

§ 6.1 Inner products

2. $x = (2, 1+i, i)$ $y = (2-i, 2, 1+2i)$ are vectors in \mathbb{C}^3 .
 Compute $\langle x, y \rangle$, $\|x\|$, $\|y\|$, $\|x+y\|$

$$\text{Solution: } \langle x, y \rangle = 2 \cdot (2+i) + (1+i) \cdot 2 + i(1-2i) = 8+5i$$

$$\|x\| = \sqrt{\langle x, x \rangle} = \sqrt{(4+2+1)} = \sqrt{7}$$

$$\|y\| = \sqrt{\langle y, y \rangle} = \sqrt{(5+4+5)} = \sqrt{14}.$$

$$\|x+y\| = \sqrt{\langle x+y, x+y \rangle} = \sqrt{(17+10+10)} = \sqrt{37}.$$

$$\text{Cauchy-Schwartz: } |8+5i| = \sqrt{89} \leq \sqrt{7} \cdot \sqrt{14}$$

$$\text{Triangle inequality: } \sqrt{7} + \sqrt{14} \geq \sqrt{37}$$

5. In \mathbb{C}^2 , show that $\langle x, y \rangle = x A y^*$ is an inner product, where

Compute $\langle x, y \rangle$ for $x = (1-i, 2+3i)$ and $y = (2+i, 3-2i)$

$$A = \begin{pmatrix} 1 & i \\ -i & 2 \end{pmatrix}$$

$A = A^*$ is an inner product:

$$\text{Solution: } \langle \cdot, \cdot \rangle \text{ is an inner product: } \langle x, y \rangle = x A y^* = \langle x, y \rangle + \langle 3, y \rangle$$

$$\bullet \quad \langle x+3, y \rangle = (x+3) A y^* = x A y^* + 3 A y^* = \langle x, y \rangle + 3 \langle y, y \rangle.$$

$$\bullet \quad \langle c x, y \rangle = c x A^* y^* = c (x A y^*) = c \langle x, y \rangle. \quad (A = A^*)$$

$$\bullet \quad \overline{\langle x, y \rangle} = (\overline{x A y^*})^* = \overline{y^* A^* x^*} = \overline{y^* A x^*} = \langle y, x \rangle \quad (A = A^*)$$

$$\bullet \quad \langle x, x \rangle = (x_1, x_2) A (x_1, x_2)^* = \|x_1\|^2 + 2 \operatorname{Re}(i x_1 \bar{x}_2) + 2 \|x_2\|^2 > 0 \quad (\text{if } x_1 \text{ or } x_2 \text{ is not } 0)$$

$$\langle x, y \rangle = 6+12i$$

8. Why the following are not an inner product?

a) $\langle (a, b), (c, d) \rangle = ac - bd$ on \mathbb{R}^2

b) $\langle A, B \rangle = \operatorname{tr}(A+B)$ on $M_{2 \times 2}(\mathbb{R})$

c) $\langle f(x), g(x) \rangle = \int_0^1 f'(t)g(t) dt$ on $P(\mathbb{R})$.

Solution: a) $\langle (1, 1), (1, 1) \rangle = 0$

b) $A = B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ $\langle 2A, B \rangle = 3$ but $2 \langle A, B \rangle = 4$

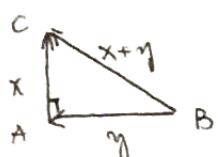
c) $f(x) = 1$, $g(x) = f(x) = 1$, $\langle f(x), g(x) \rangle = 0$

10. V - an inner product space, and suppose that x and y are orthogonal vectors in V . Prove that $\|x+y\|^2 = \|x\|^2 + \|y\|^2$. Deduce the Pythagorean theorem in \mathbb{R}^2 .

Solution: $\|x+y\|^2 = \langle x+y, x+y \rangle = \langle x, x \rangle + \langle x, y \rangle + \langle y, x \rangle + \langle y, y \rangle$
 $= \langle x, x \rangle + \langle y, y \rangle = \|x\|^2 + \|y\|^2$

(Note that x and y are orthogonal $\Leftrightarrow \langle x, y \rangle = 0$)

To deduce Pythagorean theorem in \mathbb{R}^2 , note we have the following graph:



$$AC = \|x\|, AB = \|y\|, BC = \|x+y\|$$

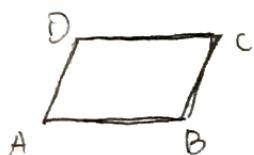
$$\text{Thus } AC^2 + AB^2 = BC^2$$

11. Prove the parallelogram law on the inner product space V :

$$\|x+y\|^2 + \|x-y\|^2 = 2\|x\|^2 + 2\|y\|^2 \text{ for all } x, y \in V.$$

Solution: $\|x+y\|^2 + \|x-y\|^2 = (\|x\|^2 + \langle x, y \rangle + \langle y, x \rangle + \|y\|^2) + (\|x\|^2 - \langle x, y \rangle - \langle y, x \rangle + \|y\|^2)$
 $= 2\|x\|^2 + 2\|y\|^2$

In the parallelogram ABCD, the above equality means
 that $2AB^2 + 2AD^2 = AC^2 + BD^2$



9. Let β be a basis for a finite dim inner product space.

a) If $\langle x, z \rangle = 0$, for all $z \in \beta$, then $x=0$

b) If $\langle x, z \rangle = \langle y, z \rangle$ for all $z \in \beta$, then $y=x$.

