

Show that $\langle \cdot, \cdot \rangle$ defined for all $\mathbf{x} = [x_1, x_2]^T \in \mathbb{R}^2$ and $\mathbf{y} = [y_1, y_2]^T \in \mathbb{R}^2$ by

$$\langle \mathbf{x}, \mathbf{y} \rangle := x_1 y_1 - (x_1 y_2 + x_2 y_1) + 2(x_2 y_2)$$

is an inner product

Remember that an inner product is a symmetric bilinear mapping from one vector space to the reals that has the positive definite property, such property implies only the vector $\mathbf{x} = \mathbf{0}$ has the inner product with itself equal to 0.

we start by proving the bilinearity

$$\langle \lambda \mathbf{x} + \varphi \mathbf{y}, \mathbf{z} \rangle = \lambda \langle \mathbf{x}, \mathbf{z} \rangle + \varphi \langle \mathbf{y}, \mathbf{z} \rangle$$

$$\langle \mathbf{x}, \lambda \mathbf{y} + \varphi \mathbf{z} \rangle = \lambda \langle \mathbf{x}, \mathbf{y} \rangle + \varphi \langle \mathbf{x}, \mathbf{z} \rangle$$

$$\begin{aligned} & (\lambda x_1 + \varphi y_1)z_1 - ((\lambda x_1 + \varphi y_1)z_2 + (\lambda x_2 + \varphi y_2)z_1) + 2(\lambda x_2 + \varphi y_2)z_2 \\ & (\lambda x_1 - \lambda x_1 z_2 - \lambda x_2 z_1 + 2\lambda x_2 z_2) + (\varphi y_1 z_1 - \varphi y_1 z_2 - \varphi y_2 z_1 + 2\varphi y_2 z_2) \\ & \lambda(x_1 - x_1 z_2 - x_2 z_1 + 2x_2 z_2) + \varphi(y_1 z_1 - y_1 z_2 - y_2 z_1 + y_2 z_2) \\ & \lambda \langle \mathbf{x}, \mathbf{z} \rangle + \varphi \langle \mathbf{y}, \mathbf{z} \rangle \\ & x_1(\lambda y_1 + \varphi z_1) - (x_1(\lambda y_2 + \varphi z_2) + x_2(\lambda y_2 + \varphi z_1)) + 2x_2(\lambda y_2 + \varphi z_2) \\ & \lambda(x_1 y_1 - x_1 y_2 - x_2 y_2 + 2x_2 y_2) + \varphi(x_1 z_1 - x_1 z_2 - x_2 z_1 + 2x_2 z_2) \\ & \lambda \langle \mathbf{x}, \mathbf{y} \rangle + \varphi \langle \mathbf{x}, \mathbf{z} \rangle \end{aligned}$$

so indeed the function is a bilinear mapping.

Now we check for positive definiteness

$$\langle \mathbf{x}, \mathbf{x} \rangle = x_1^2 - (x_1 x_2 + x_2 x_1) + 2(x_2^2) = x_1^2 - 2x_1 x_2 + 2x_2^2 \Rightarrow -x_2^2 = (x_1 + x_2)^2$$

the only solution for the above equation is $(0, 0)$ thus is indeed positive definite

and now we check for the symmetric property

$$\langle \mathbf{x}, \mathbf{y} \rangle - \langle \mathbf{y}, \mathbf{x} \rangle = 0$$

$$\begin{aligned} & x_1 y_1 - (x_1 y_2 + x_2 y_1) + 2(x_2 y_2) - y_1 x_1 + (y_1 x_2 + y_2 x_1) - 2(y_2 x_2) \\ & -(x_1 y_2 + x_2 y_1) + (y_1 x_2 + y_2 x_1) \\ & 0 \end{aligned}$$

so indeed is symmetric, as the mapping is bilinear, positive definite and symmetric is an inner product for the vector space $V = \mathbb{R}^2$ assuming the field $\mathbb{F} = \mathbb{R}$.