

EXAMPLE 5 Let V be P_3 with the inner product in Example 2, and let P_2 be a subspace of V . Find an orthogonal basis for P_2 by applying the Gram-Schmidt process to the polynomials $1, x$, and x^2 .

SOLUTION The inner product depends only on the values of a polynomial at $x = -2, -1, 0, 1$, and 2 , so we list the values of each polynomial as a vector in $\mathbb{R}^5$, and compute the projections of x^2 onto $\text{Span}\{p_0, p_1\}$:

$$\begin{array}{l} \text{Polynomial} \\ \text{Values at values} \end{array} \quad \begin{array}{c} p_0 \\ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \end{array} \quad \begin{array}{c} p_1 \\ \begin{bmatrix} -2 \\ -1 \\ 0 \\ 1 \\ 2 \end{bmatrix} \end{array} \quad \begin{array}{c} p_2 \\ \begin{bmatrix} 4 \\ 1 \\ 0 \\ 1 \\ 4 \end{bmatrix} \end{array}$$

The inner product of two polynomials in V equals the (standard) inner product of their corresponding vectors in $\mathbb{R}^5$. Observe that x is orthogonal to the constant function 1. We take $p_0(x) = 1$ and $p_1(x) = x$. For p_2 , use the vectors in $\mathbb{R}^5$ to compute the projection of x^2 onto $\text{Span}\{p_0, p_1\}$:

$$\langle x^2, p_0 \rangle = \langle x^2, 1 \rangle = 4 + 1 + 0 + 1 + 4 = 10$$

$$\langle p_0, p_0 \rangle = 5$$

$$\langle x^2, p_1 \rangle = \langle x^2, x \rangle = -8 + (-1) + 0 + 1 + 8 = 0$$

The orthogonal projection of x^2 onto $\text{Span}\{1, x\}$ is $\frac{10}{5}p_0 + 0p_1$. Thus

$$p_2(x) = (x^2 - 2p_0(x)) = x^2 - 2$$

An orthogonal basis for the subspace P_2 of V is:

$$\begin{array}{l} \text{Polynomial} \\ \text{Values at values} \end{array} \quad \begin{array}{c} p_0 \\ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \end{array} \quad \begin{array}{c} p_1 \\ \begin{bmatrix} -2 \\ -1 \\ 0 \\ 1 \\ 2 \end{bmatrix} \end{array} \quad \begin{array}{c} p_2 \\ \begin{bmatrix} 2 \\ 1 \\ 0 \\ 1 \\ 2 \end{bmatrix} \end{array}$$

Best Approximation in Inner Product Spaces

A common problem in applied mathematics involves a vector space V whose elements are functions. The problem is to approximate a function f in V by a function g from a specified subspace W of V . The “closeness” of the approximation of f depends on the way $\|f - g\|$ is defined. We will consider only the case in which the distance between f and g is determined by an inner product. In this case, the best approximation to f in functions in W is the orthogonal projection of f onto the subspace W .

EXAMPLE 6 Let V be P_3 with the inner product in Example 5, and let p_0, p_1 , and p_2 be the orthogonal basis found in Example 5 for the subspace P_2 . Find the best approximation to $p_3(x) = x - x^3$ by polynomials in P_2 .

SOLUTION Each polynomial in P_2 is uniquely determined by its value at the five numbers $-2, -1, 0, 1$, and 2 . In fact, the correspondence between f and its vector of values is an isomorphism, that is, a one-to-one mapping into $\mathbb{R}^5$ that preserves linear combinations.

SOLUTION The values of p_0, p_1 , and p_2 at the numbers $-2, -1, 0, 1$, and 2 are listed in $\mathbb{R}^5$ vectors in (5) above. The corresponding values for p_3 are $-5, 4, 0, 1$, and -1 . Compute

$$\langle p_3, p_0 \rangle = 5, \quad \langle p_3, p_1 \rangle = 0, \quad \langle p_3, p_2 \rangle = -33$$

$$\langle p_0, p_0 \rangle = 5,$$

$$\langle p_1, p_1 \rangle = 5,$$

$$\langle p_2, p_2 \rangle = 34$$

Then the best approximation in V to p_3 by polynomials in P_2 is

$$\begin{aligned} \hat{p} &= \text{proj}_W p_3 = \frac{\langle p_3, p_0 \rangle}{\langle p_0, p_0 \rangle} p_0 + \frac{\langle p_3, p_1 \rangle}{\langle p_1, p_1 \rangle} p_1 + \frac{\langle p_3, p_2 \rangle}{\langle p_2, p_2 \rangle} p_2 \\ &= \frac{1}{5} p_0 + \frac{0}{5} p_1 + \frac{-33}{34} p_2 = \frac{1}{5} - \frac{33}{34} x^2 + 2. \end{aligned}$$

This polynomial is the closest to p_3 of all polynomials in P_2 , where the distance between polynomials is measured only at $-2, -1, 0, 1$, and 2 . See Fig. 1.

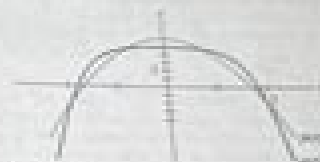


FIGURE 1

The polynomials p_0, p_1 , and p_2 in Examples 5 and 6 belong to a class of polynomials that are referred to as *orthogonal polynomials*.¹ The orthogonality is to the type of inner product described in Example 2.

Two Inequalities

Given a vector v in an inner product space V and given a finite-dimensional subspace W , we may apply the Pythagorean Theorem to the orthogonal decomposition of v with respect to W and obtain

$$\|v\|^2 = \|\text{proj}_W v\|^2 + \|v - \text{proj}_W v\|^2$$



FIGURE 2

The hypotenuse is the longest side.

See Fig. 2. In particular, this shows that the norm of the projection of v onto W does not exceed the norm of v itself. This simple observation leads to the following inequality:

THEOREM 16

The Cauchy-Schwarz Inequality

For all u, v in V ,

$$|\langle u, v \rangle| \leq \|u\| \|v\|$$

¹See *Statistics and Experimental Design in Engineering and the Physical Sciences*, 2nd ed., by J. N. Satterthwaite and F. C. Leone (New York: John Wiley & Sons, 1977). Tapes them too: “Orthogonal Polynomials,” which tabulate the values of the polynomials at numbers such as $-2, -1, 0, 1, 2$.

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