

1. (a) We have

$$\begin{aligned} W &= \{(x, y, z) \mid x + 2y - z = 0\} = \{(-2y + z, y, z) \mid y, z \in \mathbb{R}\} \\ &= \{y(-2, 1, 0) + z(1, 0, 1) \mid y, z \in \mathbb{R}\} = \{\lambda_1(1, 0, 1) + \lambda_2(-2, 1, 0) \mid \lambda_1, \lambda_2 \in \mathbb{R}\} \\ &= \{\lambda_1 \mathbf{v}_1 + \lambda_2 \mathbf{v}_2 \mid \lambda_1, \lambda_2 \in \mathbb{R}\} = \langle \mathbf{v}_1, \mathbf{v}_2 \rangle, \end{aligned}$$

which verifies that $\mathbf{v}_1$ and $\mathbf{v}_2$ span W .

(b) First stage: observe that $\|\mathbf{v}_1\| = \sqrt{1 + 0 + 1} = \sqrt{2}$, so that

$$\mathbf{b}_1 = \hat{\mathbf{v}}_1 = \frac{1}{\sqrt{2}}(1, 0, 1).$$

Second stage:

$$\begin{aligned} \mathbf{w}_2 &= \mathbf{v}_2 - (\mathbf{v}_2 \cdot \mathbf{b}_1)\mathbf{b}_1 = (-2, 1, 0) - \frac{-2}{2}(1, 0, 1) = (-1, 1, 1), \\ \mathbf{b}_2 &= \hat{\mathbf{w}}_2 = \frac{1}{\sqrt{3}}(-1, 1, 1). \end{aligned}$$

Thus an orthonormal basis for W is $\left\{ \frac{1}{\sqrt{2}}(1, 0, 1), \frac{1}{\sqrt{3}}(-1, 1, 1) \right\}$.

2. (a) We have

$$\begin{aligned} W &= \{(x, y, z, w) \mid x - y + z - w = 0\} = \{(y - z + w, y, z, w) \mid y, z, w \in \mathbb{R}\} \\ &= \{y(1, 1, 0, 0) + z(-1, 0, 1, 0) + w(1, 0, 0, 1) \mid y, z, w \in \mathbb{R}\} \\ &= \{\lambda_1 \mathbf{v}_1 + \lambda_2 \mathbf{v}_2 + \lambda_3 \mathbf{v}_3 \mid \lambda_1, \lambda_2, \lambda_3 \in \mathbb{R}\} = \langle \mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \rangle, \end{aligned}$$

which verifies that $\mathbf{v}_1, \mathbf{v}_2$ and $\mathbf{v}_3$ span W .

(b) First stage: observe that $\|\mathbf{v}_1\| = \sqrt{1 + 1 + 0 + 0} = \sqrt{2}$, so that

$$\mathbf{b}_1 = \hat{\mathbf{v}}_1 = \frac{1}{\sqrt{2}}(1, 1, 0, 0).$$

Second stage:

$$\begin{aligned} \mathbf{w}_2 &= \mathbf{v}_2 - (\mathbf{v}_2 \cdot \mathbf{b}_1)\mathbf{b}_1 = (-1, 0, 1, 0) - \frac{-1}{2}(1, 1, 0, 0) = \frac{1}{2}(-1, 1, 2, 0), \\ \mathbf{b}_2 &= \hat{\mathbf{w}}_2 = \frac{1}{\sqrt{6}}(-1, 1, 2, 0). \end{aligned}$$

Third stage:

$$\begin{aligned}\mathbf{w}_3 &= \mathbf{v}_3 - (\mathbf{v}_3 \cdot \mathbf{b}_1)\mathbf{b}_1 - (\mathbf{v}_3 \cdot \mathbf{b}_2)\mathbf{b}_2 \\ &= (1, 0, 0, 1) - \frac{1}{2}(1, 1, 0, 0) - \frac{-1}{6}(-1, 1, 2, 0) = \frac{1}{3}(1, -1, 1, 3), \\ \mathbf{b}_3 &= \widehat{\mathbf{w}}_3 = \frac{1}{2\sqrt{3}}(1, -1, 1, 3).\end{aligned}$$

Thus an orthonormal basis for W is

$$\left\{ \frac{1}{\sqrt{2}}(1, 1, 0, 0), \frac{1}{\sqrt{6}}(-1, 1, 2, 0), \frac{1}{2\sqrt{3}}(1, -1, 1, 3) \right\}.$$

