July 16, 2009

Due: July 20, 2009

Vector Spaces - Subspaces - Bases and Coordinates - Classical Matrix Spaces - Abstract Vector Spaces

1. (a) Verify that the set of all *n*-times continuously differentiable functions on [a, b], which satisfies the homogeneous linear ordinary differential equation L[y] = 0,

$$V = \left\{ y \in C^{(n)}\left[a, b\right] : L\left[y\right] = a_n(t) \frac{d^n y}{dt^n} + a_{n-1}(t) \frac{d^{n-1} y}{dt^{n-1}} + \dots + a_0(t) y = 0, \text{ where } a_0, \dots, a_n \in C\left[a, b\right] \right\},$$

is a vector space under addition of functions and scalar multiplication.

- (b) Prove that if H is the set of all polynomials up to degree n, such that p(0) = 0, then H is a subspace of \mathbb{P}_n .
- (c) Prove that if $H = \{ f \in C [a, b] : f(a) = f(b) \}$, then H is a subspace of C [a, b].
- 2. The standard basis for \mathbb{R}^2 are the column vectors, $\{\mathbf{e}_1, \mathbf{e}_2\}$ of $\mathbf{I}_{2\times 2}$. In class we looked at the basis $\mathfrak{B} = \{[1,1]^{\mathrm{T}}, [-1,1]^{\mathrm{T}}\}$. This basis is rotated $\frac{\pi}{4}$ radians counter-clockwise from the standard basis and does not preserve the notion of length from the standard coordinate system.
 - (a) Determine a basis for \mathbb{R}^2 , which is rotated $\frac{\pi}{4}$ radians counter-clockwise from the standard basis and preserves the unit length associated with the standard basis.
 - (b) Show that, for this basis, the change-of-coordinates matrix $\mathbf{P}_{\mathfrak{B}}$ is such that, $\mathbf{P}_{\mathfrak{B}}\mathbf{P}_{\mathfrak{B}}^{\mathrm{T}} = \mathbf{P}_{\mathfrak{B}}^{\mathrm{T}}\mathbf{P}_{\mathfrak{B}} = \mathbf{I}_{2\times 2}$.
 - (c) Given that $[\mathbf{x}_1]_{\mathfrak{B}} = [\sqrt{2}, \sqrt{2}]^{\mathrm{T}}$ determine \mathbf{x}_1 and given that $\mathbf{x}_2 = \left[\frac{3}{\sqrt{2}}, \frac{3}{\sqrt{2}}\right]^{\mathrm{T}}$ determine $[\mathbf{x}_2]_{\mathfrak{B}}$. Calculate the magnitude of both of the vectors previously calculated.
- 3. Given,

$$\mathbf{A} = \begin{bmatrix} -8 & -2 & -9 \\ 6 & 4 & 8 \\ 4 & 0 & 4 \end{bmatrix}, \quad \mathbf{w} = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}.$$

- (a) Is **w** in the column space of **A**? That is, does $\mathbf{w} \in \text{Col } \mathbf{A}$?
- (b) Is w in the null space of A? That is, does $\mathbf{w} \in \text{Nul } \mathbf{A}$?
- 4. Given,

$$\mathbf{A} = \begin{bmatrix} 2 & -3 & 6 & 2 & 5 \\ -2 & 3 & -3 & -3 & -4 \\ 4 & -6 & 9 & 5 & 9 \\ -2 & 3 & 3 & -4 & 1 \end{bmatrix}.$$

- (a) Determine a basis and the dimension of Nul A.
- (b) Determine a basis and the dimension of Col A.
- (c) Determine a basis and the dimension of Row A.
- 5. The Hermite polynomials are a sequence of orthogonal polynomials, which arise in probability, combinatorics and physics.

 The first four polynomials in this sequence are given as,

$$H_0(x) = 1$$
, $H_1(x) = 2x$, $H_2(x) = -2 + 4x^2$, $H_3(x) = -12x + 8x^3$, $x \in (-\infty, \infty)$.

(a) Show that $\mathfrak{B} = \{1, 2x, -2 + 4x^2, -12x + 8x^3\}$ is a basis for \mathbb{P}_3 .

Hint: Determine the coordinate vectors of the Hermite polynomials relative to the standard basis.

(b) Let $\mathbf{p}(x) = 7 - 12x - 8x^2 + 12x^3$. Find the coordinate vector of \mathbf{p} relative to \mathfrak{B} .

Hint: Determine $\{c_0, c_1, c_2, c_3\}$ such that $\mathbf{p}(x) = \sum_{i=0}^3 c_i H_i(\mathbf{x})$.

¹In physics these polynomials manifest as the spatial solutions to Schrödinger's wave equation under a harmonic potential, which evolves the probability distribution of a quantum mechanical particle near an energy minimum. As it turns out there are infinitely-many Hermite polynomials and consequently one can show that this particle has infinitely-many allowed quantized energy levels, which are evenly spaced.