

Consider the vector space

$$F = \text{Span}(1, \sin x, \cos x, \sin 2x, \cos 2x, \sin 3x, \cos 3x, \dots, \sin px, \cos px, \dots)$$

where p is an integer, with the usual addition and scalar multiplication of functions and the subspace $F_2 = \text{Span}(1, \sin x, \cos x, \sin 2x, \cos 2x)$. An inner product for F or F_2 is

$$\langle f, g \rangle = \int_0^{2\pi} f(x)g(x) dx$$

1. Compute each of the following inner products:

$$\langle 1, 1 \rangle = \int_0^{2\pi} 1 dx$$

$$\langle 1, \sin px \rangle = \int_0^{2\pi} \sin px dx \quad \langle 1, \cos px \rangle = \int_0^{2\pi} \cos px dx$$

$$\langle \sin px, \sin px \rangle = \int_0^{2\pi} \sin^2 px dx \quad \langle \cos px, \cos px \rangle = \int_0^{2\pi} \cos^2 px dx$$

$$\langle \sin px, \cos px \rangle = \int_0^{2\pi} \sin px \cos px dx$$

$$\langle \sin px, \sin qx \rangle = \int_0^{2\pi} \sin px \sin qx dx \quad \langle \cos px, \cos qx \rangle = \int_0^{2\pi} \cos px \cos qx dx$$

$$\langle \sin px, \cos qx \rangle = \int_0^{2\pi} \sin px \cos qx dx$$

Assume p and q are positive integers and $p \neq q$.

Be sure to show any identities you use and the antiderivatives.

Do not just use a computer, calculator or table of integrals.

2. Are the vectors $1, \sin x, \cos x, \sin 2x, \cos 2x, \sin 3x, \cos 3x, \dots, \sin px, \cos px, \dots$ orthonormal, orthogonal or neither. Why?

3. Consider the functions

$$f = \sin x + 2 \sin^2 x \quad \text{and} \quad g = \cos x + 2 \cos^2 x.$$

Compute $\langle f, g \rangle$ by directly computing the integral.

4. Find the matrix of the inner product G on F_2 relative to the basis

$$e = (1, \sin x, \cos x, \sin 2x, \cos 2x).$$

In other words, find the 5×5 matrix $G = (g_{ij})_{e \leftrightarrow e}$ whose entries are $g_{ij} = \langle e_i, e_j \rangle$.

5. Find the components of f and g (from #3) relative to the basis

$$e = (1, \sin x, \cos x, \sin 2x, \cos 2x). \quad \text{Recall these are called } (f)_e \text{ and } (g)_e.$$

HINT: What are the identities for $\sin^2 x$ and $\cos^2 x$?

6. Recompute $\langle f, g \rangle$ but use the matrix of the inner product and the components of f and g .

$$\text{HINT: } \langle f, g \rangle = (f)_e^T G (g)_e$$