(c) We have

$$\begin{aligned}\text{proj}_W \mathbf{v} &= (\mathbf{v} \cdot \mathbf{b}_1)\mathbf{b}_1 + (\mathbf{v} \cdot \mathbf{b}_2)\mathbf{b}_2 + (\mathbf{v} \cdot \mathbf{b}_3)\mathbf{b}_3 \\ &= \frac{3}{2}(1, 1, 0, 0) + \frac{7}{6}(-1, 1, 2, 0) + \frac{14}{12}(1, -1, 1, 3) \\ &= \left(\frac{3}{2}, \frac{3}{2}, \frac{7}{2}, \frac{7}{2} \right).\end{aligned}$$

(d) Thus the closest point on W to $\mathbf{v}$ is $(\frac{3}{2}, \frac{3}{2}, \frac{7}{2}, \frac{7}{2})$, and the shortest distance is

$$\|(1, 2, 3, 4) - (\frac{3}{2}, \frac{3}{2}, \frac{7}{2}, \frac{7}{2})\| = \|(-\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}, \frac{1}{2})\| = 1.$$

3. The Generalised Theorem of Pythagoras states that if $\mathbf{v}_1, \dots, \mathbf{v}_n$ are pairwise orthogonal vectors in an inner product space, where $n \geq 2$, then

$$\|\mathbf{v}_1 + \dots + \mathbf{v}_n\|^2 = \|\mathbf{v}_1\|^2 + \dots + \|\mathbf{v}_n\|^2.$$

(a) We have

$$\|3\mathbf{b}_1 + 4\mathbf{b}_2\| = \sqrt{\|3\mathbf{b}_1\|^2 + \|4\mathbf{b}_2\|^2} = \sqrt{9\|\mathbf{b}_1\|^2 + 16\|\mathbf{b}_2\|^2} = \sqrt{25} = 5.$$

(b) We have

$$\begin{aligned}\|\mathbf{b}_1 + 2\mathbf{b}_2 - 2\mathbf{b}_3\| &= \sqrt{\|\mathbf{b}_1\|^2 + \|2\mathbf{b}_2\|^2 + \|-2\mathbf{b}_3\|^2} \\ &= \sqrt{1 + 4\|\mathbf{b}_2\|^2 + 4\|\mathbf{b}_3\|^2} = \sqrt{1 + 4 + 4} = \sqrt{9} = 3.\end{aligned}$$

(c) We have

$$\begin{aligned}\|4\mathbf{b}_1 - \mathbf{b}_2 + 8\mathbf{b}_3\| &= \sqrt{\|4\mathbf{b}_1\|^2 + \|\mathbf{b}_2\|^2 + \|8\mathbf{b}_3\|^2} = \sqrt{16\|\mathbf{b}_1\|^2 + \|\mathbf{b}_2\|^2 + 64\|\mathbf{b}_3\|^2} \\ &= \sqrt{16 + 1 + 64} = \sqrt{81} = 9.\end{aligned}$$

4. Let $\mathbf{v}_1, \dots, \mathbf{v}_n \in X$ be pairwise orthogonal nonzero vectors. Suppose $\lambda_1, \dots, \lambda_n \in \mathbb{R}$ such that $\lambda_1 \mathbf{v}_1 + \dots + \lambda_n \mathbf{v}_n = \mathbf{0}$. Then, for each $i = 1, \dots, n$, we have, by elementary properties of the inner product and by orthogonality,

$$\begin{aligned}0 &= \langle \mathbf{0}, \mathbf{v}_i \rangle = \langle \lambda_1 \mathbf{v}_1 + \dots + \lambda_n \mathbf{v}_n, \mathbf{v}_i \rangle \\ &= \lambda_1 \langle \mathbf{v}_1, \mathbf{v}_i \rangle + \dots + \lambda_{i-1} \langle \mathbf{v}_{i-1}, \mathbf{v}_i \rangle + \lambda_i \langle \mathbf{v}_i, \mathbf{v}_i \rangle + \lambda_{i+1} \langle \mathbf{v}_{i+1}, \mathbf{v}_i \rangle + \dots + \lambda_n \langle \mathbf{v}_n, \mathbf{v}_i \rangle \\ &= \lambda_1(0) + \dots + \lambda_{i-1}(0) + \lambda_i \|\mathbf{v}_i\|^2 + \lambda_{i+1}(0) + \dots + \lambda_n(0) \\ &= \lambda_i \|\mathbf{v}_i\|^2,\end{aligned}$$

so that $\lambda_i = 0$, since $\|\mathbf{v}_i\| \neq 0$, as $\mathbf{v}_i$ is nonzero. This shows that $\lambda_1 = \dots = \lambda_n = 0$, and completes the proof that X is linearly independent.

