

Inner Product Spaces

Inner Product

Definition of an Inner Product:

- In a Real Vector Space V
- An Inner Product $f : V \times V \rightarrow \mathbb{R}$ s.t. $\forall u, v, w \in V, k \in \mathbb{R}$

Notation: $\langle u, v \rangle$ means the **Inner Product** of vectors u and v

The 4 Axioms of an Inner Product:

1. **Symmetry:** $\langle u, v \rangle = \langle v, u \rangle$
2. **Linearity (Additivity):** $\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$
3. **Homogeneity:** $\langle ku, v \rangle = k\langle u, v \rangle$
4. **Positivity:** $\langle v, v \rangle \geq 0$, and $\langle v, v \rangle = 0$ iff $v = 0$.
 - Inner product of itself is ≥ 0 , and only zero, when using the zero vector

Proof that the dot product is an Inner Product:

- Proving that the standard **Dot Product** on \mathbb{R}^n satisfies the axioms of an Inner Product.

1. Symmetry Proof:

Prove that: $\langle u, v \rangle = \langle v, u \rangle$

Let $u, v \in \mathbb{R}^n$

$$\langle u, v \rangle = u_1v_1 + u_2v_2 + \cdots + u_nv_n \quad (\text{Dot Product Definition})$$

$$= v_1u_1 + v_2u_2 + \cdots + v_nu_n \quad (\text{Commutativity: } ab = ba)$$

$$\langle u, v \rangle = \langle v, u \rangle \quad \checkmark$$

2. Linearity (Additivity) Proof:

Prove that: $\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$

(Start with the Dot Product definition)

$$\langle u + v, w \rangle = (u_1 + v_1)w_1 + (u_2 + v_2)w_2 + \cdots + (u_n + v_n)w_n$$

$$= \sum_{i=1}^n (u_i + v_i)w_i$$

$$= \sum_{i=1}^n (u_iw_i + v_iw_i)$$

$$= \sum_{i=1}^n u_iw_i + \sum_{i=1}^n v_iw_i$$

$$\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle \quad \checkmark$$

3. Homogeneity Proof:

Prove that: $\langle ku, v \rangle = k\langle u, v \rangle$

(Start with the Dot Product definition)

$$\begin{aligned}\langle ku, v \rangle &= k(u_1v_1) + k(u_2v_2) + \cdots + k(u_nv_n) \\ &= k(u_1v_1 + u_2v_2 + \cdots + u_nv_n) \\ \langle ku, v \rangle &= k\langle u, v \rangle \quad \checkmark\end{aligned}$$

4. Positivity Proof:

Prove that: $\langle v, v \rangle \geq 0$, and $\langle v, v \rangle = 0 \iff v = 0$.

- Inner product of itself is ≥ 0 , and only zero when v is the zero vector

Part A: Show $\langle v, v \rangle \geq 0$

$$\begin{aligned}\langle v, v \rangle &= v_1v_1 + v_2v_2 + \cdots + v_nv_n \\ &= v_1^2 + v_2^2 + \cdots + v_n^2 \quad (\text{Sum of Squares}) \\ \text{Since } v_i \in \mathbb{R}, \text{ then } v_i^2 &\geq 0 \quad (\text{Real squares are non-negative}) \\ \therefore \sum_{i=1}^n v_i^2 &\geq 0 \implies \langle v, v \rangle \geq 0 \quad \checkmark\end{aligned}$$

Part B: Show $\langle v, v \rangle = 0 \iff v = \mathbf{0}$

$$\begin{aligned}\langle v, v \rangle &= 0 \\ \sum_{i=1}^n v_i^2 &= 0 \\ \implies v_i^2 &= 0 \text{ for all } i \quad (\text{Sum is 0 only if all terms are 0}) \\ \implies v_i &= 0 \text{ for all } i \\ \therefore v &= \mathbf{0} \quad \checkmark\end{aligned}$$

Extra: If $v = \mathbf{0} \implies \langle v, v \rangle = 0^2 + \cdots + 0^2 = 0$. \checkmark (Proof of the other direction of iff)