

Worksheet: Orthogonal functions and polynomials

Definition. Two vectors $\mathbf{u} = (u_1, u_2, \dots, u_n)$ and $\mathbf{v} = (v_1, v_2, \dots, v_n)$ are *orthogonal* if

$$\mathbf{u} \cdot \mathbf{v} = \sum_{i=1}^n u_i v_i = 0.$$

Definition. Two continuous functions $f(x)$ and $g(x)$ are *orthogonal* on the interval $[a, b]$ if

$$\langle f, g \rangle = \int_a^b f(x)g(x) dx = 0.$$

(The calculation $\langle f, g \rangle = \int_a^b f(x)g(x) dx$ is called the inner product of the two functions.)

A. Let $\mathbf{u} = (2, 1, 0)$ and $\mathbf{v} = (-\frac{1}{2}, 1, 1)$. Show \mathbf{u} and \mathbf{v} are orthogonal. Then sketch \mathbf{u}, \mathbf{v} on three-dimensional axes, basing these vectors at the origin as usual, and indicate the right angle between \mathbf{u} and \mathbf{v} .

B. Show $\mathbf{u} = (2, 3, -4, 1, 2)$ and $\mathbf{v} = (1, -1, 1, 3, 1)$ are orthogonal. (I won't ask you to sketch because I don't know how. Neither do you.)

C. Suppose $f(x) = x^k$ and $g(x) = x^l$ where $k \geq 0$ is an even integer and $l \geq 0$ is an odd integer. Show f and g are orthogonal on $[-1, 1]$.

Definition. Continuous functions $q_0(x), q_1(x), q_2(x), \dots$ form an *orthogonal set* on $[a, b]$ if

$$\langle q_i, q_j \rangle = \int_a^b q_i(x)q_j(x) dx = 0 \quad \text{whenever } i \neq j.$$

D. Show the following polynomials form an orthogonal set on $[-1, 1]$:

$$q_0(x) = 1$$

$$q_1(x) = x$$

$$q_2(x) = 3x^2 - 1$$

$$q_3(x) = 5x^3 - 3x$$

(The full list is ∞ -ly long!)

E. (Extra Credit) Show $\sin(mx)$ and $\sin(nx)$ are orthogonal on $[0, \pi]$ if $m \neq n$ are nonnegative integers. (Hint: Use a trigonometric identity to do the integral.) Sketch this.