5. (a) We have

$$\begin{aligned}\|\cos x - \sin x\|^2 &= \int_{-\pi}^{\pi} (\cos x - \sin x)^2 dx = \int_{-\pi}^{\pi} \cos^2 x - 2 \cos x \sin x + \sin^2 x dx \\ &= \int_{-\pi}^{\pi} 1 - \sin 2x dx = \left[x + \frac{\cos 2x}{2} \right]_{-\pi}^{\pi} = 2\pi ,\end{aligned}$$

so that the distance from $\cos x$ to $\sin x$ in V is $\sqrt{2\pi}$.

(b) We have $\|\cos 0x\|^2 = \int_{-\pi}^{\pi} 1 dx = 2\pi$, so $\|\cos 0x\| = \sqrt{2\pi}$. For $n \geq 1$,

$$\|\cos nx\|^2 = \int_{-\pi}^{\pi} \cos^2 nx dx = \int_{-\pi}^{\pi} \frac{1 + \cos 2nx}{2} dx = \left[\frac{x}{2} + \frac{\sin 2nx}{4n} \right]_{-\pi}^{\pi} = \pi$$

and

$$\|\sin nx\|^2 = \int_{-\pi}^{\pi} \sin^2 nx dx = \int_{-\pi}^{\pi} \frac{1 - \cos 2nx}{2} dx = \left[\frac{x}{2} - \frac{\sin 2nx}{4n} \right]_{-\pi}^{\pi} = \pi ,$$

so that $\|\cos nx\| = \|\sin nx\| = \sqrt{\pi}$.

(c) Let $m, n \geq 1, m \neq n$. Then

$$\langle \cos 0x, \cos nx \rangle = \int_{-\pi}^{\pi} \cos nx dx = \left[\frac{\sin nx}{n} \right]_{-\pi}^{\pi} = 0 ,$$

and

$$\begin{aligned}\langle \cos mx, \cos nx \rangle &= \int_{-\pi}^{\pi} \cos mx \cos nx dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos(m+n)x + \cos(m-n)x dx \\ &= \frac{1}{2} \left[\frac{\sin(m+n)x}{m+n} + \frac{\sin(m-n)x}{m-n} \right]_{-\pi}^{\pi} = 0 .\end{aligned}$$

(d) Let $m, n \geq 1, m \neq n$. Then

$$\begin{aligned}\langle \sin mx, \sin nx \rangle &= \int_{-\pi}^{\pi} \sin mx \sin nx dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos(m-n)x - \cos(m+n)x dx \\ &= \frac{1}{2} \left[\frac{\sin(m-n)x}{m-n} - \frac{\sin(m+n)x}{m+n} \right]_{-\pi}^{\pi} = 0 .\end{aligned}$$

(e) If $n \geq 0$ and $m \geq 1$ then

$$\langle \cos nx, \sin mx \rangle = \int_{-\pi}^{\pi} \cos nx \sin mx dx = 0 ,$$

since the integrand is an odd function.

(f) By the Generalised Theorem of Pythagoras, for $n \geq 1$, since the functions are orthogonal,

$$\|\cos nx - \sin nx\|^2 = \|\cos nx\|^2 + \|\sin nx\|^2 = \pi + \pi = 2\pi ,$$

so the distance is $\sqrt{2\pi}$.

6. (a) First stage:

$$\mathbf{b}_1 = \widehat{\mathbf{v}}_1 = \frac{1}{\sqrt{2}}(-1, 1, 0, 0) .$$

Second stage:

$$\begin{aligned} \mathbf{w}_2 &= \mathbf{v}_2 - (\mathbf{v}_2 \cdot \mathbf{b}_1)\mathbf{b}_1 = (-2, 0, 1, 0) - \frac{2}{2}(-1, 1, 0, 0) = (-1, -1, 1, 0) , \\ \mathbf{b}_2 &= \widehat{\mathbf{w}}_2 = \frac{1}{\sqrt{3}}(-1, -1, 1, 0) . \end{aligned}$$

