## Homework 8

## Due on April 8th Thursday before 1pm on gradescope.

1. (10 pts) Let V = C([-1,1]). Let  $W_e$  and  $W_o$  denote subspaces of V consisting of the even and odd functions (see HW#1 Problem 7 for definition), respectively. Prove that  $W_e^{\perp} = W_o$ , where the inner product is defined as

$$\langle f,g\rangle = \int_{-1}^{1} f(t)g(t)dt.$$

- 2. (10 pts) Let V be an inner product space (not necessarily finite dimensional) and let  $S = \{v_1, \dots, v_k\}$  be an orthonormal set in V.
  - (a) Prove Bessel's Inequality:

$$\forall x \in V, \quad \|x\|^2 \ge \sum_{i=1}^k |\langle x, v_i \rangle|^2$$

(b) Prove that Bessel's inequality above is an equality if and only if  $x \in Span(S)$ .

Hint: use Theorem 6.6.

- 3. (20 pts)
  - (a) Consider  $V = P(\mathbb{R})$  with inner product

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

Find the projection of  $4 + 3x - 2x^2$  onto the subspace  $W = P_1(\mathbb{R})$ .

- (b) Consider  $V = \mathbb{R}^3$  with standard inner product, find projection of  $\begin{pmatrix} 2\\1\\3 \end{pmatrix}$  onto $W = \left\{ \begin{pmatrix} x\\y\\z \end{pmatrix} : x + 3y 2z = 0 \right\}.$
- 4. (10 pts) Let V be a finite-dimensional product space. Let  $T: V \longrightarrow V$  be a linear operator. Prove that if T is invertible, then  $T^*$  is invertible and  $(T^*)^{-1} = (T^{-1})^*$ . **Hint**: use Theorem 6.10 and the fact that  $(A^*)^{-1} = (A^{-1})^*$  for a square matrix (because  $(A^T)^{-1} = (A^{-1})^T$  and  $(\bar{A})^{-1} = \bar{A}^{-1}$ .)

- 5. (10 pts) Let V be a product space (maybe not be finite-dimensional). Prove that  $||T(x)|| = ||x||, \forall x \in V$  if and only if  $\langle T(x), T(y) \rangle = \langle x, y \rangle, \forall x, y \in V$ . Hint: use polar identity in HW#7.
- 6. (10 pts) Consider  $V = P_1(\mathbb{R})$  with  $\langle f(x), g(x) \rangle = \int_{-1}^1 f(t)g(t)dt$  and the linear operator  $T: V \longrightarrow V$  defined by T[f(x)] = f'(x) + 3f(x). Evaluate  $T^*[g(x)]$  where g(x) = 4 - 2x. **Hint**: To find  $T^*$ , one way is to use its matrix representation. Be ware that  $\beta$  must be an orthonormal basis in Theorem 6.10.
- 7. (10 pts) Use the least square approximation to find the best fits with (i) a linear function and (ii) a quadratic function, for the following data on x-y plane

$$\{(-3,9), (-2,6), (0,2), (1,1)\}$$

- 8. (20 pts) Let V be a finite-dimensional product space. Let  $T: V \longrightarrow V$  be a linear operator. Prove that
  - (a)  $N(T^*T) = N(T)$ . Deduce that  $rank(T^*T) = rank(T)$ .
  - (b)  $rank(T) = rank(T^*)$ . Deduce that  $rank(TT^*) = rank(T)$ .