

Gram-Schmidt

Gram-Schmidt Lay 6.7.28

Find an orthogonal basis for the subspace of $C[0,2\pi]$ spanned by $\{1, \cos[t], \cos[t]^2, \cos[t]^3\}$.

```
Clear[t, a0, a1, a2, a3, b0, b1, b2,  
      b3, originalBasis, orthogonalBasis, prod]
```

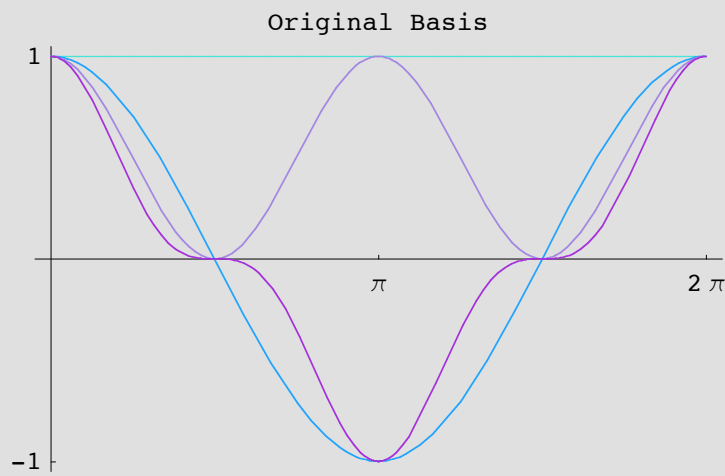
```
a0[t_] = 1;  
a1[t_] = Cos[t];  
a2[t_] = Cos[t]^2;  
a3[t_] = Cos[t]^3;
```

```
originalBasis = {a0[t], a1[t], a2[t], a3[t]};
```

```
prod[f_, g_] :=  $\int_0^{2\pi} f g dt$ 
```

```
<< Graphics`Colors`
```

```
Plot[Evaluate[originalBasis], {t, 0, 2\pi},  
      PlotLabel -> "Original Basis",  
      Ticks -> {{0, \pi, 2\pi}, {-1, 0, 1}},  
      PlotStyle -> {Turquoise, DodgerBlue, MediumPurple, DarkViolet}];
```



$$\mathbf{b0}[t_] = \mathbf{a0}[t]$$

1

$$\mathbf{b1}[x_] = \mathbf{a1}[t] - \frac{\text{prod}[\mathbf{a1}[t], \mathbf{b0}[t]]}{\text{prod}[\mathbf{b0}[t], \mathbf{b0}[t]]} \mathbf{b0}[t]$$

$\text{Cos}[t]$

$$\mathbf{b2}[x_] = \mathbf{a2}[t] - \frac{\text{prod}[\mathbf{a2}[t], \mathbf{b0}[t]]}{\text{prod}[\mathbf{b0}[t], \mathbf{b0}[t]]} \mathbf{b0}[t] - \frac{\text{prod}[\mathbf{a2}[t], \mathbf{b1}[t]]}{\text{prod}[\mathbf{b1}[t], \mathbf{b1}[t]]} \mathbf{b1}[t] // \text{Simplify}$$

$\frac{1}{2} \text{Cos}[2 t]$

$$\mathbf{b3}[x_] = \mathbf{a3}[t] - \frac{\text{prod}[\mathbf{a3}[t], \mathbf{b0}[t]]}{\text{prod}[\mathbf{b0}[t], \mathbf{b0}[t]]} \mathbf{a0}[t] - \frac{\text{prod}[\mathbf{a3}[t], \mathbf{b1}[t]]}{\text{prod}[\mathbf{b1}[t], \mathbf{b1}[t]]} \mathbf{a1}[t] - \frac{\text{prod}[\mathbf{a3}[t], \mathbf{b2}[t]]}{\text{prod}[\mathbf{b2}[t], \mathbf{b2}[t]]} \mathbf{b2}[t] // \text{Simplify}$$

$\frac{1}{4} \text{Cos}[3 t]$

$$\text{orthogonalBasis} = \{\mathbf{b0}[x], \mathbf{b1}[x], \mathbf{b2}[x], \mathbf{b3}[x]\}$$

$\{1, \text{Cos}[t], \frac{1}{2} \text{Cos}[2 t], \frac{1}{4} \text{Cos}[3 t]\}$

```
Plot[Evaluate[orthogonalBasis], {t, 0, 2  $\pi$ },  
PlotLabel -> "Orthogonal Basis",  
PlotStyle -> {Turquoise, DodgerBlue, MediumPurple, DarkViolet}];
```