Third stage:

$$\begin{aligned} \mathbf{w}_3 &= \mathbf{v}_3 - (\mathbf{v}_3 \cdot \mathbf{b}_1)\mathbf{b}_1 - (\mathbf{v}_3 \cdot \mathbf{b}_2)\mathbf{b}_2 \\ &= (1, 0, 0, 1) - \frac{-1}{2}(-1, 1, 0, 0) - \frac{-1}{3}(-1, -1, 1, 0) = \frac{1}{6}(1, 1, 2, 6) , \\ \mathbf{b}_3 &= \widehat{\mathbf{w}}_3 = \frac{1}{\sqrt{42}}(1, 1, 2, 6) . \end{aligned}$$

Thus an orthonormal basis for W is

$$\left\{ \frac{1}{\sqrt{2}}(-1, 1, 0, 0) , \frac{1}{\sqrt{3}}(-1, -1, 1, 0) , \frac{1}{\sqrt{42}}(1, 1, 2, 6) \right\} .$$

(b) We have

$$\begin{aligned} \text{proj}_W \mathbf{v} &= (\mathbf{v} \cdot \mathbf{b}_1)\mathbf{b}_1 + (\mathbf{v} \cdot \mathbf{b}_2)\mathbf{b}_2 + (\mathbf{v} \cdot \mathbf{b}_3)\mathbf{b}_3 \\ &= \frac{2}{2}(-1, 1, 0, 0) + \frac{-1}{3}(-1, -1, 1, 0) + \frac{-14}{42}(1, 1, 2, 6) \\ &= (-1, 1, -1, -2) . \end{aligned}$$

(c) Thus the closest point on W to $\mathbf{v}$ is $(-1, 1, -1, -2)$, and the shortest distance is

$$\|(0, 2, 1, -3) - (-1, 1, -1, -2)\| = \|(1, 1, 2, -1)\| = \sqrt{7} .$$

7. Put $\mathbf{v}_1 = 1$, $\mathbf{v}_2 = x$, $\mathbf{v}_3 = x^2$ and $\mathbf{v}_4 = x^3$. Notice that $\{\mathbf{v}_1, \mathbf{v}_2\}$, $\{\mathbf{v}_1, \mathbf{v}_4\}$, $\{\mathbf{v}_2, \mathbf{v}_3\}$ and $\{\mathbf{v}_3, \mathbf{v}_4\}$ are orthogonal pairs, since the sum of the exponents as powers of x is odd in each case. This simplifies the following calculations.

First stage: observe that $\|1\| = \sqrt{\int_{-1}^1 1^2 dx} = \sqrt{2}$, so that

$$\mathbf{b}_1 = \widehat{\mathbf{v}}_1 = \frac{1}{\sqrt{2}} .$$

Second stage:

$$\begin{aligned} \mathbf{w}_2 &= \mathbf{v}_2 - \langle \mathbf{v}_2, \mathbf{b}_1 \rangle \mathbf{b}_1 = \mathbf{v}_2 , \\ \mathbf{b}_2 &= \widehat{\mathbf{w}}_2 = \frac{x}{\|x\|} = \frac{x}{\sqrt{\int_{-1}^1 x^2 dx}} = \frac{x}{\sqrt{2/3}} = \sqrt{\frac{3}{2}} x . \end{aligned}$$

Third stage:

$$\begin{aligned}
\mathbf{w}_3 &= \mathbf{v}_3 - \langle \mathbf{v}_3, \mathbf{b}_1 \rangle \mathbf{b}_1 - \langle \mathbf{v}_3, \mathbf{b}_2 \rangle \mathbf{b}_2 = \mathbf{v}_3 - \langle \mathbf{v}_3, \mathbf{b}_1 \rangle \mathbf{b}_1 \\
&= x^2 - \left(\int_{-1}^1 \frac{x^2}{\sqrt{2}} dx \right) \frac{1}{\sqrt{2}} = x^2 - \frac{1}{2} \int_{-1}^1 x^2 dx = x^2 - \frac{1}{3}, \\
\mathbf{b}_3 &= \hat{\mathbf{w}}_3 = \frac{x^2 - 1/3}{\|x^2 - 1/3\|} = \frac{x^2 - 1/3}{\sqrt{\int_{-1}^1 (x^2 - 1/3)^2 dx}} \\
&= \frac{x^2 - 1/3}{\sqrt{\int_{-1}^1 x^4 - 2x^2/3 + 1/9 dx}} = \frac{x^2 - 1/3}{\sqrt{8/45}} = \frac{\sqrt{5}}{2\sqrt{2}}(3x^2 - 1).
\end{aligned}$$

