Inner Product Spaces

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1 Inner Products

A semi-inner-product $\langle u, v\rangle$ on a *real vector space* is a real-valued function of two vectors u, v that is *symmetric*, *linear* in its arguments, and *positive*. That is, for all vectors u, v, w and scalars $\alpha \in \mathbb{R}$,

$$\langle u, v\rangle = \langle v, u\rangle, \quad \langle u + \alpha v, w\rangle = \langle u, w\rangle + \alpha\langle v, w\rangle, \quad \text{and} \quad \langle u, u\rangle \geq 0.$$

An inner product is a semi-inner-product that is *positive definite*, i.e., that satisfies $\langle u, u\rangle = 0$ if and only if $u = 0$. We tend to talk more about inner products than semi-inner products, but there are a few semi-inner products we use often that aren't positive-definite.

Here are some examples of semi-inner products.

- For real scalars, we have the product $\langle u, v\rangle = uv$.
- On finite dimensional vectors $v \in \mathbb{R}^n$, we have the dot product, $\langle u, v\rangle_2 := \sum_{i=1}^n u_i v_i = u^T v$.
- On functions $v(x)$, in terms of a random variable X with distribution P, we have the population inner product $\langle u, v\rangle_{L_2(P)} = \mathrm{E}[u(X)v(X)]$ and the covariance $\mathrm{Cov}_{\mathrm{P}}(u, v) = \mathrm{E}\left[\{u(X) - \mathrm{E}[u(X)]\}\{v(X) - \mathrm{E}[v(X)]\}\right]$.

Just like with seminorms, sometimes when working with a sample $X_1 \ldots X_n$, we thinking of functions as vectors: for functions u and v, $\langle u, v\rangle_2 = \sum_{i=1}^n u(X_i)v(X_i)$. And, as before, this is just a scaled version of the population inner product for the empirical distribution $\mathrm{P_n}$.

Exercise 1 *Prove that these examples are semi-inner-products.*

For each of these, there is an associated seminorm $\rho(v) = \sqrt{\langle v, v\rangle}$. In fact, they're all included in the list of examples in the Vector Spaces Homework.

To work out which it is, you can write out $\langle v, v\rangle$ for the specific semi-inner-product you're thinking about, then compare to the example seminorms' definitions.

Exercise 2 *For each of these examples of semi-inner-products, what is the corresponding seminorm?*

1.1 Cauchy-Schwarz Inequality

The Cauchy-Schwarz inequality is the first tool we reach for when bounding a semi-inner-product. For any semi-inner-product $\langle \cdot, \cdot \rangle$, $|\langle u, v\rangle| \le \rho(u)\rho(v)$ where $\rho(v) = \sqrt{\langle v, v\rangle}$; furthermore, given any u, there is always a vector v of a given 'length' $\rho(v)$ for which this bound is attained.

Exercise 3 *Think about the Cauchy-Schwarz inequality in context of the inner product $\langle u, v\rangle = uv$ on scalars, the dot product $\langle u, v\rangle_2 = u^T v$, and the covariance inner product $\mathrm{Cov}_{\mathrm{P}}(u, v)$. In each context, what does it say? Be as context-specific as you can; repeating the definition three times is not an instructive exercise. A sentence or two will do for each.*

I will not ask you to prove the Cauchy-Schwarz inequality, but if you're interested, take a look at one of the proofs on Wikipedia.

1.2 Hölder's Inequality

To bound the dot product on vectors in $\mathbb{R}^n$, Hölder's inequality is the second tool we reach for. While this is a fairly general tool, we often use a simple special case that's easy to prove: the one for the dot product, $|\langle u, v\rangle_2| \le \|u\|_1 \|v\|_\infty$.[1]

Exercise 4 *Prove it! If it takes you more than one line, you're doing it wrong.*

There are also versions for some inner products on functions. We'll want one for sample inner products analogous to the one we have for the dot product on vectors above: $\langle u, v\rangle_{L_2(\mathrm{P_n})} \le \|u\|_{L_1(\mathrm{P_n})} \|v\|_{L_\infty(\mathrm{P_n})}$.

