

Second Assignment Due Friday, Sept.12, 2003

Some exercises on linear transformations and matrices.

▷ **Exercise 1.** Let v_1, \dots, v_n be a basis for a vector space V and let S and T be two linear operators on V . If the matrices of S and T relative to this basis are respectively S_{ij} and T_{ij} , then show that the matrix elements of the composed linear operator ST are given by $(ST)_{ij} = \sum_{k=1}^n S_{ik}T_{kj}$, and that the matrix elements of the sum operator $S + T$ are given by $(S + T)_{ij} = S_{ij} + T_{ij}$.

In what follows, \mathcal{P}^n denotes the space of polynomials functions $a_0 + a_1x + a_2x^2 + \dots + a_nx^n$ of degree $\leq n$. Clearly \mathcal{P}^n is a vector space of dimension $n + 1$ and $1, x, x^2, \dots, x^n$ is a basis for \mathcal{P}^n (called the standard basis).

▷ **Exercise 2.** Differentiation defines an operator D on \mathcal{P}^n , and of course D^k denotes the k -th derivative operator.

- a) What is the matrix of D in the standard basis?
- b) What is the kernel of D^k ?
- c) What is the image of D^k ?

▷ **Exercise 3.** Define an inner-product on \mathcal{P}^n by $\langle P_1, P_2 \rangle = \int_{-1}^1 P_1(x)P_2(x) dx$, and note that the standard basis is **not** orthonormal (or even orthogonal). Let us define orthonormal polynomials $L_k(x)$ by applying the Gram-Schmidt Algorithm to the standard basis. (The L_k are usually called the normalized Legendre Polynomials.) Compute L_0, L_1 , and L_2 .