

① Let  $V = M_{n \times n}(F)$ . For  $A, B \in V$ .

$$\langle A, B \rangle := \operatorname{tr}(B^*A) \quad \text{where } B^* = \overline{B}^T$$

Show that  $\langle \cdot, \cdot \rangle$  is an inner product.

•  $\langle \cdot, \cdot \rangle$  linear in the first argument.

$$\forall A_1, A_2, B \in V \quad \forall c \in F$$

$$\langle cA_1 + A_2, B \rangle$$

$$= \operatorname{tr}(B^*(cA_1 + A_2)) = \operatorname{tr}(c \cdot B^*A_1 + B^*A_2)$$

$$= c \cdot \operatorname{tr}(B^*A_1) + \operatorname{tr}(B^*A_2) = c \cdot \langle A_1, B \rangle + \langle A_2, B \rangle$$

• Symmetric Conjugate.  $\overline{\langle A, B \rangle} = \langle B, A \rangle$

$$\overline{\langle A, B \rangle} = \overline{\operatorname{tr}(B^*A)} = \operatorname{tr}(\overline{B^*A}) = \operatorname{tr}(\overline{B}^T A)$$

$$= \operatorname{tr}(B^T \overline{A}) = \sum_{i=1}^n \sum_{j=1}^n B_{ji} \cdot \overline{A_{ji}}$$

$$= \operatorname{tr}(\overline{A}^T B) = \langle B, A \rangle$$

• Positive definite

$$\forall A \in V$$

$$\langle A, A \rangle = \operatorname{tr}(A^*A) = \operatorname{tr}(\overline{A}^T A)$$

$$= \sum_{i=1}^n \sum_{j=1}^n \overline{A_{ji}} \cdot A_{ji} = \sum_{i=1}^n \sum_{j=1}^n |A_{ji}|^2$$

if  $A \neq 0_{n \times n}$  then  $\langle A, A \rangle > 0$

②  $V$  is an inner product space, Then  $\forall x, y, z \in V, \forall c \in F$

$$(a) \langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$$

$$(b) \langle x, cy \rangle = \bar{c} \langle x, y \rangle$$

• linear first arg.

$$(c) \langle x, 0 \rangle = \langle 0, x \rangle = 0$$

• sym conjugate

$$(d) \langle x, x \rangle = 0 \text{ iff } x=0$$

• positive def

$$(e) \text{ if } \langle x, y \rangle = \langle x, z \rangle \text{ for } \forall x \in V, \text{ then } y=z$$

$$(a) \langle x, y+z \rangle = \overline{\langle y+z, x \rangle} = \overline{\langle y, x \rangle + \langle z, x \rangle} \\ = \overline{\langle y, x \rangle} + \overline{\langle z, x \rangle} = \langle x, y \rangle + \langle x, z \rangle$$

$$(b) \langle x, cy \rangle = \overline{\langle cy, x \rangle} = \overline{c \langle y, x \rangle} \\ = \bar{c} \overline{\langle y, x \rangle} = \bar{c} \langle x, y \rangle$$

$$(c) \langle x, \vec{0} \rangle = \langle x, 0 \cdot \vec{0} \rangle = 0 \cdot \langle x, \vec{0} \rangle = 0.$$

$$\langle \vec{0}, x \rangle = \overline{\langle x, \vec{0} \rangle} = \bar{0} = 0$$

$$(d) \begin{cases} \langle x, x \rangle > 0 & \text{if } x \neq 0 \\ \langle x, x \rangle = 0 & \text{if } x = 0 \end{cases} \Rightarrow \langle x, x \rangle = 0 \Leftrightarrow x = 0$$

$$(e) \langle x, y \rangle = \langle x, z \rangle \quad \forall x \in V \Leftrightarrow \langle x, y-z \rangle = 0 \quad \forall x \in V$$

$$\text{Let } x = y-z \text{ then } \langle y-z, y-z \rangle = 0 \Rightarrow y-z=0 \\ y=z$$

(2)  $V$  is inner product space.

norm of  $\vec{x} \in V$  is  $\|\vec{x}\| := \sqrt{\langle \vec{x}, \vec{x} \rangle}$

Prop: (a)  $\|c\vec{x}\| = |c| \cdot \|\vec{x}\|$

(b)  $\|\vec{x}\| \geq 0$  and  $\|\vec{x}\| = 0 \Leftrightarrow \vec{x} = \vec{0}$

(c)  $|\langle \vec{x}, \vec{y} \rangle| \leq \|\vec{x}\| \cdot \|\vec{y}\|$  Cauchy-Schwarz Inequality

(d)  $\|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|$  Triangle Inequality

(c)

- $y = 0$
- $y \neq 0$ .

$$\begin{aligned} 0 \leq \|\alpha - cy\|^2 &= \langle \alpha - cy, \alpha - cy \rangle \\ &= \langle \alpha, \alpha \rangle - \bar{c} \langle \alpha, y \rangle - c \langle y, \alpha \rangle + c \bar{c} \langle y, y \rangle \end{aligned}$$

$$\text{let } c = \frac{\langle \alpha, y \rangle}{\langle y, y \rangle}$$

$$0 \leq \langle \alpha, \alpha \rangle - \frac{\overline{\langle \alpha, y \rangle}}{\langle y, y \rangle} \langle \alpha, y \rangle - \frac{\langle \alpha, y \rangle}{\langle y, y \rangle} \langle y, \alpha \rangle + \frac{\langle \alpha, y \rangle}{\langle y, y \rangle} \frac{\langle y, \alpha \rangle}{\langle y, y \rangle} \langle y, y \rangle$$

