

Homework Set 8. Due Friday October 21 at 10.30 am

1. This problem can be worked out using Mathematica. Consider the orthogonal polynomials

$$P_n(x) = \sqrt{2} \sin(\pi n x) \quad (1)$$

with inner product

$$(f, g) = \int_0^1 f(x)g(x)dx. \quad (2)$$

- Consider the expansion $\sqrt{\frac{1}{4} - (x - \frac{1}{2})^2} = \sum_{k=0}^N a_k P_k(x)$ and calculate the first 100 a_k . Why are the even coefficients equal to zero?
- Draw a graph of $\sum_{k=0}^N a_k P_k(x)$ for $N = 10, 20, 100$ and compare to the graph of $\sqrt{\frac{1}{4} - (x - \frac{1}{2})^2}$.
- Calculate the L_2 norm of the difference between $\sqrt{\frac{1}{4} - (x - \frac{1}{2})^2}$ and the approximation for $N = 10, 20, 30, 40, 50, 60, 80, 90, 100$ and draw a graph of the L_2 norm versus $1/N$ and $1/N^2$. What is your conclusion?

2. Consider the inner product

$$(f, g) = \int_{-1}^1 x(x)f(x)g(x) \quad \text{with} \quad w(x) = 1 + x^2. \quad (3)$$

- Construct the first five orthogonal polynomials.
- Plot them in one figure (you can also use Mathematica to do this).
- What can you say about the zeros of these polynomials?

3. Do Exercise 2.3 of Goldbart and Stone, p. 64.