

# Slide 21-Orthogonality III

MAT2040 Linear Algebra

# Inner Product Spaces

In previous lectures, we have discussed the orthogonality of vectors and subspaces in Euclidean vector space  $\mathbb{R}^n$ . In this lecture, we will discuss the orthogonality of vectors and subspaces in general vector space. In fact, we will need to discuss these concepts in the general inner product space.

# Inner Product Spaces

## Definition 21.1 (Inner Product Space over Real Number Field)

Let  $V$  be a vector space, an **inner product** is an operation on  $V$  which assigns a real number  $\langle \mathbf{x}, \mathbf{y} \rangle$  for each pair of vectors  $\mathbf{x}, \mathbf{y} \in V$ . The operation  $\langle \cdot, \cdot \rangle$  satisfies:

$$(1) \langle \mathbf{x}, \mathbf{x} \rangle \geq 0 \text{ with equality if and only if } \mathbf{x} = \mathbf{0}.$$

$$(2) \langle \mathbf{x}, \mathbf{y} \rangle = \langle \mathbf{y}, \mathbf{x} \rangle, \forall \mathbf{x}, \mathbf{y} \in V.$$

$$(3) \langle \alpha \mathbf{x} + \beta \mathbf{y}, \mathbf{z} \rangle = \alpha \langle \mathbf{x}, \mathbf{z} \rangle + \beta \langle \mathbf{y}, \mathbf{z} \rangle, \forall \mathbf{x}, \mathbf{y}, \mathbf{z} \in V, \text{ and } \alpha, \beta \in \mathbb{R}.$$

If the vector space  $V$  has an inner product operation on  $V$ , then  $V$  is called the inner product space.

## Examples

1. Two inner products defined on the vector space  $\mathbb{R}^n$

The standard inner product for  $\mathbb{R}^n$  is the scalar product  $\langle \mathbf{x}, \mathbf{y} \rangle = \mathbf{y}^T \mathbf{x}$ .

(Without further notice, in this course, when discussing the Euclidean vector space  $\mathbb{R}^n$ , it is always associated with this standard inner product.)

## 2. Inner product defined on $\mathbb{R}^{m \times n}$ (**Frobenius inner product**)

Given  $A, B \in \mathbb{R}^{m \times n}$ , we can define an inner product as

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

Three conditions:

(1)  $\langle A, A \rangle = \sum_{i=1}^m \sum_{j=1}^n a_{ij}^2 \geq 0$ , and the equality valid only when

$a_{ij} = 0, i = 1, \dots, m, j = 1, \dots, n.$

(2)

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

(3)

$$\begin{aligned}\langle \alpha A + \beta B, C \rangle &= \sum_{i=1}^m \sum_{j=1}^n (\alpha a_{ij} + \beta b_{ij}) c_{ij} \\ &= \alpha \sum_{i=1}^m \sum_{j=1}^n a_{ij} c_{ij} + \beta \sum_{i=1}^m \sum_{j=1}^n b_{ij} c_{ij} = \alpha \langle A, C \rangle + \beta \langle B, C \rangle\end{aligned}$$

3. The vector space  $C[a, b]$ . For  $f, g \in C[a, b]$ , the inner product on  $C[a, b]$  is defined by

$$\langle f, g \rangle = \int_a^b f(x)g(x)dx$$

Three conditions:

(1)  $\langle f, f \rangle = \int_a^b f^2(x)dx \geq 0$ . If  $\langle f, f \rangle = \int_a^b f^2(x)dx = 0$ , then we can show that  $f(x) \equiv 0$ . Otherwise if there exists a point  $x_0$  s.t.  $f(x_0) \neq 0$ , say  $f(x_0) > 0$ , then there exists a interval  $(x_0 - \delta, x_0 + \delta)$  containing the point  $x_0$ , s.t.  $f(x) > 0$  when  $x \in (x_0 - \delta, x_0 + \delta)$ . Thus  $0 < \int_{x_0-\delta}^{x_0+\delta} f^2(x)dx < \int_a^b f^2(x)dx = 0$ . This is a contradiction.

