

Feb 13th

Today:  $V$  a.s. /  $F$   $F = \mathbb{R}$  or  $\mathbb{C}$

def:  $\langle \cdot, \cdot \rangle$  (hermetian) inner product on  $V$  is a map

$V \times V \rightarrow F$ , denoted  $\langle v, w \rangle$

satisfies: ①  $\langle av_1 + bv_2, w \rangle = a\langle v_1, w \rangle + b\langle v_2, w \rangle$

②  $\langle v, w \rangle = \overline{\langle w, v \rangle}$  (— = complex conjugate)

③  $\langle v, v \rangle \geq 0$  with  $\langle v, v \rangle = 0 \iff v = 0$

NOTES: ① if  $F = \mathbb{R}$ ,  $\alpha = a$

so axiom 2  $\iff \langle v, w \rangle = \langle w, v \rangle$

② linearly in the 2nd argument:  $\langle v, aw_1 + bw_2 \rangle$

$$\begin{aligned} \langle v, aw_1 + bw_2 \rangle &= \overline{\langle w_1, v \rangle} + \overline{\langle w_2, v \rangle} \\ &= \overline{a} \cdot \overline{\langle w_1, v \rangle} + \overline{b} \cdot \overline{\langle w_2, v \rangle} \\ &= \overline{a} \cdot \langle v, w_1 \rangle + \overline{b} \cdot \langle v, w_2 \rangle \end{aligned}$$

[This property is called "anti-linearity in the 2nd argument"] [ $F = \mathbb{R}$ , this is just linearity]

③  $\langle v, v \rangle = \overline{\langle v, v \rangle} \implies \langle v, v \rangle \in \mathbb{R} \implies$  axiom 3 is sensible

Example: ①  $V = F^n$  the space of column vectors

$$v = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} \quad w = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}$$

$$\langle v, w \rangle = \sum_{i=1}^n a_i \overline{b_i} \quad \text{"standard inner product"}$$

$\implies$  addition axiom:  $\langle v_1 + v_2, w \rangle$

$$v_1 = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} \quad v_2 = \begin{pmatrix} a_1' \\ \vdots \\ a_n' \end{pmatrix} \quad w = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$$

$$\begin{aligned} \langle v_1 + v_2, w \rangle &= \sum_{i=1}^n (a_i + a_i') \overline{b_i} = \sum_{i=1}^n a_i \overline{b_i} + \sum_{i=1}^n a_i' \overline{b_i} \\ &= \langle v_1, w \rangle + \langle v_2, w \rangle \end{aligned}$$

$\langle v, w \rangle$  v.s.  $\langle w, v \rangle$

③  $\langle v, v \rangle \geq 0$  ( $\langle v, v \rangle = 0 \iff v = 0$ ) say  $\langle v, v \rangle = \sum_{j=1}^n a_j \cdot \overline{a_j}$

$$a_j = x + iy$$

$$\overline{a_j} = x - iy$$

$$a_j \cdot \overline{a_j} = x^2 + y^2$$

$$\text{Let } x^2 + y^2 = \|a\|^2$$

$$\langle v, v \rangle = \sum_{j=1}^n a_j \cdot \overline{a_j} = \sum_{j=1}^n \|a_j\|^2 \geq 0$$

$$\langle v, v \rangle = 0 \Leftrightarrow \text{all } \|a_j\|^2 = 0 \Leftrightarrow \text{all } a_j = 0 \Leftrightarrow v = 0$$

$$\text{real case: } \langle v, v \rangle = \sum_{i=1}^n a_i^2$$

ex: take the square  $P_2(\mathbb{R}) = \text{polynomial in } \mathbb{R} \text{ of degree } \leq 2$   
 $= \{a_0 + a_1x + a_2x^2\}$

$$\text{product: } \langle p, q \rangle = \int_0^1 p(t)q(t)dt \in \mathbb{R}$$

$$\begin{aligned} \textcircled{1} \langle ap_1 + bp_2, q \rangle &= \int_0^1 (ap_1 + bp_2)q dt \\ &= a \int_0^1 p_1 q dt + b \int_0^1 p_2 q dt = a \langle p_1, q \rangle + b \langle p_2, q \rangle \end{aligned}$$

$$\textcircled{2} \langle p, q \rangle = \langle q, p \rangle$$

$$\textcircled{3} \langle p, p \rangle \geq 0 \quad \langle p, p \rangle = \int_0^1 p^2 dt \geq 0 \quad \text{since } p^2 \geq 0$$

$$\text{if } \int_0^1 p^2 dt = 0$$

since  $p^2$  is a continuous function,  $p^2 \geq 0$   
 $\Rightarrow p^2 = 0$  on  $[0, 1]$

$$\Rightarrow p = 0 \text{ on } [0, 1]$$

$\Rightarrow p$  is the zero polynomial

General properties

$v \in V$ , then  $w \in V$  is orthogonal to  $v$ .  
 if  $\langle v, w \rangle = 0$

if  $W \subseteq V$  is a subspace,  $W^\perp = \{v \in V \mid \langle v, w \rangle = 0 \text{ for all } w \in W\}$   
 orthogonal complement to  $W$ .

$$V = W \oplus W^\perp$$

FACT: if  $v \in V$ , then  $w \mapsto \langle w, v \rangle \in F$  is a linear functional on  $V$ .  
linear map  $V \rightarrow F$

$\hookrightarrow$  This gives a linear isomorphism  $V \rightarrow V^*$

$$V^* = \{\text{linear maps } V \rightarrow F\}$$

$$V \rightarrow V^* \text{ is given by } v \mapsto (w \mapsto \langle w, v \rangle).$$

Consequence:  $V = W \oplus W^\perp$

Pf.  $v \in V$ , then  $v \mapsto \text{linear map } W \rightarrow F$   
 (by the same recipe,  $v \mapsto (w \mapsto \langle w, v \rangle)$ )

But:  $W$  is an inner product space!

since  $\langle \cdot, \cdot \rangle$  restricts to  $W$ .

$\Rightarrow$  any linear map  $W \rightarrow \mathbb{C}$  is represented by  $w \in W$

$\therefore \langle v - w_i, \cdot \rangle$  is trivial on  $W$

since  $\langle v, \cdot \rangle$  and  $\langle w, \cdot \rangle$  are the same map

$$\Rightarrow v - w_i \in W^\perp \Rightarrow V = W + W^\perp$$