Fourth stage:

$$\begin{aligned}
\mathbf{w}_4 &= \mathbf{v}_4 - \langle \mathbf{v}_4, \mathbf{b}_1 \rangle \mathbf{b}_1 - \langle \mathbf{v}_4, \mathbf{b}_2 \rangle \mathbf{b}_2 - \langle \mathbf{v}_4, \mathbf{b}_3 \rangle \mathbf{b}_3 = \mathbf{v}_4 - \langle \mathbf{v}_4, \mathbf{b}_2 \rangle \mathbf{b}_2 \\
&= x^3 - \sqrt{\frac{3}{2}} \left(\int_{-1}^1 x^4 dx \right) \sqrt{\frac{3}{2}} x = x^3 - \frac{3x}{2} \int_{-1}^1 x^4 dx = x^3 - \frac{3x}{5}, \\
\mathbf{b}_4 &= \hat{\mathbf{w}}_4 = \frac{x^3 - 3x/5}{\|x^3 - 3x/5\|} = \frac{x^3 - 3x/5}{\sqrt{\int_{-1}^1 (x^3 - 3x/5)^2 dx}} \\
&= \frac{x^3 - 3x/5}{\sqrt{\int_{-1}^1 x^6 - 6x^4/5 + 9x^2/25 dx}} = \frac{x^3 - 3x/5}{\sqrt{8/175}} = \frac{\sqrt{7}}{2\sqrt{2}}(5x^3 - 3x).
\end{aligned}$$

Thus an orthonormal basis for W is

$$\left\{ \frac{1}{\sqrt{2}}, \frac{\sqrt{3}x}{\sqrt{2}}, \frac{\sqrt{5}}{2\sqrt{2}}(3x^2 - 1), \frac{\sqrt{7}}{2\sqrt{2}}(5x^3 - 3x) \right\}.$$

8. (a) Observe first that $y = f(x) \cos mx$ is an odd function for $x \in (-\pi, \pi)$ and $m \geq 0$, so that

$$a_0 = a_1 = \dots = a_k = 0.$$

Observe next that $y = f(x) \sin nx$ is an even function for $x \in (-\pi, \pi)$ and $n \geq 1$, so that

$$\begin{aligned}
b_n &= \frac{2}{\pi} \int_0^\pi f(x) \sin nx dx = \frac{2}{\pi} \int_0^\pi x \sin nx dx \\
&= \frac{2}{\pi} \left[-\frac{x \cos nx}{n} \right]_0^\pi - \frac{2}{\pi} \int_0^\pi \frac{-\cos nx}{n} dx \\
&= -\frac{2 \cos n\pi}{n} + \frac{2}{n^2 \pi} [\sin nx]_0^\pi \\
&= \frac{2}{n} (-1)^{n-1}.
\end{aligned}$$

Thus

$$\begin{aligned}
\text{proj}_{W_k} f &= 2 \sum_{n=1}^k \frac{(-1)^{n-1}}{n} \sin nx \\
&= 2 \left(\sin x - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \frac{\sin 4x}{4} + \dots + \frac{(-1)^{k-1} \sin kx}{k} \right).
\end{aligned}$$

(b) Letting $k \rightarrow \infty$ gives the Fourier series

$$f(x) = 2 \left(\sin x - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \frac{\sin 4x}{4} + \dots \right).$$

Putting $x = \pi/2$ gives

$$\frac{\pi}{2} = 2 \left(1 - \frac{0}{2} + \frac{-1}{3} - \frac{0}{4} + \frac{1}{5} - \frac{0}{6} + \frac{-1}{7} + \dots \right),$$

so that, finally,

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots.$$

9. (a) Let h be defined by $h(x) = f(x)g(x)$. Then h is odd, being a product of an odd and an even function, so that

$$\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x) dx = \int_{-\pi}^{\pi} h(x) dx = 0,$$

so that f and g are orthogonal.

- (b) Observe that $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} x^2 dx = \pi^2/3$, and, for $n \geq 1$,

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx dx = \frac{1}{\pi} \left[\frac{x^2 \sin nx}{n} + \frac{2x \cos nx}{n^2} - \frac{2 \sin nx}{n^3} \right]_{-\pi}^{\pi} = \frac{4}{n^2} (-1)^n,$$

and $b_n = 0$, since f is even and the sine function is odd. Hence

$$f(x) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} (-1)^n \cos nx.$$

- (c) From part (b), in particular,

$$\pi^2 = f(\pi) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} (-1)^n \cos n\pi = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2},$$

giving $\frac{2\pi^2}{3} = \sum_{n=1}^{\infty} \frac{4}{n^2}$, so that, finally,

$$\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots.$$