$$(2) \langle f, g \rangle = \int_a^b f(x)g(x)dx = \int_a^b g(x)f(x)dx = \langle g, f \rangle.$$

$$(3) \langle \alpha f + \beta g, h \rangle = \int_a^b (\alpha f(x) + \beta g(x))h(x)dx = \alpha \int_a^b f(x)h(x)dx + \beta \int_a^b g(x)h(x)dx = \alpha \langle f, h \rangle + \beta \langle g, h \rangle$$

**Definition 21.2 (Length of the vector in inner product space)** Let  $V$  be an inner product space, the **length** of  $\mathbf{v}$  is defined as  $\|\mathbf{v}\| = \sqrt{\langle \mathbf{v}, \mathbf{v} \rangle}$ .

**Example:**

For  $\forall \mathbf{x} \in \mathbb{R}^n$ ,  $\|\mathbf{x}\| = \sqrt{\mathbf{x}^T \mathbf{x}}$ , which is the Euclidean length.

For  $\forall f(x) \in C[a, b]$ ,  $\|f\| = \left(\int_a^b f^2(x) dx\right)^{\frac{1}{2}}$ .

For  $\forall A \in \mathbb{R}^{m \times n}$ ,  $\|A\| = \left(\sum_{i=1}^m \sum_{j=1}^n a_{ij}^2\right)^{\frac{1}{2}}$ .



**Definition 21.3 (Orthogonal in the Inner Product Space)** Two vectors  $\mathbf{x}$  and  $\mathbf{y}$  in the inner product space  $V$  is said to be orthogonal if  $\langle \mathbf{u}, \mathbf{v} \rangle = 0$ . (Generalization of orthogonality in  $\mathbb{R}^n$ ).

**Example:** For  $C[-1, 1]$ ,  $f(x) = 1, g(x) = x$ , then  
 $\langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx = \int_{-1}^1 xdx = 0$ ,  $f$  and  $g$  are orthogonal.

**Example:** For  $\mathbb{R}^{2 \times 2}$ ,  $A = \begin{bmatrix} 4 & 3 \\ 3 & 2 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & 3 \\ -3 & -2 \end{bmatrix}$   
 $\langle A, B \rangle = \sum_{i=1}^m \sum_{j=1}^n a_{ij}b_{ij} = 4 * 1 + 3 * 3 + 3 * (-3) + 2 * (-2) = 0$ .  
 $A$  and  $B$  are orthogonal in the sense of Frobenius inner product.

**Theorem 21.4 (Pythagorean's Law for inner product space)** If  $\mathbf{u}, \mathbf{v}$  are two orthogonal vectors in the inner product space  $V$ , then

$$\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2, \quad \|\mathbf{u} - \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$$

**Proof.**  $\|\mathbf{u} \pm \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 \pm 2\langle \mathbf{u}, \mathbf{v} \rangle$  and  $\langle \mathbf{u}, \mathbf{v} \rangle = 0$  will give the result.

**Theorem 21.5 (Cauchy-Schwartz Inequality)** If  $\mathbf{u}$  and  $\mathbf{v}$  are any two vectors in the inner product space  $V$ , then

$$|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \| \mathbf{u} \| \| \mathbf{v} \|$$

**Proof.** See the appendix.

# Normed linear vector spaces

**Remark:** in fact, the length of vector in inner product defines a norm. And the word norm in mathematical has its own meaning, independent of inner product space. The following is the definition for normed linear space.

**Definition 21.6 (Normed Vector Space)** A vector space  $V$  is said to be a normed linear space if, each vector  $\mathbf{v} \in V$  is associated with a real number  $\|\mathbf{v}\| \in \mathbb{R}$ , called the **norm** of  $\mathbf{v}$ , satisfying:

(I)  $\|\mathbf{v}\| \geq 0$  with equality if and only if  $\mathbf{v} = \mathbf{0}$ .

