

(Exercise sessions: 21.-22.1.2021) Hand-in due: Tue 26.1.2021 at 23:59

Fill-in-the-blanks 1. Complete the following arguments, which exemplify certain expressions that *do not* yield norms. It is simplest to use the labels given in Chapter IV of the lecture notes for the conditions required of a norm.

- The formula $\|(x, y)\| = |x + y|$ does not define a norm for points (x, y) in the plane \mathbb{R}^2 . For example

condition $\left(\rule{1cm}{0.4pt}\right)$

does not hold, since by choosing

$$x = \rule{2cm}{0.4pt}, \quad y = \rule{2cm}{0.4pt}$$

we find, contrary to the condition, that

$\rule{2cm}{0.4pt}$, although $\rule{2cm}{0.4pt}$.

- The formula $\|f\| = |f(0)|$ does not define a norm in the space $C([-1, 1])$ of continuous functions on the interval $[-1, 1]$. The reason:

condition $\left(\rule{1cm}{0.4pt}\right)$

does not hold, because by choosing

$$f(t) = \rule{2cm}{0.4pt} \quad \text{for } t \in [-1, 1],$$

we find, contrary to the condition, that

$\rule{2cm}{0.4pt}$.

The two other conditions are nevertheless satisfied:

Justification of condition $\left(\rule{1cm}{0.4pt}\right)$:

$\rule{2cm}{0.4pt}$.

Justification of condition $\left(\rule{1cm}{0.4pt}\right)$:

$\rule{2cm}{0.4pt}$.

Fill-in-the-blanks 2. Complete the following arguments to find out the most general form of an inner product on the vector space \mathbb{R}^d . For $x, y \in \mathbb{R}^d$, denote by

$$\begin{aligned} x \cdot y &= \sum_{i=1}^d x_i y_i & \text{--- the ordinary Euclidean inner product;} \\ \langle x, y \rangle & & \text{--- another inner product.} \end{aligned}$$

The labels for properties required of an inner product are as in Chapter IV of the lecture notes.

Let $\mathbf{e}_1, \dots, \mathbf{e}_d$ be the standard basis vectors in the space \mathbb{R}^d , and denote $a_{ij} = \langle \mathbf{e}_i, \mathbf{e}_j \rangle$, $1 \leq i, j \leq d$. By property (IP1) of inner products, we then have

$$a_{ji} = \underline{\hspace{10cm}}$$

for all $1 \leq i, j \leq d$. This means that the matrix $A = [a_{ij}]$ is a

$$(\star) \quad \underline{\hspace{10cm}} \quad d \times d \text{ matrix.}$$

Writing $x = \sum_i x_i \mathbf{e}_i$, $y = \sum_j y_j \mathbf{e}_j$, and using bilinearity of inner products, we get

$$\langle x, y \rangle = \sum_{i,j=1}^d \underline{\hspace{10cm}} = \sum_{i,j=1}^d \underline{\hspace{10cm}}.$$

In matrix notation, this can be written as

$$\langle x, y \rangle = \mathbf{x} \cdot (A\mathbf{y}) = \mathbf{x}^\top A\mathbf{y},$$

where \mathbf{x} and \mathbf{y} are x and y interpreted as column vectors.

Property (IP4) implies that for all $\mathbf{x} \in \mathbb{R}^d$, we have

$$\underline{\hspace{10cm}} = \underline{\hspace{10cm}} \geq 0,$$

so the matrix A is

$$\underline{\hspace{10cm}} \text{ semi-definite.}$$

Finally, property (IP5) implies that for all $\mathbf{x} \neq \vec{0}$ we have

$$\underline{\hspace{10cm}} > 0,$$

so the matrix A is (a more stringent condition than above)

$$(\star\star) \quad \underline{\hspace{10cm}}.$$

In summary, the most general inner product in \mathbb{R}^d has the form

$$\langle x, y \rangle = \underline{\hspace{10cm}},$$

where the $d \times d$ matrix A satisfies conditions (\star) and $(\star\star)$.

In the case $d = 2$, the unit circle $\{x \in \mathbb{R}^2 \mid \|x\| = 1\}$ with respect to the norm induced by this inner product is an ellipse, and in the case $d = 3$, the unit sphere $\{x \in \mathbb{R}^3 \mid \|x\| = 1\}$ is an ellipsoid.