Solution: β is a basis $\Rightarrow x = \sum_{i=1}^k a_i z_i$, $z_i \in \beta$. a_i scalars.

$$\langle x, x \rangle = \langle x, \sum_{i=1}^k a_i z_i \rangle = \sum_{i=1}^k \bar{a}_i \langle x, z_i \rangle = 0 \Rightarrow x=0.$$

$$\langle x, z \rangle = \langle y, z \rangle \Rightarrow \langle x-y, z \rangle = 0 \text{ for all } z \in \beta$$

$$\Rightarrow \text{by a)} \quad x-y=0 \quad \text{i.e. } x=y.$$

13. Suppose that $\langle \cdot, \cdot \rangle_1$ and $\langle \cdot, \cdot \rangle_2$ are two inner products on a vector space V . Prove that $\langle \cdot, \cdot \rangle = \langle \cdot, \cdot \rangle_1 + \langle \cdot, \cdot \rangle_2$ is another inner product on V .

Solution:

- $\langle x+3, y \rangle = \langle x+3, y \rangle_1 + \langle x+3, y \rangle_2 = \langle x, y \rangle_1 + \langle 3, y \rangle_1 + \langle x, y \rangle_2 + \langle 3, y \rangle_2$
- $\langle cx, y \rangle = \langle cx, y \rangle_1 + \langle cx, y \rangle_2 = c\langle x, y \rangle_1 + c\langle x, y \rangle_2 = c\langle x, y \rangle$
- $\overline{\langle x, y \rangle} = \overline{\langle x, y \rangle_1 + \langle x, y \rangle_2} = \langle y, x \rangle_1 + \langle y, x \rangle_2 = \langle y, x \rangle$
- $\langle x, x \rangle = \langle x, x \rangle_1 + \langle x, x \rangle_2 \geq 0 \text{ if } x \neq 0.$

15. Prove that if V is an inner product space, then $|\langle x, y \rangle| = \|x\| \cdot \|y\|$ iff one of the vectors x or y is a multiple of the other.

Solution: Assume $x \neq 0, y \neq 0$ and the identity holds.

$$a := \frac{\langle x, y \rangle}{\|y\|^2} \quad z := x - ay.$$

$$\langle y, z \rangle = 0, \quad |a| = \frac{\|x\|}{\|y\|} \text{ (by assumption)}$$

By parallelogram identity,

$$2\|z\|^2 + 2\|ay\|^2 = 2\|x\|^2$$

$$\Rightarrow \|z\| = 0 \Rightarrow x = ay$$

The inverse implication is easy.

(6. a) Show that the vector space H with $\langle \cdot, \cdot \rangle$ is an inner product space.

(H : the space of continuous complex-valued functions defined on $[0, 2\pi]$)

$$\langle f, g \rangle = \frac{1}{2\pi} \int_0^{2\pi} f(t) \overline{g(t)} dt$$

Is this an inner product on V ?

b) $V = \mathbf{C}([0, 1])$. $\langle f, g \rangle = \int_0^1 f(t) g(t) dt$

Solution: a) • $\langle f+h, g \rangle = \frac{1}{2\pi} \int_0^{2\pi} (f(t)+h(t)) \overline{g(t)} dt = \langle f, g \rangle + \langle h, g \rangle$

• $\langle cf, g \rangle = \frac{1}{2\pi} \int_0^{2\pi} c f(t) \overline{g(t)} dt = c \langle f, g \rangle$

• $\overline{\langle f, g \rangle} = \frac{1}{2\pi} \int_0^{2\pi} f(t) \overline{g(t)} dt = \langle g, f \rangle$

• $\langle f, f \rangle = \frac{1}{2\pi} \int_0^{2\pi} |f(t)|^2 dt \geq 0 \text{ if } f \text{ is not zero.}$

b) $f(t) = \begin{cases} 0 & x \in \frac{1}{2} \\ x - \frac{1}{2} & x > \frac{1}{2} \end{cases}$ $\langle f, f \rangle = 0$ but $f \neq 0$

17. T a lin. operator on an inner product space V, and suppose that $\|T(x)\| = \|x\|$ for all x . Prove that T is one-to-one.

Solution: If $T(x) = 0$. Then $\|x\| = \|T(x)\| = \|0\| = 0 \Rightarrow x = 0$ i.e.

T is one-to-one

18. Let V be a v.s. /F. F = R or C. W an inner product space over F with inner product $\langle \cdot, \cdot \rangle$. If $T: V \rightarrow W$ is linear, prove that $\langle x, y \rangle' = \langle T(x), T(y) \rangle$ defines an inner product on V iff T is one-to-one.

Solution: \Rightarrow If $\langle \cdot, \cdot \rangle'$ is an inner product, then $T(x) = 0 \Rightarrow \langle x, x \rangle' = \langle T(x), T(x) \rangle = 0 \Rightarrow x = 0$. \Rightarrow T is one-to-one.

$$\Leftarrow \begin{aligned} & \bullet \langle x + z, y \rangle' = \langle T(x+z), T(y) \rangle = \dots = \langle x, y \rangle' + \langle z, y \rangle' \\ & \bullet \langle cx, y \rangle' = \langle T(cx), y \rangle = \dots = \langle x, y \rangle' \\ & \bullet \overline{\langle x, y \rangle'} = \overline{\langle T(x), T(y) \rangle} = \langle y, x \rangle' \\ & \bullet \langle x, x \rangle' = \langle T(x), T(x) \rangle > 0 \quad \text{if } x \neq 0 \end{aligned}$$

(Note that for the last one, we use the condition that T is l.i.)