

Worksheet 11/13. Math 110, Fall 2013.

These problems are intended as supplementary material to the homework exercises and will hopefully give you some more practice with actual examples. In particular, they may be easier/harder than homework. Send me an email if you have any questions!

Gram-Schmidt; orthogonal projections

Throughout this worksheet V will always be a finite dimensional vector space over $F = \mathbb{R}, \mathbb{C}$.

1. a) Consider the Euclidean space (\mathbb{R}^3, \cdot) . Perform the Gram-Schmidt process on the following linearly independent list

$$(v_1, v_2, v_3) \stackrel{\text{def}}{=} \left(\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right)$$

Find the point in $U = \text{span}(v_1, v_2)$ that is closest to the standard basis vector e_2 (distance is with respect to the dot product).

b) Consider the inner product space $(\mathbb{R}^3, \langle, \rangle)$, where

$$\langle \underline{x}, \underline{y} \rangle = 2x_1y_1 - x_2y_1 - x_1y_2 + x_2y_2 + x_3y_3, \quad \text{for } \underline{x}, \underline{y} \in \mathbb{R}^3$$

- verify that this defines an inner product on \mathbb{R}^3 (*Hint: to show the 'positive definite' property ($\langle \underline{x}, \underline{x} \rangle \geq 0$) you will need to 'complete the square'.*)
- What is $\|e_1\|, \|e_2\|, \|e_3\|$, where (e_1, e_2, e_3) is the standard basis of \mathbb{R}^3 , with respect to this inner product?
- Is the list (e_1, e_2, e_3) orthogonal with respect to this inner product?
- Find an orthonormal basis (z_1, z_2, z_3) of \mathbb{R}^3 (with respect to \langle, \rangle above) such that $z_1 \in \text{span}(e_1)$, $z_1, z_2 \in \text{span}(e_1, e_2)$.
- Find the point in $W = \text{span}(e_1, e_2)$ that is closest to e_3 (distance is with respect to the norm induced by \langle, \rangle).

2. Let $(v_1, v_2, v_3) \subset \mathbb{R}^3$ be linearly independent, where we are considering the Euclidean space \mathbb{R}^3 (ie, inner product space with inner product = dot product). Describe all orthonormal lists $(e_1, e_2, e_3) \subset \mathbb{R}^3$ such that $e_1 \in \text{span}(v_1)$. (*Hint: what are the possible choices for e_1, e_2, e_3 ?*)

3. Consider the orthonormal list in Euclidean space \mathbb{C}^3

$$\left(\begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -\sqrt{-1}/\sqrt{2} \end{bmatrix}, \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ \sqrt{-1}/\sqrt{2} \end{bmatrix} \right)$$

Extend this list to an orthonormal basis of \mathbb{C}^3 .

Find an orthonormal basis vector of $\text{null}(\overline{A}^t)$. What do you notice? Can you explain this? (*Hint: adjoints!*)

Adjoint; functionals

4. Consider the Euclidean space \mathbb{C}^3 , and let $T \in L(\mathbb{C}^3)$ be defined by the matrix

$$A = \begin{bmatrix} \sqrt{-1} & -1 & 0 \\ 0 & \sqrt{-2} + 1 & 1 \\ \sqrt{5} & -\sqrt{-1} & 0 \end{bmatrix}$$

(so that $T(\underline{x}) = A\underline{x}$). Determine the adjoint of T : that is, for any $\underline{w} \in \mathbb{C}^3$ what is $T^*(\underline{w})$?

5. Let (V, \langle, \rangle) be an inner product space, $T \in L(V)$. Suppose that $w \in \text{null}(T^*)$, $w \neq 0$. Show that $\text{range}(T) \subset \text{span}(w)^\perp$. By considering this result prove that T is an isomorphism if and only if T^* is an isomorphism. (Note: we are NOT saying that T^* is the inverse of T)

6. Let (V, \langle, \rangle_V) and (W, \langle, \rangle_W) be inner product spaces, $T \in L(V, W)$. Suppose that $T^*T = I_V$ (the identity on V). Prove that $TT^* \in L(W)$ is the 'orthogonal projection onto $U = \text{range}(T)$ ' operator; that is, $TT^* = P_U$, where P_U is the orthogonal projection operator defined in Ch. 6 of Axler.