Exercise 5 *Prove it! If you want, you can write a new proof, but it may be more instructive to show that it's implied by the case for vectors in $\mathbb{R}^n$.*

1.3 Triangle Inequality

When we showed that a few of our examples of seminorms are in fact seminorms in last week's homework, we didn't deal with any examples of seminorms associated with semi-inner-products. Let's do that now. Or the hard part, anyway.

Exercise 6 *Prove that, for any semi-inner product $\langle u, v\rangle$, the seminorm $\rho(v) = \sqrt{\langle v, v\rangle}$ satisfies the triangle inequality.*

Hint. You want to show that $\rho(u + v)^2 \le \{\rho(u) + \rho(v)\}^2$. You know that $\rho(u+v)^2 = \langle u+v, u+v\rangle$. Expand this as the sum of four terms using *linearity*, then see what you can work out using the Cauchy-Schwarz inequality.

Hint. If you are not entirely comfortable with notation $\langle u, v\rangle$ for inner products, use the more familiar notation $u^T v$.

2 Complex Vector Spaces

This semester, we'll mostly be working with real numbers, real vectors, and real-valued functions. But just like in high school algebra, it's occasionally useful to work with complex ones. Notationally, $x \in \mathbb{C}$ is a complex number, $v \in \mathbb{C}^n$ is a complex vector, and $v : \mathcal{X} \to \mathbb{C}$ is a complex-valued function. If you've forgotten how to work with complex numbers, here's what you'll need to know.

1. A complex number is $x + iy$ where x and y are real numbers and $i = \sqrt{-1}$.
2. These add and multiply as you'd expect: if $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$, then $z_1 + z_2 = (x_1 + x_2) + i(y_i + y_2)$ and $z_1 z_2 = (x_1 + iy_1)(x_2 + iy_2) = x_1 x_2 + i^2 y_1 y_2 + i(y_1 x_2 + x_1 y_2) = x_1 x_2 - y_1 y_2 + i(y_1 x_2 + x_1 y_2)$. Think about this: what happened to the i^2 in the last equality?
3. We tend to think of a complex number $z = x + iy$ as a vector in the plane with magnitude $|x + iy| = \sqrt{x^2 + y^2}$ and angle $\tan^{-1}(y/x)$. We call $\bar{z} = x - iy$ the complex conjugate of $z = x + iy$, which allows us a convenient expression for the magnitude of z: $|z| = \sqrt{z\bar{z}}$. We will also refer to the complex conjugate of a vector or a function, which is interpreted *elementwise*. For a vector $v \in \mathbb{C}^n$ with elements v_i, $\bar{v}$ is the vector with elements $\bar{v}_i$; for a complex-valued function v, $\bar{v}$ is the function with $\bar{v}(x) = \overline{v(x)}$ for all x.

When we're thinking about spaces of vectors $v \in \mathbb{C}^n$ or functions $v : \mathcal{X} \to \mathbb{C}$, we'll want to think of them as elements of a *complex vector space*, i.e., as elements in a vector space where the *scalars* are complex numbers. For example, …

- for a vector $v \in \mathbb{C}^n$ and a scalar $\alpha \in \mathbb{C}$, $u = \alpha v \in \mathbb{C}^n$ will be the vector with elements $u_i = \alpha v_i$.
- for a function $v : \mathcal{X} \to \mathbb{C}$ and a scalar $\alpha \in \mathbb{C}$, $u = \alpha v : \mathcal{X} \to \mathbb{C}$ is the function with $u(x) = \alpha v(x)$ for all $x \in \mathcal{X}$.

