Selected Problems Chapter 6 Linear Algebra Done Right, Sheldon Axler, 3rd Edition

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March 16, 2022

Problem Inner Product Bilinearity. Let V be a vector space equipped with an inner product $\langle .,. \rangle : V \times V \to \mathbb{R}$. Show that the inner product is bilinear.

Proof. We'll first show additivity in the second slot. We have

$$\langle u, v + w \rangle = \overline{\langle v + w, u \rangle}$$

$$= \overline{\langle v, u \rangle + \langle w, u \rangle}$$

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

$$= \overline{\langle u, v \rangle} + \overline{\langle u, w \rangle}$$

$$= \langle u, v \rangle + \langle u, w \rangle.$$

For homogenity in the second slot, we have

$$\langle u, \lambda v \rangle = \overline{\langle \lambda v, u \rangle}$$

$$= \overline{\lambda \langle v, u \rangle}$$

$$= \lambda \langle v, u \rangle$$

$$= \lambda \overline{\langle u, v \rangle}$$

$$= \lambda \langle u, v \rangle.$$

Problem Example 6.4(a). Show that the function $\langle ., . \rangle : F^n \times F^n \to \mathbb{C}$ define by

$$\langle (w_1, \dots, w_n), (z_1, \dots, z_n) \rangle = w_1 \overline{z_1} + \dots + w_n \overline{z_n}$$

is an inner product.

Proof. **Positivity.** Let $(w_1, \ldots, w_n) \in F^n$. We must show that $w_1 \overline{w_1} + \cdots + w_n \overline{w_n}$ is real and non-negative. It suffices to show that $w_k \overline{w_k}$ is real and non-negative for each k. Given $k \in \{1, \ldots, n\}$, choose $a, b \in \mathbb{R}$ such that $w_k = a + bi$. We have $w_k \overline{w_k} = (a + bi)(a - bi) = a^2 + b^2 > 0$.

Definiteness. For the forward direction, assume that $\langle w, w \rangle = 0$. We'll show that each $w_k = a + bi = 0$. In the positivity proof, we showed that $w_k \overline{w_k} \geq 0$. Since $\langle w, w \rangle = 0$, each $w_k \overline{w_k} = 0$. We have

$$0 = w_k \overline{w_k}$$
$$= a^2 + b^2$$

, so a = 0 and b = 0. The backward direction is straightforward.

Additivity in first slot. Let $u, v, w \in F^n$. Then,

$$\langle u + v, w \rangle = (u_1 + v_1)\overline{w_n} + \dots + (u_n + v_n)\overline{w_n}$$

= $(u_1\overline{w_1} + \dots + u_n\overline{w_n}) + (v_1\overline{w_1} + \dots + v_n\overline{w_n})$
= $\langle u, w \rangle + \langle v, w \rangle$.

Homogeneity in first slot. Let $\lambda \in F$ and let $u, v \in F^n$. Then,

$$\langle \lambda u, v \rangle = \lambda u_1 \overline{v_1} + \dots + \lambda u_n \overline{v_n}$$

= $\lambda (u_1 \overline{v_1} + \dots + u_n \overline{v_n})$
= $\lambda \langle u, v \rangle$.

Conjugate symmetry. Let $u, v \in F^n$. We have

$$\overline{\langle v, u \rangle} = \overline{v_1 \overline{u_1} + \dots + v_n \overline{u_n}}$$

$$= \overline{v_1} u_1 + \dots + \overline{v_n} u_n$$

$$= u_1 \overline{v_1} + \dots + u_n \overline{v_n}$$

$$= \langle u, v \rangle.$$

Problem Theorem 6.10. Let $v \in V$.

- (a). ||v|| = 0 if and only if v = 0.
- **(b).** $\|\lambda v\| = \lambda \|v\|$ for all $\lambda \in F$.

Proof. Part (a). Follows straightforwardly from the fact that $\langle v, v \rangle = 0$ if and only if v = 0. Part (b). Let $\lambda \in F$. We have

$$\|\lambda v\|^2 = \langle \lambda v, \lambda v \rangle$$
$$= \lambda \overline{\lambda} \langle v, v \rangle$$
$$= |\lambda|^2 \langle v, v \rangle.$$

Taking the square root gives the desired result.

Problem Theorem 6.13 Pythagorean Theorem. Suppose u and v are orthogonal vectors in V. Then

$$||u + v||^2 = ||u||^2 + ||v||^2.$$

Proof. Taking the norm of u + v, we have

$$\begin{split} \|u+v\| &= \sqrt{\langle u+v,u+v\rangle} \\ &= \sqrt{\langle u,u+v\rangle + \langle v,u+v\rangle} \\ &= \sqrt{\langle u,u\rangle + \langle u,v\rangle + \langle v,v\rangle + \langle v,u\rangle} \\ &= \sqrt{\langle u,u\rangle + \langle v,v\rangle} \\ &= \sqrt{\|u\|^2 + \|v\|^2}. \end{split}$$

The result follows from squaring both sides.

