

Again on distance in Grassmanian

In Septembre we wrote the function "distance" in Grassmanian. Recall this construction. Let M, N be two k -planes in \mathbf{R}^N , i.e. points in the Grassmanian $G_{k,N}$. We suppose that \mathbf{R}^N is equipped with a Euclidean structure. Then define the "distance" between these points in the following way:

$$\begin{aligned} \text{"distance"}(M, N) &= \sqrt{\text{Tr} (\langle \mathbf{m}_i, \mathbf{m}_k \rangle \langle \mathbf{n}_k, \mathbf{n}_j \rangle - \langle \mathbf{m}_i, \mathbf{n}_k \rangle \langle \mathbf{m}_k, \mathbf{n}_j \rangle)} = \\ &= \sqrt{\text{Tr} (I_{k \times k} - \langle \mathbf{m}_i, \mathbf{n}_k \rangle \langle \mathbf{m}_k, \mathbf{n}_j \rangle)} = \sqrt{(k - \langle \mathbf{m}_i, \mathbf{n}_k \rangle \langle \mathbf{m}_k, \mathbf{n}_i \rangle)}, \end{aligned}$$

where $\{\mathbf{m}_i\}$ is an arbitrary orthonormal basis in the plane M , and $\{\mathbf{n}_i\}$ is an arbitrary orthonormal basis in the plane N . One can see that the function "distance"(M, N) is well-defined, i.e. it does not depend on a choice of the orthonormal bases.

QUESTION What are properties of this function?

For given arbitrary orthonormal bases $\{\mathbf{m}_i\}$ in M and $\{\mathbf{n}_j\}$ in N , consider the matrix

$$C_{ij} = \langle \mathbf{m}_i, \mathbf{n}_j \rangle, e$$

and consider two vectors $\mathbf{x}, \mathbf{y} \in \mathbf{R}^k$, and the bilinear form

$$\begin{aligned} B(\mathbf{x}, \mathbf{y}) &= \langle x^i \mathbf{m}_i + y^i \mathbf{n}_i, x^k \mathbf{m}_k + y^k \mathbf{n}_k \rangle = \mathbf{x}^2 + \mathbf{y}^2 + 2C(\mathbf{x}, \mathbf{y}) = \\ &= (\mathbf{x} + C(\mathbf{y}))^2 + (1_{k \times k} - C^+ C)_{ij} y^i y^j. \end{aligned}$$

We come to the following Cachy-Bunyakovsky-Schwarz like inequality:

Proposition CBS inequality for matrices.

Let $\{\mathbf{a}_1, \dots, \mathbf{a}_k\}$ and $\{\mathbf{b}_1, \dots, \mathbf{b}_k\}$ be two sets of vectors in \mathcal{E}^N such that

$$\langle \mathbf{a}_i, \mathbf{a}_j \rangle = \delta_{ij}, \quad \langle \mathbf{b}_i, \mathbf{b}_j \rangle = \delta_{ij},$$

then the matrix

$$B_{ij} = \delta_{ij} - \sum_k \langle \mathbf{a}_i, \mathbf{b}_k \rangle \langle \mathbf{a}_j, \mathbf{b}_k \rangle$$

is weakly positive definite:

$$B_{ij} y^i y^j \geq 0.$$