

Inner Product

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Definition

Inner Product: An **inner product** is a function $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{F}$ with the following properties for all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$, and $a, b \in \mathbb{F}$.

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3. $\langle \mathbf{v}, \mathbf{v} \rangle \geq 0$

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3. $\langle \mathbf{v}, \mathbf{v} \rangle \geq 0$
4. $\langle \mathbf{v}, \mathbf{v} \rangle = 0$ if and only if $\mathbf{v} = \mathbf{0}$.

Inner Product Example: \mathbb{C}^n (standard) Part 1

Let $V = \mathbb{C}^n$ and $\mathbb{F} = \mathbb{C}$. Then the following function is an inner product

$$\langle \mathbf{x}, \mathbf{y} \rangle = \bar{\mathbf{y}}^\top \mathbf{x} = \sum_{k=1}^n x_k \bar{y}_k$$

Note: we sometimes abbreviate $\bar{\mathbf{y}}^\top$ as \mathbf{y}^*

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Note that if we are in the real numbers, then we omit the conjugate of \mathbf{y} .

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Property 1: $\langle \mathbf{x}, \mathbf{y} \rangle = \overline{\langle \mathbf{y}, \mathbf{x} \rangle}$

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Inner Product Example: \mathbb{C}^n (standard) Part 3

Property 3,4: $\langle \mathbf{x}, \mathbf{x} \rangle \geq 0$ and $\langle \mathbf{x}, \mathbf{x} \rangle = 0$ if and only if $\mathbf{x} = \mathbf{0}$

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In addition, the only time $\sum_{k=1}^n |x_k|^2 = 0$ is when all components are 0 or if $\mathbf{x} = \mathbf{0}$

Dot Product

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Note: For this course, we will only consider this inner product unless stated otherwise

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Induced Norms

Theorem

Let (V, \mathbb{F}) be a vector space with some inner product $\langle \cdot, \cdot \rangle$. Then the *induced norm* of this space is

$$\|\mathbf{x}\| = \sqrt{\langle \mathbf{x}, \mathbf{x} \rangle}$$

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Proof.

We can prove all 3 properties from the previous slide as consequences of us using the inner product. □

Example of a Norm

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If we have any vector, $\mathbf{x} \neq \mathbf{0}$, then we can find a vector pointing in the same direction, but is also of *unit length* by doing:

$$\mathbf{y} = \frac{\mathbf{x}}{\|\mathbf{x}\|}$$

Distance

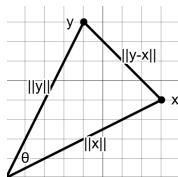
For us, we can think of distance between vectors as “how large is the difference between two vectors”, or in other words, we say

$$d(\mathbf{x}, \mathbf{y}) = \|\mathbf{y} - \mathbf{x}\|$$

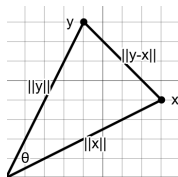
Note: this idea is closely related to “Metric Spaces”¹, which you will see in an analysis course.

¹https://en.wikipedia.org/wiki/Metric_space#Definition

Angle Between Vectors



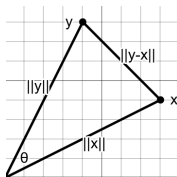
Angle Between Vectors



Using the law of cosines^a, we have that

$$\|\mathbf{y} - \mathbf{x}\|^2 = \|\mathbf{x}\|^2 + \|\mathbf{y}\|^2 - 2 \|\mathbf{x}\| \|\mathbf{y}\| \cos(\theta)$$

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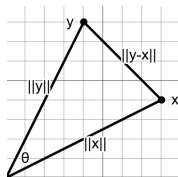


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Using the law of cosines^a, we have that

$$\|y - x\|^2 = \|x\|^2 + \|y\|^2 - 2 \|x\| \|y\| \cos(\theta)$$

$$(y - x)^T (y - x) = x^T x + y^T y - 2 \|x\| \|y\| \cos(\theta)$$

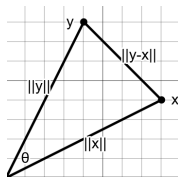
Which (assuming that $x, y \neq 0$) can be solved for θ to get

$$\theta = \cos^{-1} \left(\frac{x^T y}{\|x\| \|y\|} \right)$$

^ahttps:

//en.wikipedia.org/wiki/Law_of_cosines

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Which (assuming that $x, y \neq 0$) can be solved for θ to get

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In higher dimensions and other vector spaces, this is how we define the angle between vectors

^ahttps://en.wikipedia.org/wiki/Law_of_cosines

Orthogonality

Let (V, \mathbb{F}) be a vector space where V denotes the set our vectors come from, \mathbb{F} is the set our scalars come from, and we have some inner product $\langle \cdot, \cdot \rangle$.

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Orthogonal Vectors: We say that 2 vectors, $(\mathbf{x}, \mathbf{y} \in V)$ are **orthogonal** (or **perpendicular**) if

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

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Since orthogonality is closely tied to our inner product, we will use our standard one for this course.

Special Case for Orthogonality

Theorem

If $V = \mathbb{R}^n$ (or equivalently \mathbb{C}^n) with the usual inner product, then $\mathbf{0}$ is orthogonal to every vector.

Proof.

Let $\mathbf{x} \in \mathbb{R}^n$ and $\langle \cdot, \cdot \rangle$ denote the standard inner product, then we have that

$$\langle \mathbf{0}, \mathbf{x} \rangle$$

Special Case for Orthogonality

Theorem

If $V = \mathbb{R}^n$ (or equivalently \mathbb{C}^n) with the usual inner product, then $\mathbf{0}$ is orthogonal to every vector.

Proof.

Let $\mathbf{x} \in \mathbb{R}^n$ and $\langle \cdot, \cdot \rangle$ denote the standard inner product, then we have that

$$\langle \mathbf{0}, \mathbf{x} \rangle = \sum_{k=1}^n 0 \cdot x_k = 0$$

