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1. With the inner product: $(P, Q) = \int_{-3}^3 P(x)Q(x)dx$, find the polynomial of degree ≤ 2 that is nearest to the polynomial $x^3 - 1$.

Solution. Let V be linear space of all polynomials and $W \subset V$ be the space of polynomials of degree ≤ 2 . Let $P(x) = x^3 - 1 \in V$. The polynomial in W which is nearest to $P(X)$ is $pr_W(P(x))$ (the projection of $P(x)$ onto W).

In order to compute that, we first need an orthogonal basis of W . We have at our disposal the standard basis $\{1, x, x^2\} = \{U_1(x), U_2(x), U_3(x)\}$, which is not orthogonal, so we need to orthogonalize it. We apply the Gram-Schmidt method. We have that $U_1(x)$ and $U_2(x)$ are already orthogonal. The third vector is $V_3(x) = x^2 - (\frac{(x^2, 1)}{(1, 1)})1 - (\frac{(x^2, x)}{(x, x)})x = x^2 - 3$. Therefore an orthogonal basis of W is $\{1, x, x^2 - 3\}$. The projection of $x^3 - 1$ over W is the sum of the projections of $x^3 - 1$ onto the lines spanned by the three vectors of the orthogonal basis:

$$\begin{aligned} pr_W(x^3 - 1) &= \left(\frac{(x^3 - 1, 1)}{(1, 1)}\right)1 + \left(\frac{(x^3 - 1, x)}{(x, x)}\right)x + \left(\frac{(x^3 - 1, x^2 - 3)}{(x^2 - 3, x^2 - 3)}\right)(x^2 - 3) = \\ &= -1 + \frac{2 \cdot 3^5}{18}x + 0 \end{aligned}$$