q \in P_2$ such that $p(t) = t^2 - 3t$ and $q(t) = 4 - t - t^2$.

Moreover, define inner product $\langle \cdot, \cdot \rangle$ on P_2 as so: $\langle p, q \rangle := p(0)q(0) + p(1)q(1) + p(3)q(3)$

- (a) Compute inner product $\langle p, q \rangle$.

First, evaluate polynomials p & q at the prescribed points 0, 1, 3 as these values will be used several times:

$$p(0) = (0)^2 - 3(0) = 0 \quad q(0) = 4 - (0) - (0)^2 = 4$$

$$p(1) = (1)^2 - 3(1) = -2 \quad q(1) = 4 - (1) - (1)^2 = 2$$

$$p(3) = (3)^2 - 3(3) = 0 \quad q(3) = 4 - (3) - (3)^2 = -8$$

$$\langle p, q \rangle = p(0)q(0) + p(1)q(1) + p(3)q(3) = (0)(4) + (-2)(2) + (0)(-8) = \boxed{-4}$$

- (b) Are $p(t)$ & $q(t)$ orthogonal?

$$\boxed{\text{No, since inner product } \langle p, q \rangle \neq 0}$$

- (c) Compute induced norms $\|p\|$ and $\|q\|$.

It's easier & less messy to find the **square norm** first, then take the square root:

$$\|p\|^2 = \langle p, p \rangle = p(0)p(0) + p(1)p(1) + p(3)p(3) = (0)(0) + (-2)(-2) + (0)(0) = 4 \implies \|p\| = 2$$

$$\|q\|^2 = \langle q, q \rangle = q(0)q(0) + q(1)q(1) + q(3)q(3) = (4)(4) + (2)(2) + (-8)(-8) = 84 \implies \|q\| = \sqrt{84}$$

- (d) Compute induced metric $d(p, q)$.

It's far easier & less work to find the **square metric** first using properties of inner product, then take the square root:

$$[d(p, q)]^2 = \|p - q\|^2 = \langle p - q, p - q \rangle = \langle p, p \rangle - 2\langle p, q \rangle + \langle q, q \rangle = 4 - 2(-4) + 84 = 96 \implies d(p, q) = \sqrt{96}$$

- (e) Compute orthogonal projections $\text{proj}_q p$ and $\text{proj}_p q$.

$$\text{proj}_q p = \frac{\langle p, q \rangle}{\langle q, q \rangle} q = \frac{-4}{84} q = -\frac{1}{21} (4 - t - t^2) = \boxed{-\frac{4}{21} + \frac{1}{21}t + \frac{1}{21}t^2}$$

$$\text{proj}_p q = \frac{\langle q, p \rangle}{\langle p, p \rangle} p = \frac{-4}{4} p = (-1)(t^2 - 3t) = \boxed{3t - t^2}$$

EX 5.2.4: Let functions $f, g \in C[0, \pi]$ such that $f(x) = \sin(2x)$ and $g(x) = \cos x$.

Moreover, define inner product $\langle \cdot, \cdot \rangle$ on $C[0, \pi]$ as so: $\langle f, g \rangle := \int_0^\pi f(x)g(x) dx$

(a) Compute inner product $\langle f, g \rangle$.

$$\begin{aligned} \langle f, g \rangle &= \int_0^\pi \sin(2x) \cos x dx \stackrel{[*1]}{=} \int_0^\pi (2 \sin x \cos x) \cos x dx = 2 \int_0^\pi \cos^2 x \sin x dx \\ &\stackrel{CV}{=} 2 \int_{-1}^{-1} u^2 (-du) \stackrel{[*2]}{=} 2 \int_{-1}^1 u^2 du = 2 \left[\frac{1}{3} u^3 \right]_{u=-1}^{u=1} \stackrel{FTC}{=} 2 \left[\frac{1}{3} (1)^3 - \frac{1}{3} (-1)^3 \right] = 2 \left(\frac{2}{3} \right) = \boxed{\frac{4}{3}} \end{aligned}$$

[*1] : $\sin(2\theta) = 2 \sin \theta \cos \theta$ (Double-Angle Identity for Sine)

CV: Let $u = \cos x \implies du = -\sin x dx \implies \sin x dx = -du$ and $u(\pi) = \cos(\pi) = -1, u(0) = \cos(0) = 1$

[*2] : $-\int_a^b f(x) dx = \int_b^a f(x) dx$ (Flip Interval Rule for Definite Integrals)

(b) Are $f(x)$ & $g(x)$ orthogonal?