To talk about inner products on complex vector spaces, we need to make one small change to our definition of a semi-inner product from Section 1. We have to talk about *conjugate-symmetry* instead of *symmetry*. A semi-inner-product $\langle u, v \rangle$ on a complex vector space is a complex-valued function of two vectors u, v that is *conjugate-symmetric*, *linear* in its arguments, and *positive*. That is, for all vectors u, v, w and scalars $\alpha \in \mathbb{C}$,

$$\langle u, v \rangle = \overline{\langle v, u \rangle}, \quad \langle u + \alpha v, w \rangle = \langle u, w \rangle + \alpha \langle v, w \rangle, \quad \text{and} \quad \langle u, u \rangle \geq 0.$$

Why conjugate-symmetry? Think about the simplest complex vector space: the complex numbers $\mathbb{C}$. By using the inner product $\langle u, v \rangle = u\bar{v}$ for $u, v \in \mathbb{C}$, we get the magnitude $|v| = \sqrt{v\bar{v}}$ as the norm $\|v\| = \sqrt{\langle v, v \rangle}$. More generally, …

- For vectors $u, v \in \mathbb{C}^n$, we typically use the inner product $\langle u, v \rangle = u^T \bar{v}$, and we get the norm $\|v\| = \sqrt{\sum_i |v_i|^2}$.

- For functions $u, v : [0, 1] \to \mathbb{C}$, we typically use the inner product $\langle u, v\rangle = \int_0^1 u(x)\overline{v(x)}dx$, and we get the norm $\|v\| = \sqrt{\int_0^1 |v(x)|^2 dx}$.

If you look back at what's written above and in last week's homework, everything still works. Whenever $\langle \cdot, \cdot \rangle$ is a semi-inner product on a complex vector space and $\|v\| = \sqrt{\langle v, v\rangle}$ is the corresponding seminorm, the Cauchy-Schwarz inequality $|\langle u, v\rangle| \le \rho(u)\rho(v)$ and the triangle inequality $\rho(u + v) \le \rho(u) + \rho(v)$ hold. And when $\langle \cdot, \cdot \rangle$ is the inner product $\langle u, v\rangle = u^T \bar{v}$ on $\mathbb{C}^n$, Hölder's inequality $|\langle u, v\rangle| \le \|u\|_\infty \|v\|_1$ holds where $\|u\|_\infty = \max_i |u_i|$ is the maximum of the magnitudes of the elements of u and $\|v\|_1 = \sum_i |v_i|$ is the sum of the magnitudes of the elements of v.

If you want some practice working with complex numbers, try the exercises in Appendix A, where you'll prove a few of these.

3 Self-adjoint Operators

In this problem, we'll generalize of the idea of a symmetric matrix.

You can think of an $n \times n$ matrix $A \in \mathbb{R}^{n\times n}$ as a linear operator on the vector space $\mathbb{R}^n$, i.e. a function from $\mathbb{R}^n$ to $\mathbb{R}^n$ that's linear in the sense that that $A(\alpha u + \beta v) = \alpha Au + \beta Av$ for any $\alpha, \beta \in \mathbb{R}$ and $u, v \in \mathbb{R}^n$. And we can talk about linear operators on other vectors spaces. For example, $\frac{d}{dx}$ is a linear operator on the space of infinitely-differentiable functions, as $\frac{d}{dx}\{\alpha u(x) + \beta v(x)\} = \alpha \frac{d}{dx} u(x) + \beta \frac{d}{dx} v(x)$.

When we're working with an inner product $\langle u, v\rangle$ on our vector space $\mathcal{V}$, we can define the *adjoint* $A^\star$ of a linear operator A to be another linear operator satisfying $\langle A^\star u, v\rangle = \langle u, Av\rangle$ for all vectors u and v. Here are some examples.