(II)  $\|\alpha\mathbf{v}\| = |\alpha| \|\mathbf{v}\|$  for any scalar  $\alpha$ .

(III)  $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$  for any  $\mathbf{u}, \mathbf{v} \in V$  (triangle inequality).

**Theorem 21.7 (Norm on the Inner Product Space)** For the inner product space  $V$ , for any  $\mathbf{v} \in V$ , the length  $\|\mathbf{v}\| = \sqrt{\langle \mathbf{v}, \mathbf{v} \rangle}$  defines a norm on  $V$ .

**Proof.** The condition (I) and (II) can be readily seen. For condition (III), by using the Cauchy-Schwartz inequality, one has

$$\begin{aligned}\|\mathbf{u} + \mathbf{v}\|^2 &= \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\langle \mathbf{u}, \mathbf{v} \rangle \\ &\leq \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\|\mathbf{u}\|\|\mathbf{v}\| \\ &\leq (\|\mathbf{u}\| + \|\mathbf{v}\|)^2\end{aligned}$$

**Definition 21.8 (Orthogonal Set)** Let  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  be **nonzero** vectors in an inner product space  $V$ . If  $\langle \mathbf{v}_i, \mathbf{v}_j \rangle = 0$  when  $i \neq j$ , then  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  is said to be an **orthogonal set** of vectors.

**Example:** For  $C[-1, 1]$ ,  $f(x) = 1, g(x) = x$ , then  
 $\langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx = \int_{-1}^1 xdx = 0$ ,  $f, g$  are orthogonal set in the inner product space  $C[-1, 1]$ .

**Definition 21.9 (Orthonormal Set)** An **orthonormal set** of vectors is an orthogonal set of **unit** vectors, where the **unit** vector means the norm of the vector is 1.

**Example:** For  $C[-1, 1]$ ,  $f(x) = \frac{1}{\sqrt{2}}$ ,  $g(x) = \frac{x}{\sqrt{\frac{2}{3}}}$ , then

$$\langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx = \int_{-1}^1 \frac{x}{\sqrt{3}} dx = 0,$$

$\|f\| = (\int_{-1}^1 \frac{1}{2} dx)^{\frac{1}{2}} = 1$ ,  $\|g\| = (\int_{-1}^1 \frac{x^2}{\frac{2}{3}} dx)^{\frac{1}{2}} = 1$ . Thus,  $f = 1, g = x$  are orthonormal set in the inner product space  $C[-1, 1]$ .

**Theorem 21.10 (Orthogonal set are linearly independent)** Let  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  be the set of orthogonal vectors in an inner product space  $V$ , then  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  is linearly independent.

**Proof.** Suppose that the following linear combination is zero:

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n = \mathbf{0}, \quad c_1, c_2, \dots, c_n \text{ are scalars.}$$

For  $1 \leq i \leq n$ , taking the inner product with  $\mathbf{v}_i$  on both sides of the equation yields

$$c_i \|\mathbf{v}_i\|^2 = 0$$

Then  $c_i = 0$  ( $0 \leq i \leq n$ ) since  $\|\mathbf{v}_i\| > 0$  and  $\mathbf{v}_i \neq \mathbf{0}$ .

**Example:** It will be an excise to check that  $1, x, x^2 - \frac{1}{3}$  are orthogonal set in the inner product space  $C[-1, 1]$ . Thus,  $1, x, x^2 - \frac{1}{3}$  are linearly independent.



**Remark 1:** Orthogonal set is linearly independent, but linearly independent set may not be the orthogonal set. Eg.  $\{[1, 0]^T, [1, 1]^T\}$  is linearly independent but not orthogonal.

