

Week - 9, chapter 6

Inner Product Spaces

Defn: Let u, v, w be vectors in a vector space V , and let c be any scalar. An inner product on V is a function that associates a real number $\langle u, v \rangle$ with each pair of vectors $u \in V$ and $v \in V$ and satisfies the following axioms.

$$1 - \langle u, v \rangle = \langle v, u \rangle$$

$$2 - \langle u, v+w \rangle = \langle u, v \rangle + \langle u, w \rangle$$

$$3 - c \langle u, v \rangle = \langle cu, v \rangle$$

$$4 - \langle v, v \rangle \geq 0 \text{ and } \langle v, v \rangle = 0 \text{ iff } v = 0.$$

Note: A vector space V with $(V, +, \cdot)$ with an inner product is called an inner product space $(V, +, \cdot, \langle \cdot, \cdot \rangle)$

Q1. Let $u = (u_1, u_2)$ and $v = (v_1, v_2)$ be vectors in \mathbb{R}^2 , verify that the Euclidean inner product $\langle u, v \rangle = 3u_1v_1 + 2u_2v_2$ satisfies the four inner product axioms.

Sol: Axiom 1: $\langle u, v \rangle = 3u_1v_1 + 2u_2v_2$
 $= 3v_1u_1 + 2v_2u_2$
 $= \langle v, u \rangle$

Axiom 2: If $w = (w_1, w_2)$ then

$$\begin{aligned} \langle u+v, w \rangle &= 3(u_1+v_1)w_1 + 2(u_2+v_2)w_2 \\ &= 3(u_1w_1 + v_1w_1) + 2(u_2w_2 + v_2w_2) \\ &= (3u_1w_1 + 2u_2w_2) + (3v_1w_1 + 2v_2w_2) \\ &= \langle u, w \rangle + \langle v, w \rangle \end{aligned}$$

Axiom 3: $\langle cu, v \rangle = 3(cu_1)v_1 + 2(cu_2)v_2$

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Axiom 4: $\langle v, v \rangle = 3(u_1^2) + 2(u_2^2) \geq 0$
 with equality iff $u_1 = u_2 = 0$

Q2. Show that the function defines an inner product in \mathbb{R}^2
 where $u = (u_1, u_2)$ and $v = (v_1, v_2)$
 $\langle u, v \rangle = u_1 v_1 + 2u_2 v_2$

Sol: Axiom 1: $u_1 v_1 + 2u_2 v_2 = v_1 u_1 + 2v_2 u_2 = \langle v, u \rangle$

Axiom 2: $w = (w_1, w_2)$

$$\begin{aligned} \langle u, v+w \rangle &= u_1(v_1 + w_1) + 2u_2(v_2 + w_2) \\ &= u_1 v_1 + u_1 w_1 + 2u_2 v_2 + 2u_2 w_2 \\ &= (u_1 v_1 + 2u_2 v_2) + (u_1 w_1 + 2u_2 w_2) \\ &= \langle u, v \rangle + \langle u, w \rangle \end{aligned}$$

Axiom 3: $c \langle u, v \rangle = c(u_1 v_1 + 2u_2 v_2) = (c u_1) v_1 + 2(c u_2) v_2 = \langle c u, v \rangle$

Axiom 4: $\langle u, u \rangle = u_1^2 + 2u_2^2 \geq 0$

$\langle u, u \rangle = 0 \Rightarrow u_1^2 + 2u_2^2 = 0 \Rightarrow u_1 = u_2 = 0$

Properties of inner product

1 - $\langle 0, v \rangle = \langle v, 0 \rangle = 0$

2 - $\langle u+v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$

3 - $\langle u, cv \rangle = c \langle u, v \rangle$

4 - Norm (length of u), $\|u\| = \sqrt{\langle u, u \rangle}$

$\therefore \|u\|^2 = \langle u, u \rangle$

distance b/w u and v

$$d(u, v) = \|u - v\| = \sqrt{\langle u - v, u - v \rangle}$$

Angle b/w two non-zero vectors u & v

$$\cos \theta = \frac{\langle u, v \rangle}{\|u\| \|v\|}, \quad 0 \leq \theta \leq \pi$$

Note if $u \perp v$ then $\langle u, v \rangle = 0$ orthogonal
if $\|v\| = 1$ then v is called the unit vector

