

There is a generalization of the dot product which can be used to compute the angles length and distances between vectors.

It is in some cases useful to measure geometric properties unconventionally.

The Inner Product is defined.

$$x, y \in V$$

$\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{R}$. having the properties,

- symmetric
- positive-definite
- bilinear

Bilinear

$$x, y, z \in V, \lambda \in \mathbb{R}$$

$$\begin{aligned} \langle \lambda x + z, y \rangle &= \lambda \langle x, y \rangle + \langle z, y \rangle \\ \langle x, \lambda y + z \rangle &= \lambda \langle x, y \rangle + \langle x, z \rangle \end{aligned} \quad \left. \begin{array}{l} \text{Bi-linearity} \\ \text{both arguments behave linearly.} \end{array} \right\}$$

Positive Definite

$$\langle x, x \rangle \geq 0, \quad \langle x, x \rangle = 0 \Leftrightarrow x = 0.$$

Symmetry

$$\langle x, y \rangle = \langle y, x \rangle$$

Manipulations of the Inner Product

$$\langle x, y \rangle = x^T I y \text{ , i.e the dot product}$$

Suppose.

$$\langle x, y \rangle = x^T A y \text{ , where } A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$$

$$= [x_1 \ x_2] \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

$$= [x_1 \ x_2] \begin{bmatrix} 2y_1 & y_2 \\ y_1 & 2y_2 \end{bmatrix}$$

= $2y_1x_1 + x_2y_1 + x_1y_2 + 2y_2x_2$, this is different than the dot product because of the transformation matrix.

(*) Any symmetric, positive definite matrix can be used to form a valid inner product of the form,

$$\langle x, y \rangle = x^T A y$$