

Note: $F = \mathbb{R}$ or $\mathbb{C}$ for these inner products.

Def. Standard Inner Product

$$\langle \cdot, \cdot \rangle: F^n \times F^n \rightarrow F \text{ is defined by}$$

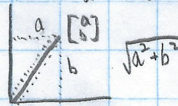
$$\langle u, v \rangle = \sum_{j=1}^n \overline{[u]_j} [v]_j \quad \forall u, v \in F^n.$$

Def. Norm

$$\|\cdot\|: F^n \rightarrow \mathbb{R} \text{ is defined by}$$

$$\|u\| = \sqrt{\langle u, u \rangle} = \sqrt{\sum_{j=1}^n \overline{[u]_j} [u]_j} = \sqrt{\sum_{j=1}^n |[u]_j|^2} \quad \forall u \in F^n.$$

Ex. In $\mathbb{R}^2$, a vector $u = \begin{bmatrix} a \\ b \end{bmatrix} \in \mathbb{R}^2$ has norm $\|u\| = \sqrt{\langle u, u \rangle} = \sqrt{a^2 + b^2} \geq 0$.



Thm. PIP

Suppose $u \in F^n$. Then $\langle u, u \rangle \geq 0$ and $\langle v, v \rangle = 0 \Leftrightarrow v = 0$.

Proof:

$$\text{We compute } \langle u, u \rangle = \sum_{j=1}^n \overline{[u]_j} [u]_j = \sum_{j=1}^n |[u]_j|^2.$$

Recall that $|[u]_j|^2 \geq 0$ for all $1 \leq j \leq n$. Since sum of nonnegative numbers is still nonnegative, we obtain

$$\sum_{j=1}^n |[u]_j|^2 \geq 0.$$

For the second assertion, we compute

$$\langle u, v \rangle = 0 \Leftrightarrow \sum_{j=1}^n |[u]_j|^2 = 0$$

If $|[u]_1|^2 > 0$, then $\sum_{j=1}^n |[u]_j|^2 = |[u]_1|^2 + \sum_{j=2}^n |[u]_j|^2 > 0$.

Thus, proves that if $\sum_{j=1}^n |[u]_j|^2 = 0$, then $|[u]_1|^2 = 0$

$$\Rightarrow |[u]_1| = 0$$

$$\Rightarrow [u]_1 = 0.$$

Similarly, the same argument holds for any $[u]_i$, $1 \leq i \leq n$.

Conversely, if $u = 0$ then $[u]_j = 0 \quad \forall 1 \leq j \leq n$

$$\Rightarrow \sum_{j=1}^n |[u]_j|^2 = 0$$

$$\Rightarrow \langle u, u \rangle = 0.$$

Exercise

$$\langle 0, v \rangle = 0, \text{ and } \langle v, 0 \rangle = 0 \quad \forall v \in F^n.$$

Ex. CNSN

$$\text{Take } v = \begin{bmatrix} 3+2i \\ 1-6i \\ 2+4i \\ 2+i \end{bmatrix} \in \mathbb{C}^4.$$

$$\text{Then } \|v\|^2 = \langle v, v \rangle = 3^2 + 2^2 + 1^2 + 6^2 + 2^2 + 4^2 + 2^2 + 1^2 = 75.$$

$$\Rightarrow \|v\| = \sqrt{\langle v, v \rangle} = \sqrt{75} = 5\sqrt{3}$$

Def.

The distance between $u, v \in \mathbb{C}^n$ is $\|v - u\|$.

Ex. Take $u = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, $v = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$ in $\mathbb{R}^4$.

The distance between u and v is $\left\| \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} \right\| = \left\| \begin{bmatrix} 0 \\ -2 \\ -3 \\ -4 \end{bmatrix} \right\| = \sqrt{0^2 + 1^2 + 2^2 + 4^2} = \sqrt{21}$

Exercise:

Distance between $u, v \in F^n$ is zero $\Leftrightarrow u = v$.

Thm.

Suppose $\alpha \in F$ and $v \in F^n$.

Then $\|\alpha v\| = |\alpha| \|v\|$.

Proof: exercise on assignment.

Remark:

Observe that for $u, v \in F^n$,

$$\|v - u\| = \|(-1)(u - v)\| = |-1| \|u - v\| = \|u - v\|.$$

Thm.

Suppose $u, v \in F^n$. Then

$$\|u + v\| \leq \|u\| + \|v\|.$$

Proof:

$$\|u + v\|^2 = \langle u + v, u + v \rangle =$$

$$= \langle u, u \rangle + \langle v, u \rangle + \langle u, v \rangle + \langle v, v \rangle$$

(by inner theorem)

$$= \|u\|^2 + \overline{\langle u, v \rangle} + \langle u, v \rangle + \|v\|^2$$

$$= \|u\|^2 + 2\operatorname{Re}(\langle u, v \rangle) + \|v\|^2$$

$$\leq \|u\|^2 + 2|\langle u, v \rangle| + \|v\|^2$$

$$\leq \|u\|^2 + 2\|u\|\|v\| + \|v\|^2$$

(by Cauchy-Schwarz)

$$= (\|u\| + \|v\|)^2$$

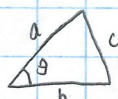
(factoring)

$$\Rightarrow \|u + v\| \leq \|u\| + \|v\|.$$

($\sqrt{x}$ is an increasing function)

Ex. Angles in $\mathbb{R}^2$

The cosine law: $c^2 = a^2 + b^2 - 2ab \cos(\theta)$



In $\mathbb{R}^2$ the cosine law looks like

$$\|u - v\|^2 = \|u\|^2 + \|v\|^2 - 2\|u\|\|v\|\cos(\theta)$$

$$\Rightarrow \langle u - v, u - v \rangle = \langle u, u \rangle + \langle v, v \rangle - 2\|u\|\|v\|\cos(\theta)$$

$$\Rightarrow 2\langle u, v \rangle = 2\|u\|\|v\|\cos(\theta)$$

$$\Rightarrow \cos(\theta) = \frac{\langle u, v \rangle}{\|u\|\|v\|} \text{ for } u \neq 0, v \neq 0.$$

Thus the angle between 2 vectors is "built-in" to the inner product.

Def.

Two vectors $u, v \in F^n$ are orthogonal if $\langle u, v \rangle = 0$.

Exercise

$0 \in F^n$ is orthogonal to every vector in F^n .

Conversely, if $\langle v, u \rangle = 0 \ \forall u \in F^n$ then $v = 0$.

(Hint: take $u=v$ and use thm. PIP)

Ex. $\langle e_1, e_2 \rangle = (1)(0) + (0)(1) + 0 + \dots + 0 = 0$ are orthogonal.

More generally, $\langle e_i, e_j \rangle = 0$ for $1 \leq i \neq j \leq n$ in F^n .

Ex. $\langle \begin{bmatrix} 1 \\ i \\ 0 \end{bmatrix}, \begin{bmatrix} -i \\ 1 \\ 0 \end{bmatrix} \rangle = (1)(-i) + (i)(1) + 0 = 0$
 $= 1 + i^2$
 $= 0$.

Thus the vectors are orthogonal.

Def.

A set $\{v_1, \dots, v_k\}$ is orthogonal if $\langle v_j, v_l \rangle = 0 \ \forall 1 \leq j \neq l \leq k$.

Ex. $\{e_1, \dots, e_n\} \subseteq F^n$ is an orthogonal set (orthogonal basis)
 $\{\begin{bmatrix} 1 \\ i \\ 0 \end{bmatrix}, \begin{bmatrix} -i \\ 1 \\ 0 \end{bmatrix}\}$ is an orthogonal set.