Problem Theorem 6.15 Cauchy–Schwarz Inequality. Let $u, v \in V$. Then,

$$|\langle u, v \rangle| \le ||u|| ||v||$$

Proof. We can write $u = \frac{\langle u, v \rangle}{\|v\|^2} v + w$, where w is orthogonal to v, by Theorem 6.14. Using the Pythagorean Theorem, we have

$$||u||^2 = ||\frac{\langle u, v \rangle}{||v||^2}v + w||^2 = ||\frac{\langle u, v \rangle}{||v||^2}v||^2 + ||w||^2,$$

SO

$$||u||^{2} = ||\frac{\langle u, v \rangle}{||v||^{2}}v||^{2} + ||w||^{2}$$
$$= \frac{|\langle u, v \rangle|^{2}}{||v||^{2}} + ||w||^{2}.$$

Solving for $|\langle u, v \rangle|$, we have

$$\begin{aligned} |\langle u, v \rangle| &= \sqrt{\|u\|^2 \|v\|^2 - \|w\|^2 \|v\|^2} \\ &\leq \sqrt{\|u\|^2 \|v\|^2} \\ &= \|u\| \|v\|, \end{aligned}$$

giving the desired relation.

Problem Exercise 6.A.1. Show that the function that takes $((x_1, x_2), (y_1, y_2)) \in \mathbb{R}^2 \times \mathbb{R}^2$ to $|x_1y_2| + |x_2y_2|$ is not an inner product.

Proof. The function does not have additivity in the first slot. For example, choose u = (1, 1), v = (-1, -1) and w = (1, 1). Applying the function to (u + v, w), we have

$$f(u+v,w) = |u_1w_1 + v_1w_1| + |u_2w_2 + v_2w_2|$$

= |1 + -1| + |1 + -1|
= 0.

However, f(u, w) + f(v, w) > 0.

Problem Exercise 6.A.5. Suppose $T \in \mathcal{L}(V)$ is such that $||Tv|| \leq ||v||$ Prove that $T - \sqrt{2}I$ is invertible.

Proof. The linear operator $T-\sqrt{2}$ is invertible if and only if $\sqrt{2}$ is not an eigenvalue. We will show that $\sqrt{2}$ is not an eigenvalue. For a contradiction, suppose $\sqrt{2}$ is an eigenvalue. Choose $v \in V$ such that $Tv = \sqrt{2}v$. We have

$$||Tv|| = ||\sqrt{2}v||$$
$$= \sqrt{2}||v||$$
$$> ||v||,$$

a contradiction.

Problem Exercise 6.A.13. Suppose u and v are non-zero vectors in \mathbb{R}^2 . Prove that

$$\langle u, v \rangle = ||u|| ||v|| \cos \theta,$$

where θ is the angle between u and v.

Proof. By the law of cosines, we have

$$||u - v||^2 = ||u||^2 + ||v^2|| - 2||u|| ||v|| cos(\theta)$$

Note that

$$||u - v||^2 = \langle u, u \rangle + \langle u, u \rangle - 2\langle u, v \rangle$$
$$= ||u||^2 + ||v||^2 - 2\langle u, v \rangle.$$

By substituting, we have

$$||u||^{2} + ||v||^{2} - 2\langle u, v \rangle = ||u||^{2} + ||v^{2}|| - 2||u|| ||v|| \cos(\theta)$$
$$-2\langle u, v \rangle = -2||u|| ||v|| \cos(\theta)$$
$$\langle u, v \rangle = ||u|| ||v|| \cos(\theta).$$

Problem Exercise 6.A.14. The angle between two nonzero vectors $x, y \in \mathbb{R}^n$ is defined to be

$$arccos \frac{\langle x, y \rangle}{\|x\| \|y\|}.$$

Explain why the Cauchy-Schwarz Inequality is needed to show that this definition makes sense.

Since the domain of arcos is [-1,1], we want $-1 \le \frac{\langle x,y \rangle}{\|x\| \|y\|} \le 1$. By the Cauchy-Schwarz inequality, it follows that

$$|\langle x, y \rangle| \le ||x|| ||y||,$$

SO

$$\frac{|\langle x, y \rangle|}{\|x\| \|y\|} = |\frac{\langle x, y \rangle}{\|x\| \|y\|}| \le 1,$$

as desired.

Problem Exercise 6.A.16. Suppose $u, v \in V$ are such that

$$||u|| = 3, ||u + v|| = 4, ||u - v|| = 6.$$

What number does ||v|| equal?

Proof. By the Parallelogram Equality, we have

$$||u + v||^2 + ||u - v||^2 = 2(||u||^2 + ||v||^2).$$

Solving for ||v|| yields $||v|| = \sqrt{17}$.

Problem Theorem 6.30 Vector as linear combination of orthonormal basis. Suppose e_1, \ldots, e_n is an orthonormal basis of V and $v \in V$. Then

$$v = \langle v, e_1 \rangle e_1 + \dots + \langle v, e_n \rangle e_n,$$

and

$$||v||^2 = |\langle v, e_1 \rangle|^2 + \dots + |\langle v, e_n \rangle|^2.$$

Proof. Choose $a_1, \ldots, a_n \in \mathbb{F}$ such that $v = a_1 e_1 + \ldots a_n e_n$. Computing the inner product, we have

$$\langle v, e_j \rangle = \langle \sum_{i=1}^n a_i e_i, e_j \rangle$$

$$= \sum_{i=1}^n \langle a_i e_i, e_j \rangle$$

$$= \sum_{i=1}^n a_i \langle e_i, e_j \rangle$$

$$= a_i \langle e_j, e_j \rangle$$

$$= a_i \|e_j\|^2$$

$$= a_i,$$

where the fourth equality holds from pair-wise orthogonality. The first part follows, and the second part follows from Theorem 6.25.