**Remark 2:** The set  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  is orthonormal if and only if

$$\langle \mathbf{v}_i, \mathbf{v}_j \rangle = \delta_{ij}$$

where

$$\delta_{ij} = \begin{cases} 1, & \text{if } i = j, \\ 0, & \text{if } i \neq j. \end{cases}$$

**Remark 3:** Given the orthogonal set  $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ , we can use **the method of normalization** to form the orthonormal set as

$$\left\{ \frac{\mathbf{u}_1}{\|\mathbf{u}_1\|}, \frac{\mathbf{u}_2}{\|\mathbf{u}_2\|}, \dots, \frac{\mathbf{u}_n}{\|\mathbf{u}_n\|} \right\}$$

**Example 21.11** Let

$$\mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 2 \\ 1 \\ -3 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 4 \\ -5 \\ 1 \end{bmatrix}$$

then  $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$  is an orthogonal set, the orthonormal set is

$$\left\{ \mathbf{v}_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{v}_2 = \frac{1}{\sqrt{14}} \begin{bmatrix} 2 \\ 1 \\ -3 \end{bmatrix}, \mathbf{v}_3 = \frac{1}{\sqrt{42}} \begin{bmatrix} 4 \\ -5 \\ 1 \end{bmatrix} \right\}$$

**Definition 21.12 (Orthonormal Basis)**  $B = \{\mathbf{u}_1, \dots, \mathbf{u}_m\}$  is the orthonormal basis for the inner product vector space  $V$ , if the following conditions are satisfied:

1.  $B = \{\mathbf{u}_1, \dots, \mathbf{u}_m\}$  is the orthonormal set.
2.  $V = \text{Span}(\mathbf{u}_1, \dots, \mathbf{u}_m)$ .

**Example** For  $\mathbb{R}^3$ , the standard basis  $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$  will be the orthonormal basis.

Moreover, from above example 21.10,

$$\left\{ \mathbf{v}_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{v}_2 = \frac{1}{\sqrt{14}} \begin{bmatrix} 2 \\ 1 \\ -3 \end{bmatrix}, \mathbf{v}_3 = \frac{1}{\sqrt{42}} \begin{bmatrix} 4 \\ -5 \\ 1 \end{bmatrix} \right\}$$

will also be an orthonormal basis for  $\mathbb{R}^3$ .

**Theorem 21.13 (Coordinate w.r.t orthonormal basis)** Let  $B = \{\mathbf{u}_1, \dots, \mathbf{u}_m\}$  be the orthonormal basis for the inner product vector space  $V$ , and for any  $\mathbf{v} \in V$ ,  $\mathbf{v}$  can be decomposed as

$$\mathbf{v} = \sum_{i=1}^m \langle \mathbf{v}, \mathbf{u}_i \rangle \mathbf{u}_i$$

**Proof.** For any  $\mathbf{v} \in V$ , it can be written as a linear combination of the orthonormal basis as follows:

$$\mathbf{v} = c_1 \mathbf{u}_1 + \dots + c_m \mathbf{u}_m$$

Taking the inner product with  $\mathbf{u}_j$  on both sides of the above equation, one has:

$$\langle \mathbf{v}, \mathbf{u}_j \rangle = c_j \|\mathbf{u}_j\|^2 = c_j$$

since  $\mathbf{u}_i$  ( $i = 1, \dots, m$ ) are the unit vectors.

**Example 21.14** For  $\mathbb{R}^3$ ,

$$\left\{ \mathbf{v}_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{v}_2 = \frac{1}{\sqrt{14}} \begin{bmatrix} 2 \\ 1 \\ -3 \end{bmatrix}, \mathbf{v}_3 = \frac{1}{\sqrt{42}} \begin{bmatrix} 4 \\ -5 \\ 1 \end{bmatrix} \right\}$$

will also be an orthonormal basis.

