

so  $S$  is an orthogonal set. Since no member of  $S$  is the zero element,  $S$  is independent. The norm of each element of  $S$  is easily calculated. We have  $(u_0, u_0) = \int_0^{2\pi} dx = 2\pi$  and, for  $n \geq 1$ , we have

$$(u_{2n-1}, u_{2n-1}) = \int_0^{2\pi} \cos^2 nx \, dx = \pi, \quad (u_{2n}, u_{2n}) = \int_0^{2\pi} \sin^2 nx \, dx = \pi.$$

Therefore,  $\|u_0\| = \sqrt{2\pi}$  and  $\|u_n\| = \sqrt{\pi}$  for  $n \geq 1$ . Dividing each  $u_n$  by its norm, we obtain an orthonormal set  $\{\varphi_0, \varphi_1, \varphi_2, \dots\}$  where  $\varphi_n = u_n/\|u_n\|$ . Thus, we have

$$\varphi_0(x) = \frac{1}{\sqrt{2\pi}}, \quad \varphi_{2n-1}(x) = \frac{\cos nx}{\sqrt{\pi}}, \quad \varphi_{2n}(x) = \frac{\sin nx}{\sqrt{\pi}}, \quad \text{for } n \geq 1$$

In Section 1.14 we shall prove that every finite-dimensional Euclidean space has an orthogonal basis. The next theorem shows how to compute the components of an element relative to such a basis.

**THEOREM 1.11.** Let  $V$  be a finite-dimensional Euclidean space with dimension  $n$ , and assume that  $S = \{e_1, \dots, e_n\}$  is an orthogonal basis for  $V$ . If an element  $x$  is expressed as a linear combination of the basis elements, say

$$(1.8) \quad x = \sum_{i=1}^n c_i e_i,$$

then its components relative to the ordered basis  $(e_1, \dots, e_n)$  are given by the formulas

$$(1.9) \quad \frac{(x, e_j)}{(e_j, e_j)} \quad \text{for } j = 1, 2, \dots, n.$$

In particular, if  $S$  is an orthonormal basis, each  $c_j$  is given by

$$(1.10) \quad c_j = (x, e_j).$$

*Proof.* Taking the inner product of each member of (1.8) with  $e_j$ , we obtain

$$(x, e_j) = \sum_{i=1}^n c_i (e_i, e_j) = c_j (e_j, e_j)$$

since  $(e_i, e_j) = 0$  if  $i \neq j$ . This implies (1.9), and when  $(e_j, e_j) = 1$ , we obtain (1.10).

If  $\{e_1, \dots, e_n\}$  is an orthonormal basis, Equation (1.9) can be written in the form

$$(1.11) \quad x = \sum_{i=1}^n (x, e_i) e_i.$$

The next theorem shows that in a finite-dimensional Euclidean space with an orthonormal basis the inner product of two elements can be computed in terms of their components.

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