3.1 Operators on finite dimensional spaces

When we're working with the dot product $\langle u, v\rangle_2 = u^T v$ on $\mathbb{R}^n$, the adjoint of a matrix $A \in \mathbb{R}^{n\times n}$ is its *transpose* A^T.

$$\langle A^T u, v\rangle_2 = (A^T u)^T v = u^T Av = \langle u, Av\rangle_2.$$

When we're working with the dot product $\langle u, v\rangle_2 = u^T \bar{v}$ on $\mathbb{C}^n$, the adjoint of a matrix $A \in \mathbb{C}^{n\times n}$ is its *conjugate transpose* $\bar{A}^T$. That is, it's the matrix whose elements are the complex conjugates of the elements in A^T.

$$\langle \bar{A}^T u, v\rangle_2 = (\bar{A}^T u)^T \bar{v} = u^T \bar{A}\bar{v} = u^T \overline{Av} = \langle u, Av\rangle.$$

Why we use complex spaces. Even when we really intend to work with real-valued vectors, it's useful to think about matrices as operators on $\mathbb{C}^n$ and think of the dot product $\langle u, v\rangle_2$ as $u^T \bar{v}$. We have to deal with complex numbers in any case, as matrices $A \in \mathbb{R}^{n\times n}$, can have complex eigenvalues and eigenvectors. And the inner product $u^T v$ we use on $\mathbb{R}^n$ isn't an inner product on complex vectors at all, as the norm $\|v\|^2 = \langle v, v\rangle$ associated with an inner product must be positive and $u^T u$ will be negative for imaginary vectors.

3.2 Operators on spaces of functions

When we're working with the inner product $\langle u, v\rangle = \int_{-\infty}^{\infty} u(x)v(x)dx$ on the vector space of infinitely-differentiable functions v with $v(x) \to 0$ as $x \to \pm\infty$, the adjoint of the linear operator $\frac{d}{dx}$ is $-\frac{d}{dx}$. To see this, we integrate by parts.

$$\begin{aligned}
\left\langle u, \frac{d}{dx}v \right\rangle &= \int_{-\infty}^{\infty} u(x)v'(x)dx && \text{by definition} \\
&= u(x)v(x)|_{-\infty}^{\infty} \quad - \quad \int_{-\infty}^{\infty} u'(x)v(x)dx && \text{because} \quad (uv)' = u'v + uv' \\
&= 0 \quad - \quad \int_{-\infty}^{\infty} u'(x)v(x)dx && \text{because} \quad u(x)v(x) \underset{x\to\pm\infty}{\to} 0 \\
&= \left\langle -\frac{d}{dx}u, v \right\rangle.
\end{aligned}$$

Note that it's important that our vector space includes only functions that go to zero as $x \to \pm\infty$; otherwise our 'boundary term' $u(x)v(x)|_{-\infty}^{\infty}$ would be nonzero and we could not say that $-\frac{d}{dx}$ was the adjoint of $\frac{d}{dx}$.

Specifying the vector space and inner product we're using is more important when talking about operators on spaces of functions than operators on finite-dimensional vectors. We can essentially get away with assuming we're talking about $\mathbb{C}^n$ and $\langle u, v\rangle = u^T\bar{v}$ in the latter case because that's what everyone always does; we don't have unspoken defaults like this for operators on functions.

The Complex Case. The adjoint is still $-\frac{d}{dx}$ if we're thinking about $\frac{d}{dx}$ as a linear operator on the space of *complex-valued* infinitely-differentiable functions with $v(x) \to 0$ as $x \to \pm\infty$ with the inner product $\langle u, v\rangle = \int_{-\infty}^{\infty} u(x)\overline{v(x)}dx$. It's useful to think this way for the same reason it's useful to think about $\mathbb{C}^n$ instead of $\mathbb{R}^n$.

You may not be familiar with derivatives of complex-valued functions. That's no big deal. For a complex-valued function u, $u(x) = u_r(x) + iu_i(x)$ where u_r and u_i are real-valued functions, $\frac{d}{dx}u(x) = \frac{d}{dx}u_r(x) + i\frac{d}{dx}u_i(x)$ and $\int u(x)dx = \int u_r(x)dx + i\int u_i(x)dx$. We can show that $-\frac{d}{dx}$ is the adjoint of $\frac{d}{dx}$ by using integration by parts as above on the real and imaginary components separately.