For any  $\mathbf{x} = [x, y, z]^T \in \mathbb{R}^3$ , one has

$$\begin{aligned} \mathbf{x} &= \langle \mathbf{x}, \mathbf{v}_1 \rangle \mathbf{v}_1 + \langle \mathbf{x}, \mathbf{v}_2 \rangle \mathbf{v}_2 + \langle \mathbf{x}, \mathbf{v}_3 \rangle \mathbf{v}_3 \\ &= \frac{x + y + z}{\sqrt{3}} \mathbf{v}_1 + \frac{2x + y - 3z}{\sqrt{14}} \mathbf{v}_2 + \frac{4x - 5y + z}{\sqrt{42}} \mathbf{v}_3 \end{aligned}$$

**Remark:** If  $B = \{\mathbf{u}_1, \dots, \mathbf{u}_m\}$  is an orthogonal set and is the basis for the inner product vector space  $V$ , then for any  $\mathbf{v} \in V$ , one has:

$$\mathbf{v} = \sum_{i=1}^m \frac{\langle \mathbf{v}, \mathbf{u}_i \rangle}{\|\mathbf{u}_i\|^2} \mathbf{u}_i$$

# Orthogonal Matrix

One important matrix is  $n \times n$  matrix whose columns are an orthonormal set in  $\mathbb{R}^n$ .

## Definition 21.15 (Orthogonal Matrix)

Let  $Q \in \mathbb{R}^{n \times n}$ ,  $Q$  is said to be the orthogonal matrix if the column vectors of  $Q$  is an orthonormal set in  $\mathbb{R}^n$ .

**Remark:** In fact, the column vectors of orthogonal matrix  $Q$  are orthonormal basis for  $\mathbb{R}^n$  since the column vectors of  $Q$  are linearly independent set in  $\mathbb{R}^n$  and the number of columns is  $n$ .

# Orthogonal Matrix

**Theorem 21.16 (Equivalent Condition for Orthogonal Matrix)** An  $n \times n$  matrix  $Q$  is orthogonal matrix if and only if  $Q^{-1} = Q^T$ .

**Recall:** For square matrices  $A, B \in \mathbb{R}^{n \times n}$ ,  $AB = I_n$  implies  $BA = I_n$ .

**Proof.** Since  $Q$  is a square matrix,  $Q^{-1} = Q^T$  is equivalent to  $Q^T Q = I_n$ . Thus, only need to show that  $Q$  is orthogonal matrix if and

only if  $Q^T Q = I_n$ . Let  $Q = [\mathbf{q}_1, \dots, \mathbf{q}_n]$ , then  $Q^T = \begin{bmatrix} \mathbf{q}_1^T \\ \vdots \\ \mathbf{q}_n^T \end{bmatrix}$ .

$Q = [\mathbf{q}_1, \dots, \mathbf{q}_n]$  is an orthogonal matrix

$\Leftrightarrow \{\mathbf{q}_1, \dots, \mathbf{q}_n\}$  is an orthonormal set in  $\mathbb{R}^n$

$\Leftrightarrow \{\mathbf{q}_1, \dots, \mathbf{q}_n\}$  is an orthonormal basis for  $\mathbb{R}^n$

$\Leftrightarrow (\mathbf{q}_i^T \mathbf{q}_j)_{n \times n} = Q^T Q = (\delta_{ij})_{n \times n} = I_n$ .



# Orthogonal Matrix

**Example 21.17** For any fixed  $\theta$ , the matrix  $Q = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$  is orthogonal, and  $Q^{-1} = Q^T = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$

# Orthogonal Matrix

**Property 21.18 (Properties for orthogonal matrix)** If  $Q$  is an  $n \times n$  orthogonal matrix, then

(a) the column vectors of  $Q$  form an orthonormal basis for  $\mathbb{R}^n$ .

(b)  $Q^{-1} = Q^T$

(c)  $Q^T Q = I_n$

(d)  $\langle Q\mathbf{x}, Q\mathbf{y} \rangle = \langle \mathbf{x}, \mathbf{y} \rangle,$

$$\langle Q\mathbf{x}, Q\mathbf{y} \rangle = (Q\mathbf{y})^T Q\mathbf{x} = \mathbf{y}^T Q^T Q\mathbf{x} = \mathbf{y}^T \mathbf{x} = \langle \mathbf{x}, \mathbf{y} \rangle$$

(e)  $\| Q\mathbf{x} \| = \| \mathbf{x} \|$

## Matrix with orthonormal columns

**Theorem 21.19 (Matrix orthogonal column vectors)** If  $Q \in \mathbb{R}^{m \times n}$  and the column vectors of matrix  $Q$  are an orthonormal set in  $\mathbb{R}^m$  if and only if  $Q^T Q = I_n$ .

