

Review Session 2.

Please ask your questions in chat.

Week 7 Problem 3.

Determine whether the given set S is a subspace of the vector space V .

A) $V = C^2 \mathbb{I} = \{f: I \rightarrow \mathbb{R} \mid f', f'' \text{ exists and } f'' \text{ is continuous}\}$

$$S = \{y \in V \mid y'' - 4y' + 3y = 0\}.$$

Recall: If V is a vector space, then a subset S of V is a vector subspace if S is closed under the operations of addition and multiplication by a number (and S is nonempty).

This means: a) $0 \in S$

b) If $y_1 \in S$ and $y_2 \in S$, then $y_1 + y_2 \in S$.

c) If $y \in S$ and $r \in \mathbb{R}$, then $r \cdot y \in S$.

$$S = \{y \in V \mid y'' - 4y' + 3y = 0\}.$$

a) $0 \in S$. $y = 0$, i.e., $y(t) = 0$ must belong to S .

Indeed, $y = y' = y'' = 0$, so
 $y'' - 4y' + 3y = 0$.

b) If $y_1 \in S$ and $y_2 \in S$, then $y_1 + y_2 \in S$.

We know: $y_1, y_2 \in V$ such that

$$\begin{aligned} y_1'' - 4y_1' + 3y_1 &= 0 \\ \text{and } y_2'' - 4y_2' + 3y_2 &= 0. \end{aligned}$$

We want: $(y_1 + y_2)'' - 4(y_1 + y_2)' + 3(y_1 + y_2) = 0$.

$$\begin{aligned} y_1'' + y_2'' - 4y_1' - 4y_2' + 3y_1 + 3y_2 \\ = (y_1'' - 4y_1' + 3y_1) + (y_2'' - 4y_2' + 3y_2) = 0 + 0 = 0. \end{aligned}$$

c) If $y \in S$, $r \in \mathbb{R}$, then $r \cdot y \in S$.

We know: $y \in V$, $y'' - 4y' + 3y = 0$.

We want: $(r \cdot y)'' - 4(r \cdot y)' + 3(r \cdot y) = 0$

$$\begin{aligned} r \cdot (y'') - 4r \cdot (y') + 3r \cdot y \\ = r \cdot (y'' - 4y' + 3y) = r \cdot 0 = 0. \end{aligned}$$

Thus, S is a subspace of V . \blacksquare

Week 9 Problem 3

Consider the inner product

$$\langle p, q \rangle := \int_0^1 p(x) \cdot q(x) dx.$$

where $p, q \in V = \{ \underset{\parallel}{\underbrace{a \cdot x + b}} \mid a, b \in \mathbb{R} \}$.

The linear functional $f: V \rightarrow \mathbb{R}$
is defined by

$$p \in V \quad f(p) := p'(18) + 4p(3).$$

such $q \in V$
exists by such that

$$\text{the Riesz } f(p) = \langle p, q \rangle \text{ for all } p \in V.$$

(theorem.)

the vector space of real
polynomials of degree less
than 2

$$a_0 + a_1 \cdot x + \dots + a_n \cdot x^n$$

degree := the largest k such that $a_k \neq 0$.

degree $\leq 2 \iff a_k = 0$
forall $k \geq 2$.

Recall: any $p \in V$ has the form
 $p(x) = ax + b$, for some $a, b \in \mathbb{R}$.

$$\text{We compute } f(p) = p'(18) + 4p(3)$$

$$= a + 4(3a + b) = \underline{13a + 4b}.$$

$$p'(x) = a$$

$$\text{Given } q \in V, \quad q(x) = a' \cdot x + b'$$

$$\text{we compute } \langle p, q \rangle = \int_0^1 p(x) q(x) dx$$

$$= \int_0^1 (ax + b)(a'x + b') dx$$

$$= \int_0^1 (aa'x^2 + (ab' + a'b)x + bb') dx$$

$$= \left(aa' \frac{x^3}{3} + (ab' + a'b) \frac{x^2}{2} + bb'x \right) \Big|_{x=0}^{x=1}$$

$$= \frac{1}{3}aa' + \frac{1}{2}(ab' + a'b) + bb'$$

Riesz = (Reese)

Find $q \in V$ such that

$$f(p) = \langle p, q \rangle \text{ for all } p \in V.$$

$$\parallel \quad \parallel$$

$$13a + 4b = \frac{1}{3}aa' + \frac{1}{2}(ab' + a'b) + bb'$$

$$q(x) = a'x + b'$$

Collect coefficients of a & b and
move everything to one side:

$$(\star) \quad \left(\frac{1}{3}a' + \frac{1}{2}b' - 13 \right) \cdot a + \left(\frac{1}{2}a' + b' - 4 \right) \cdot b = 0$$

This relation must hold for all
 $p \in V$, $p(x) = ax + b$, i.e., for all a and b .

(\star) vanishes for all a and b if
the coefficients of a and b vanish.

Thus,

$$\begin{cases} \frac{1}{3}a' + \frac{1}{2}b' = 13 \\ \frac{1}{2}a' + b' = 4 \end{cases}$$

$$\left(\frac{1}{3} - \frac{1}{4} \right) a' = 13 - \frac{1}{2} \cdot 4 = 11$$

$$\frac{1}{12}a' = 11 \cdot 12 = 132.$$

$$b' = 4 - \frac{1}{2}a' = 4 - 11 \cdot 6 = -62.$$

Answer: $q(x) = 132x - 62$. ■