- 62. Let V be a complex vector space. An inner product on V is a mapping  $(\cdot, \cdot) : V \times V \to \mathbb{C}$  such that for all  $x, y, z \in V$  and all  $\lambda \in \mathbb{C}$ :  $(x, y) = \overline{(y, x)}, (\lambda x, y) = \lambda(x, y), (x + y, z) = (x, z) + (y, z),$  and (x, x) > 0 if  $x \neq 0$ . Also, we put  $||x|| = \sqrt{(x, x)}$ .
  - (a) Prove (x, y + z) = (x, y) + (x, z) and  $(x, \lambda y) = \overline{\lambda}(x, y)$ .
  - (b) Prove  $||x|| \ge 0$  and ||x|| = 0 iff x = 0 and  $||\lambda x|| = |\lambda| ||x||$ .
  - (c) Show that  $(x, y) = x^T \overline{y}$  is an inner product on  $\mathbb{C}^n$ .
  - (d) Show that  $(f,g) = \int_a^b f(x)\overline{g(x)}dx$  is an inner product on the vector space of all continuous complex-valued functions on [a, b].
- 63. Let V be a real vector space with inner product  $(\cdot, \cdot)$ . We call  $x, y \in V$  orthogonal (write  $x \perp y$ ) if (x, y) = 0. Also, we put  $||x|| = \sqrt{(x, x)}$ . Prove the following statements.

(a) 
$$(x - y) \perp (x + y)$$
 iff  $||x|| = ||y||$ .

- (b)  $(x-z) \perp (y-z)$  iff  $||x-z||^2 + ||y-z||^2 = ||x-y||^2$ .
- (c)  $||x + y||^2 + ||x y||^2 = 2(||x||^2 + ||y||^2).$
- (d)  $|(x,y)| \le ||x|| ||y||.$
- (e)  $||x + y|| \le ||x|| + ||y||.$

64. Let V be a real vector space with inner product  $(\cdot, \cdot)$ . Let  $\{e_i : i \in \mathbb{N}\} \subset V$  be orthonormal, i.e.,

- $(e_i, e_j)$  is zero if  $i \neq j$  and is one if i = j. Let  $n \in \mathbb{N}$ ,  $x \in V$ , and  $\lambda_i \in \mathbb{R}$  for  $i \in \mathbb{N}$ . Prove:
- (a)  $\|\sum_{i=1}^{n} \lambda_{i} e_{i}\|^{2} = \sum_{i=1}^{n} |\lambda_{i}|^{2};$ (b)  $\|x - \sum_{i=1}^{n} \lambda_{i} e_{i}\|^{2} = \|x\|^{2} + \sum_{i=1}^{n} |\lambda_{i} - c_{i}|^{2} - \sum_{i=1}^{n} |c_{i}|^{2}$  with  $c_{i} = (x, e_{i});$
- (c)  $\lim_{n \to \infty} \sum_{i=1}^{n} |(x, e_i)|^2$  exists and is less than or equal to  $||x||^2$ .
- 65. For this problem, use the inner products defined earlier for the various cases, respectively.
  - (a) Find a set of three orthonormal vectors in  $\mathbb{R}^3$ .
  - (b) Find  $\alpha$  such that  $e_n(t) = \alpha e^{int}$ ,  $n \in \mathbb{Z}$  are orthonormal on  $[-\pi, \pi]$ .
  - (c) For the set of real-valued polynomials on [-1, 1], show that p(x) = x is orthogonal to every constant function. Next, find a quadratic polynomial that is orthogonal to both p and the constant functions. Finally, find a cubic polynomial that is orthogonal to all quadratic polynomials. Hence construct an orthonormal set with three vectors.
- 66. For which conditions on  $\alpha, \beta, \gamma, \delta \in \mathbb{R}$  are  $f(b) = \alpha f(a) + \beta f'(a), f'(b) = \gamma f(a) + \delta f'(a)$  symmetric boundary conditions?
- 67. Consider an eigenvalue problem  $f'' + \lambda f = 0$  with symmetric boundary conditions.
  - (a) Show that if  $f(b)f'(b) f(a)f'(a) \le 0$  for all  $f : [a, b] \to \mathbb{R}$  satisfying the boundary conditions, then there is no negative eigenvalue.
  - (b) Show that the condition in (a) is satisfied for Dirichlet, Neumann, and periodic boundary conditions. In which cases is it satisfied for Robin conditions?