No, since inner product $\langle f, g \rangle \neq 0$

(c) Compute induced norms $\|f\|$ and $\|g\|$.

It's easier & less messy to find the **square norm** first, then take the square root:

$$\begin{aligned} \|f\|^2 = \langle f, f \rangle &= \int_0^\pi \sin^2(2x) dx \stackrel{[*3]}{=} \int_0^\pi \frac{1 - \cos(4x)}{2} dx = \frac{1}{2} \int_0^\pi [1 - \cos(4x)] dx = \frac{1}{2} \left[x - \frac{1}{4} \sin(4x) \right]_{x=0}^{x=\pi} \\ &\stackrel{FTC}{=} \frac{1}{2} \left[\left(\pi - \frac{1}{4} \sin(4\pi) \right) - \left(0 - \frac{1}{4} \sin(0) \right) \right] = \frac{\pi}{2} \implies \boxed{\|f\| = \sqrt{\frac{\pi}{2}}} \end{aligned}$$

$$\begin{aligned} \|g\|^2 = \langle g, g \rangle &= \int_0^\pi \cos^2 x dx \stackrel{[*4]}{=} \int_0^\pi \frac{1 + \cos(2x)}{2} dx = \frac{1}{2} \int_0^\pi [1 + \cos(2x)] dx = \frac{1}{2} \left[x + \frac{1}{2} \sin(2x) \right]_{x=0}^{x=\pi} \\ &\stackrel{FTC}{=} \frac{1}{2} \left[\left(\pi + \frac{1}{2} \sin(2\pi) \right) - \left(0 + \frac{1}{2} \sin(0) \right) \right] = \frac{\pi}{2} \implies \boxed{\|g\| = \sqrt{\frac{\pi}{2}}} \end{aligned}$$

[*3] : $\sin^2 \theta = \frac{1 - \cos(2\theta)}{2}$ (Half-Angle Identity for Sine)

[*4] : $\cos^2 \theta = \frac{1 + \cos(2\theta)}{2}$ (Half-Angle Identity for Cosine)

(d) Compute induced metric $d(f, g)$.

It's far easier & less work to find the **square metric** first using properties of inner product, then take the square root:

$$[d(f, g)]^2 = \|f - g\|^2 = \langle f - g, f - g \rangle = \langle f, f \rangle - 2\langle f, g \rangle + \langle g, g \rangle = \frac{\pi}{2} - 2 \left(\frac{4}{3} \right) + \frac{\pi}{2} = \pi - \frac{8}{3} \implies \boxed{d(f, g) = \sqrt{\pi - \frac{8}{3}}}$$

Notice that this was far less work than directly computing the integral $[d(f, g)]^2 = \|f - g\|^2 = \int_0^\pi [\sin(2x) - \cos x]^2 dx$

Here's why "foiling" the inner product $\langle f - g, f - g \rangle$ works (using axioms & properties of inner product spaces):

$$\langle f - g, f - g \rangle \stackrel{IPS5}{=} \langle f - g, f \rangle - \langle f - g, g \rangle \stackrel{IP3}{=} (\langle f, f \rangle - \langle g, f \rangle) - (\langle f, g \rangle - \langle g, g \rangle) \stackrel{IPS3}{=} \langle f, f \rangle - \langle f, g \rangle - \langle f, g \rangle + \langle g, g \rangle = \langle f, f \rangle - 2\langle f, g \rangle + \langle g, g \rangle$$

(e) Compute orthogonal projections $\text{proj}_g f$ and $\text{proj}_f g$.

$$\text{proj}_g f = \frac{\langle f, g \rangle}{\langle g, g \rangle} g = \frac{4/3}{\pi/2} \cos x = \boxed{\frac{8}{3\pi} \cos x}$$

$$\text{proj}_f g = \frac{\langle g, f \rangle}{\langle f, f \rangle} f = \frac{4/3}{\pi/2} \sin(2x) = \boxed{\frac{8}{3\pi} \sin(2x)}$$