

There are other examples.

Example 12.2. For instance, let E be a vector space of dimension 2, and let (e_1, e_2) be a basis of E . If $a > 0$ and $b^2 - ac < 0$, the bilinear form defined such that

$$\varphi(x_1e_1 + y_1e_2, x_2e_1 + y_2e_2) = ax_1x_2 + b(x_1y_2 + x_2y_1) + cy_1y_2$$

yields a Euclidean structure on E . In this case,

$$\Phi(xe_1 + ye_2) = ax^2 + 2bxy + cy^2.$$

Example 12.3. Let $\mathcal{C}[a, b]$ denote the set of continuous functions $f: [a, b] \rightarrow \mathbb{R}$. It is easily checked that $\mathcal{C}[a, b]$ is a vector space of infinite dimension. Given any two functions $f, g \in \mathcal{C}[a, b]$, let

$$\langle f, g \rangle = \int_a^b f(t)g(t)dt.$$

We leave it as an easy exercise that $\langle -, - \rangle$ is indeed an inner product on $\mathcal{C}[a, b]$. In the case where $a = -\pi$ and $b = \pi$ (or $a = 0$ and $b = 2\pi$, this makes basically no difference), one should compute

$$\langle \sin px, \sin qx \rangle, \quad \langle \sin px, \cos qx \rangle, \quad \text{and} \quad \langle \cos px, \cos qx \rangle,$$

for all natural numbers $p, q \geq 1$. The outcome of these calculations is what makes Fourier analysis possible!

Example 12.4. Let $E = M_n(\mathbb{R})$ be the vector space of real $n \times n$ matrices. If we view a matrix $A \in M_n(\mathbb{R})$ as a “long” column vector obtained by concatenating together its columns, we can define the inner product of two matrices $A, B \in M_n(\mathbb{R})$ as

$$\langle A, B \rangle = \sum_{i,j=1}^n a_{ij}b_{ij},$$

which can be conveniently written as

$$\langle A, B \rangle = \text{tr}(A^\top B) = \text{tr}(B^\top A).$$

Since this can be viewed as the Euclidean product on \mathbb{R}^{n^2} , it is an inner product on $M_n(\mathbb{R})$. The corresponding norm

$$\|A\|_F = \sqrt{\text{tr}(A^\top A)}$$

is the Frobenius norm (see Section 9.2).

Let us observe that φ can be recovered from Φ .