$$0 \leq \langle \alpha, \alpha \rangle - \frac{|\langle \alpha, y \rangle|^2}{\langle y, y \rangle} = \|\alpha\|^2 - \frac{|\langle \alpha, y \rangle|^2}{\|y\|^2}$$

$$\text{Hence } |\langle \alpha, y \rangle|^2 \leq \|\alpha\|^2 \cdot \|y\|^2$$

$$\begin{aligned} \text{(d)} \quad \|\alpha + y\|^2 &= \langle \alpha + y, \alpha + y \rangle \\ &= \langle \alpha, \alpha \rangle + \langle \alpha, y \rangle + \langle y, \alpha \rangle + \langle y, y \rangle \\ &= \|\alpha\|^2 + 2 \cdot \operatorname{Re} \langle \alpha, y \rangle + \|y\|^2 \\ &\leq \|\alpha\|^2 + 2 \cdot |\langle \alpha, y \rangle| + \|y\|^2 \\ &\leq \|\alpha\|^2 + 2 \cdot \|\alpha\| \cdot \|y\| + \|y\|^2 \\ &= (\|\alpha\| + \|y\|)^2 \end{aligned}$$

Sec 6.1 Q15

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

$$\Leftrightarrow |\langle x, y \rangle| = \|x\| \cdot \|y\|$$

• if  $y = \vec{0}$ ,  $y = 0 \cdot x$

• If  $y \neq \vec{0}$  let  $a = \frac{\langle x, y \rangle}{\|y\|^2}$ ,  $z = x - ay$

$$\langle y, z \rangle = \langle y, x - \frac{\langle x, y \rangle}{\|y\|^2} y \rangle$$

$$= \langle y, x \rangle - \frac{\langle x, y \rangle}{\|y\|^2} \langle y, y \rangle = 0$$

$$|a|^2 = a \cdot \bar{a} = \frac{\langle x, y \rangle}{\|y\|^2} \cdot \frac{\overline{\langle x, y \rangle}}{\|y\|^2} = \frac{|\langle x, y \rangle|^2}{\|y\|^4}$$

$$= \frac{\|x\|^2 \cdot \|y\|^2}{\|y\|^4} = \frac{\|x\|^2}{\|y\|^2}$$

$$\|x\|^2 = \|z + ay\|^2 = \langle z + ay, z + ay \rangle$$

$$= \|z\|^2 + \|ay\|^2 + \underbrace{\langle z, ay \rangle}_{=0} + \underbrace{\langle ay, z \rangle}_{=0}$$

$$= \|z\|^2 + |a|^2 \cdot \|y\|^2$$

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

which implies  $\|z\| = 0$ ,  $z = \vec{0}$ ,  $x = ay$

$\Leftarrow$  trivial

Sec 6.1 Q 23

23. Let  $V = F^n$ , and let  $A \in M_{n \times n}(F)$ .

- (a) Prove that  $\langle x, Ay \rangle = \langle A^*x, y \rangle$  for all  $x, y \in V$ .
- (b) Suppose that for some  $B \in M_{n \times n}(F)$ , we have  $\langle x, Ay \rangle = \langle Bx, y \rangle$  for all  $x, y \in V$ . Prove that  $B = A^*$ .
- (c) Let  $\alpha$  be the standard ordered basis for  $V$ . For any orthonormal basis  $\beta$  for  $V$ , let  $Q$  be the  $n \times n$  matrix whose columns are the vectors in  $\beta$ . Prove that  $Q^* = Q^{-1}$ .
- (d) Define linear operators  $T$  and  $U$  on  $V$  by  $T(x) = Ax$  and  $U(x) = A^*x$ . Show that  $[U]_\beta = [T]_\beta^*$  for any orthonormal basis  $\beta$  for  $V$ .

$x, y \in F^n$

$\langle x, y \rangle := y^* \cdot x$

(a)  $\langle x, Ay \rangle = (Ay)^* \cdot x = \overline{y^T} \cdot \overline{A^T} \cdot x = y^* \cdot A^*x = \langle A^*x, y \rangle$

(b)  $\langle Bx, y \rangle = \langle x, Ay \rangle \quad \forall x, y \in F^n$ ,  $\{e_1, \dots, e_n\}$  SOB for  $F^n$

let  $x = e_i \quad y = e_j$

$B_{ji} = \langle Be_i, e_j \rangle = \langle e_i, Ae_j \rangle = \overline{A_{ij}}$

i.e.  $B = A^*$

(c)  $\beta = \{q_1, \dots, q_n\}$

$Q = [q_1 \dots q_n]$

$(Q^*Q)_{ij} = (\overline{Q^T}Q)_{ij} = \overline{Q_i^T} \cdot Q_j = \langle Q_j, Q_i \rangle = \delta_{ij}$

Thus,  $Q^*Q = I_n$

(d)  $\beta = \{v_1, \dots, v_n\}$  orthonormal basis

$\forall y \in V \quad y = \sum_{j=1}^n \langle y, v_j \rangle \cdot v_j \quad [y]_\beta = \begin{pmatrix} \langle y, v_1 \rangle \\ \vdots \\ \langle y, v_n \rangle \end{pmatrix} \in F^n$

For  $U(v_j)$   $U(v_j) = \sum_{i=1}^n \langle U(v_j), v_i \rangle \cdot v_i$

$([U]_\beta)_{ji} = ([U(v_j)]_\beta)_i = \langle U(v_j), v_i \rangle = \langle A^*v_j, v_i \rangle$

$= \langle v_j, Av_i \rangle = \langle v_j, T(v_i) \rangle = \overline{\langle T(v_i), v_j \rangle}$

$= \overline{([T]_\beta)_{ij}}$

i.e.  $[U]_\beta = [T]_\beta^*$