

1. Let $V = \mathbf{R}^{2 \times 2}$, the space of 2×2 matrices with real entries and, as usual, let the i, j -th entry in vector (matrix) A be given by (a_{ij}) . Prove that $\langle A, B \rangle = a_{11}b_{11} + a_{12}b_{12} + a_{21}b_{21} + a_{22}b_{22}$ defines an inner product. Let $\|A\|$ denote the induced norm.

For

$$A = \begin{pmatrix} 1 & 0 \\ 3 & 1 \end{pmatrix} \quad B = \begin{pmatrix} -2 & 3 \\ 2 & 4 \end{pmatrix}$$

- Verify the *Cauchy-Schwartz* inequality.
 - Find $\|A\|$.
 - Find the angle between A and B .
 - What is the dimension of V ? Give an orthonormal basis for V .
2. Let $V = \mathbf{R}^{n \times n}$. For $A \in V$, show that

$$\|A\| = \max_{1 \leq i \leq n} \sum_{j=1}^n |a_{ij}|$$

defines a norm, the “maximum row sum” norm. For example

$$A = \begin{pmatrix} 2 & -3 \\ 5 & 2 \end{pmatrix} \\ \Rightarrow \|A\| = \max \{ |2| + |-3|, |5| + |2| \} = 7$$

3. Use the *Gram-Schmidt* orthonormalisation procedure to generate orthonormal bases in the following cases:
- $V = \mathbf{R}^3$ with the standard inner product. Start with the basis $\{(1, 1, 0)^T, (1, -1, 0)^T, (1, 2, 1)^T\}$
 - $V = \mathbf{R}^3$ with inner product $\langle u, v \rangle = u_1v_1 + 2u_2v_2 + 3u_3v_3$. Start with basis $\{(1, 1, 0)^T, (1, -1, 0)^T, (0, 0, 1)^T\}$
 - $V = P_2$ with inner product $\langle p, q \rangle = \sum_{i=1}^5 p(x_i)q(x_i)$ where $x_i = i - 3$. Start with the standard basis for P_2 .
 - $V = P_3$ with inner product $\langle p, q \rangle = \int_{-2}^2 p(x)q(x)dx$. Start with the standard basis for P_3 .
4. Find the least squares approximation of e^x over the interval $[0, 1]$ by a quadratic function using the norm induced by $\langle f, g \rangle = \int_0^1 f(x)g(x)dx$.
5. Let f be a function on $[-2, 2]$, taking the value $f(x_i)$ at $x = x_i$, $i = 1, 2, 3, 4, 5$ as given in the following table

x_i	-2	-1	0	1	2
$f(x_i)$	0	-1	0	2	4

Find the least squares approximation to f in P_1 and P_2 using the norm induced by the inner product of Q3 part (c).