



Why

We have seen that the matrices are a vector space. Are they an inner product space?

Definition

The *matrix scalar product* of $A \in \mathbf{R}^{n \times k}$ and $B \in \mathbf{R}^{n \times k}$ is the following product

$$\sum_{i=1}^n \sum_{j=1}^k a_{ij} b_{ij}.$$

Using the matrix trace, we can denote this as $\mathbf{tr} A^\top B$. Some authors call this the *Euclidean matrix scalar product*.

Proposition 1. *The matrix scalar product is an inner product.*¹

With this inner product, $\mathbf{R}^{n \times k}$ is a Euclidean vector space (see Inner Products) of dimension nk . For the case of $k = 1$, we recover a model² for the usual space \mathbf{R}^n .

Notation

We commonly denote the matrix inner product by $\langle A, B \rangle$.

¹Future editions will provide an account.

²Future editions will define