**Proof.** Let  $Q = [\mathbf{q}_1, \dots, \mathbf{q}_n]$ , then  $Q^T = \begin{bmatrix} \mathbf{q}_1^T \\ \vdots \\ \mathbf{q}_n^T \end{bmatrix}$ .

$Q = [\mathbf{q}_1, \dots, \mathbf{q}_n]$  is an orthogonal matrix

$\Leftrightarrow \{\mathbf{q}_1, \dots, \mathbf{q}_n\}$  is an orthonormal set in  $\mathbb{R}^m$

$\Leftrightarrow (\mathbf{q}_i^T \mathbf{q}_j)_{n \times n} = Q^T Q = (\delta_{ij})_{n \times n} = I_n$ .

## Matrix with orthonormal columns

**Property 21.20 (Matrix orthogonal column vectors)** If  $Q \in \mathbb{R}^{m \times n}$  ( $m \neq n$ ) with orthonormal columns, one has  $Q^T Q = I_n$ , but  $QQ^T \neq I_m$ .

**Proof.** Since  $\text{rank}(A) = \dim(\text{Col}(A)) = \dim(\text{Row}(A)) = n$ ,  $m \geq \dim(\text{Row}(A)) = \dim(\text{Col}(A)) = n$ , and  $m \neq n$ , thus  $m > n$ . In previous tutorials, you should know that  $\text{rank}(A^T A) = \text{rank}(A)$  for any real matrix  $A$  (Since  $\text{Null}(A^T A) = \text{Null}(A^T)$ ,  $\text{rank}(A^T A) + \dim(\text{Null}(A^T A)) = n$ ,  $\text{rank}(A) + \dim(\text{Null}(A)) = n$ ). Thus  $\text{rank}(QQ^T) = \text{rank}(Q^T) = \text{rank}(Q) = n < m$ . Thus,  $QQ^T \neq I_m$ .

### Example 21.21:

$$\text{Let } Q = \begin{bmatrix} \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & 0 \end{bmatrix} \in \mathbb{R}^{3 \times 2}, \quad Q^T Q = I_2, \text{ but}$$
$$QQ^T = \begin{bmatrix} \frac{5}{6} & -\frac{1}{6} & \frac{1}{3} \\ -\frac{1}{6} & \frac{5}{6} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix} \neq I_3.$$

## Appendix: The proof of Cauchy-Schwartz Inequality for inner product space

**Theorem 21.5 (Cauchy-Schwartz Inequality)** If  $\mathbf{u}$  and  $\mathbf{v}$  are any two vectors in the inner product space  $V$ , then

$$|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \| \mathbf{u} \| \| \mathbf{v} \|$$

**Proof.** If  $\mathbf{v} = \mathbf{0}$ , the inequality becomes equality. If  $\mathbf{v} \neq \mathbf{0}$ , then

$\langle \mathbf{u} - k\mathbf{v}, \mathbf{u} - k\mathbf{v} \rangle \geq 0$  for any  $k \in \mathbb{R}$ .

$\langle \mathbf{u} - k\mathbf{v}, \mathbf{u} - k\mathbf{v} \rangle = \| \mathbf{u} \|^2 - 2k\langle \mathbf{u}, \mathbf{v} \rangle + k^2 \| \mathbf{v} \|^2 \geq 0$  for any  $k \in \mathbb{R}$ . Thus

$$\Delta = 4|\langle \mathbf{u}, \mathbf{v} \rangle|^2 - 4 \| \mathbf{u} \|^2 \| \mathbf{v} \|^2 \leq 0$$

This gives the result.