

6.2.33 Find an orthonormal basis for $\mathcal{M}_p(\sin x, \cos x)$ for $0 \leq x \leq \pi$ if the inner product is defined by $\langle f, g \rangle = \int_0^\pi f(x)g(x) dx$.

Solution

We apply the Gram-Schmidt Process.

Let $f_1 = \vec{a}_1 = \sin x$. Let

$$f_2 = \vec{a}_2 - \frac{\langle \vec{a}_2, f_1 \rangle}{\langle f_1, f_1 \rangle} f_1$$

$$= \cos x - \left(\frac{\int_0^\pi \cos x \sin x dx}{\int_0^\pi \sin x \sin x dx} \right) \sin x$$

$$= \cos x - \left(\frac{\frac{1}{2} \sin^2 x \Big|_0^\pi}{\left(\frac{1}{2} x - \frac{1}{4} \sin(2x) \right) \Big|_0^\pi} \right) \sin x$$

recall $\sin^2(x) = (1 - \cos(2x))/2$ (see below)

$$= \cos x - \left(\frac{\frac{1}{2} \sin^2(\pi) - \frac{1}{2} \sin^2(0)}{\left(\frac{1}{2} \pi - \frac{1}{4} \sin(2\pi) \right) - \left(\frac{1}{2}(0) - \frac{1}{4} \sin(0) \right)} \right) \sin x$$

$$= \cos x - \frac{0}{\pi/2} \sin x = \cos x.$$

So we have the orthogonal basis $\{f_1, f_2\} = \{\sin x, \cos x\}$.

We just need to normalize these functions.

We have

$$\|f_1\| = \langle f_1, f_1 \rangle^{1/2} = \left\{ \int_0^\pi \sin^2(x) dx \right\}^{1/2}$$

$$\begin{aligned}
 &= \left\{ \int_0^\pi \frac{1 - \cos(2x)}{2} dx \right\}^{1/2} = \left\{ \text{since } \sin^2(x) = \frac{1 - \cos(2x)}{2} \right. \\
 &= \left. \left\{ \left(\frac{1}{2} x - \frac{1}{4} \sin(2x) \right) \Big|_0^\pi \right\}^{1/2} \right. \\
 &= \left. \left\{ \left(\frac{1}{2} (\pi) - \frac{1}{4} \sin(2\pi) \right) - \left(\frac{1}{2} (0) - \frac{1}{4} \sin(0) \right) \right\}^{1/2} = \sqrt{\frac{\pi}{2}}. \right.
 \end{aligned}$$

Next,

$$\begin{aligned}
 \|f_2\| &= \langle f_2, f_2 \rangle^{1/2} = \left\{ \int_0^\pi \cos^2(x) dx \right\}^{1/2} \\
 &= \left\{ \int_0^\pi \frac{1 + \cos(2x)}{2} dx \right\}^{1/2} \quad \text{since } \cos^2(x) = \frac{1 + \cos(2x)}{2} \\
 &= \left\{ \left(\frac{1}{2} x + \frac{1}{4} \sin(2x) \right) \Big|_0^\pi \right\}^{1/2} \\
 &= \left\{ \left(\frac{1}{2} \pi + \frac{1}{4} \sin(2\pi) \right) - \left(\frac{1}{2} (0) + \frac{1}{4} \sin(0) \right) \right\}^{1/2} = \sqrt{\frac{\pi}{2}}.
 \end{aligned}$$

So an orthonormal basis is

$$\left\{ f_1 / \|f_1\|, f_2 / \|f_2\| \right\} = \left\{ \sqrt{\frac{2}{\pi}} \sin x, \sqrt{\frac{2}{\pi}} \cos x \right\}. \quad \square$$