

# Orthogonal Functions - Solutions

Q4  $f_1 \cdot f_2 \equiv \int_{-1}^1 f_1^* f_2 dx \quad | \geq x \geq -1$

Need to show that

a)  $f_2 \cdot f_1 = (f_1 \cdot f_2)^*$

$$f_2 \cdot f_1 = \int_{-1}^1 f_2^* f_1 dx = \left( \int_{-1}^1 f_2 f_1^* dx \right)^* = (f_1 \cdot f_2)^*$$

b)  $f_2 \cdot (\alpha f_1 + \beta f_3) = \int_{-1}^1 f_2^* (\alpha f_1 + \beta f_3) dx = \alpha \int_{-1}^1 f_2^* f_1 dx + \beta \int_{-1}^1 f_2^* f_3 dx$   
 $= \alpha (f_1 \cdot f_2) + \beta (f_3 \cdot f_2)$

c)  $f_1 \cdot f_1 \geq 0$  with equality only if  $f_1 = 0$

But  $f_1 \cdot f_1 = \int_{-1}^1 f_1^* f_1 dx = \int_{-1}^1 |f_1|^2 dx \geq 0$  clearly 0  
 as integrand  $\geq 0$  iff  $f_1 = 0$

We exclude functions differing from 0 only on sets of measure zero.

## Examples

- 1) Fourier series  $f_n = A_n \sin(n\pi x) \quad n=1, 2, \dots$
- 2) Legendre polynomials  $f_n = A_n P_n(x)$

$(f_n \cdot f_k) = \delta_{nk}$  for orthogonality. due to orthogonality

$$(f_n \cdot f_k) = \int_{-1}^1 A_n A_k P_n(x) P_k(x) dx = A_n A_k \int_{-1}^1 P_n P_k dx = \frac{2}{2n+1} A_n^2 \delta_{nk}$$

so  $A_n = \sqrt{\frac{2n+1}{2}}$

$$(f_n \cdot f_k) = \int_{-1}^1 A_n A_k \sin(n\pi x) \sin(k\pi x) dx = A_n A_k \int_{-1}^1 \sin n\pi x \sin k\pi x dx =$$
  
 $= A_n^2 \delta_{nk}$   ~~$A_n = 1$~~   $A_n = 1$