Q calculating the inner products $\langle u - 2v, 3u + 4v \rangle$

Sol: $\langle u - 2v, 3u + 4v \rangle = \langle u, 3u + 4v \rangle - \langle 2v, 3u + 4v \rangle$
 $= \langle u, 3u \rangle + \langle u, 4v \rangle - \langle 2v, 3u \rangle - \langle 2v, 4v \rangle$
 $= 3\langle u, u \rangle + 4\langle u, v \rangle - 6\langle v, u \rangle - 8\langle v, v \rangle$
 $= 3\|u\|^2 + 4\langle u, v \rangle - 6\langle u, v \rangle - 8\|v\|^2$
 $= 3\|u\|^2 - 2\langle u, v \rangle - 8\|v\|^2$

Q₂ consider the vectors $u = (2 + 3i, -1 + 5i)$, $v = (1 + i, -i)$

- compute
(a) $\langle u, v \rangle$ and show that u & v are orthogonal
(b) $\|u\|$ and $\|v\|$ (c) $d(u, v)$

Sol: (a) $\langle u, v \rangle = (2 + 3i)(1 - i) + (-1 + 5i)(i)$
 $= 5 + i - i - 5 = 0$ $\therefore u$ & v are orthogonal

(b) $\|u\| = \sqrt{(2 + 3i)(2 - 3i) + (-1 + 5i)(-1 - 5i)}$

$$= \sqrt{13 + 26} = \sqrt{39}$$

$$\|v\| = \sqrt{(1 + i)(1 - i) + (-i)(i)}$$

$$= \sqrt{3}$$

(c) $d(u, v) = \|u - v\| = \|(2 + 3i, -1 + 5i) - (1 + i, -i)\|$

$$= \|(1 + 2i, -1 + 6i)\|$$

$$= \sqrt{(1 + 2i)(1 - 2i) + (-1 + 6i)(-1 - 6i)} = \sqrt{5 + 37} = \sqrt{42}$$

Q3. Show that the following set is an orthonormal base

$$S = \left\{ \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right), \left(-\frac{\sqrt{2}}{6}, \frac{\sqrt{2}}{6}, \frac{2\sqrt{2}}{3} \right), \left(\frac{2}{3}, \frac{2}{3}, \frac{1}{3} \right) \right\}$$

Sol: first we show these vectors are orthogonal then we show these vectors are normal, then we say the vectors are orthonormal.

$$\begin{aligned} u_1 \cdot u_2 &= \frac{1}{\sqrt{2}} \cdot \left(-\frac{\sqrt{2}}{6} \right) + \frac{1}{\sqrt{2}} \cdot \frac{\sqrt{2}}{6} + 0 \cdot \frac{2\sqrt{2}}{3} \\ &= -\frac{1}{6} + \frac{1}{6} + 0 \\ &= 0 \end{aligned}$$

$$\begin{aligned} u_1 \cdot u_3 &= \frac{1}{\sqrt{2}} \times \frac{2}{3} + \frac{1}{\sqrt{2}} \times -\frac{2}{3} + 0 \times \frac{1}{3} \\ &= \frac{2}{3\sqrt{2}} - \frac{2}{3\sqrt{2}} + 0 \\ &= 0 \end{aligned}$$

$$u_2 \cdot u_3 = \left(-\frac{\sqrt{2}}{6} \right) \cdot \frac{2}{3} + \frac{\sqrt{2}}{6} \cdot \left(-\frac{2}{3} \right) + \frac{2\sqrt{2}}{3} \cdot \frac{1}{3} = 0$$

Now for norm

$$\begin{aligned} \|u_1\| &= \sqrt{u_1 \cdot u_1} = \sqrt{\left(\frac{1}{\sqrt{2}} \right)^2 + \left(\frac{1}{\sqrt{2}} \right)^2 + (0)^2} \\ &= \sqrt{\frac{1}{2} + \frac{1}{2} + 0} \\ &= \sqrt{1} = 1 \end{aligned}$$

$$\|u_2\| = \sqrt{u_2 \cdot u_2} = \sqrt{\frac{2}{36} + \frac{2}{36} + \frac{8}{9}} = 1$$

$$\|u_3\| = \sqrt{u_3 \cdot u_3} = \sqrt{\frac{4}{9} + \frac{4}{9} + \frac{1}{9}} = 1$$

Thus S is an orthonormal.