3.3 Self-adjointness

A self-adjoint operator on a vector space $\mathcal{V}$ with an inner product $\langle u, v\rangle$ is, as you would expect, an operator that is its own adjoint. That is, we say an operator A is self-adjoint if $\langle Au, v\rangle = \langle u, Av\rangle$. Symmetric matrices, i.e. matrices A with $A^T = A$, are self-adjoint on $\mathbb{R}^n$ with the usual inner product $\langle u, v\rangle = u^Tv$. *Conjugate-symmetric* matrices, i.e. matrices A with $A^T = \bar{A}$, are self-adjoint on $\mathbb{C}^n$ with the usual inner product $\langle u, v\rangle = u^T\bar{v}$.

Now let's talk about self-adjoint operators on spaces of functions. A classic example is the differential operator $-\frac{d^2}{dx^2}$ on the space of complex-valued twicedifferentiable functions on $[-1,1]$ that are periodic in the sense that $v(-1) = v(1)$ with inner product $\langle u, v\rangle = (1/2)\int_{-1}^{1} u(x)\overline{v(x)}dx$.

Exercise 7 *Prove that the operator $-\frac{d^2}{dx^2}$ on this space is self-adjoint. That is, prove that $\langle -\frac{d^2}{dx^2}u,\ v\rangle = \langle u, -\frac{d^2}{dx^2}v\rangle$ for periodic functions u and v.*

Hint. Integrate by parts twice. Why is it important that u and v be periodic?

3.4 Diagonalizing self-adjoint operators

A linear operator has eigenvalues and eigenvectors, just like a matrix.[2] In our example, they are defined by the differential equation $-\frac{d^2}{dx^2}v = \lambda v$. And like a symmetric matrix, a self-adjoint linear operator's eigenvalues are real and the eigenvectors corresponding to distinct eigenvalues are orthogonal.

Exercise 8 *Prove that. And having done this, explain why this implies that, for integers j and k with $j \neq k$,*

$$\int_{-1}^{1} \sin(\pi kx)\sin(\pi jx) = \int_{-1}^{1} \cos(\pi kx)\cos(\pi jx) = \int_{-1}^{1} \cos(\pi kx)\sin(\pi jx)dx = 0.$$

Hint. Recall from our Vector Spaces Homework that for any vectors u and v,

$$\langle u, v\rangle = \overline{\langle v, u\rangle}, \quad \langle u + \alpha v, w\rangle = \langle u, w\rangle + \alpha\langle v, w\rangle, \quad \text{and} \quad \langle u, u\rangle \geq 0.$$

Let u and v be eigenvectors of A and use the property that $\langle Au, v\rangle = \langle u, Av\rangle$ for $u = v$ and for $u \neq v$.

Hint. What are $\frac{d^2}{dx^2}\sin(\pi kx)$ and $\frac{d^2}{dx^2}\cos(\pi kx)$?

Later on, we'll use the results we've proven to talk about the models defined using the *Sobolev seminorm* $\rho(v) = \sqrt{\int_0^1 |v'(x)|^2 dx}$ and its generalizations.

A Inner Products on Complex Vector Spaces: Exercises

These exercises are optional.

Exercise 9 ***(Optional)***. *Prove that, for any semi-inner product $\langle u, v\rangle$ on a complex vector space, the seminorm $\rho(v) = \sqrt{\langle v, v\rangle}$ satisfies the triangle inequality.*

You may assume that the Cauchy-Schwarz inequality $\langle u, v\rangle \leq \rho(u)\rho(v)$ holds.

Tip. Do you need to change your solution to Exercise 6? If so, how?

Exercise 10 ***(Optional)***. *Prove Hölder's inequality for $\mathbb{C}^n$.*