Lecture 10 Inner product: (definition and examples of inner product space)

Lecture 10

INNER PRODUCT SPACES

Topic Objectives: Basic objective of this topic is to make students understand

- the meaning of an inner product space
- prove some properties of inner product spaces

1.1 Introduction:

The inner product generalizes the notion of dot product of vectors in \mathbb{R}^{n} .

Let V be a real vector space. Suppose to each pair of vectors u and v in V, there is assigned a

real number, denoted by <u , v>. This function is called a (real) inner product on V if it satisfies the following axioms:

- 1. (Linear Property): < au1+bu2, v> = a< u1, v> +b < u2, v>.
- 2. (Symmetric Property): $\langle u, v \rangle = \langle v, u \rangle$
- 3. (Positive Definite Property): $\langle u, u \rangle \geq 0$; $\langle u, u \rangle = 0$ iff u = 0.

The Vector space V with an inner product is called a (real) inner product space.

Example 1: Let V be a real inner product space, then by Linearity,

Example 2: Consider the vector space \mathbb{R}^n . The dot product or scalar product in \mathbb{R}^n is defined by

For

This function defines an inner product on Rⁿ.

The vector space Rⁿ with the above inner product and norm is called Euclidean n-space.

Although there are many ways to define an inner product on R^n , we shall assume this inner product unless otherwise stated or implied. It is called the usual (or standard) inner product on R^n .

1.2 Cauchy-Schwarz Inequality

Example:

1.3 Properties of norm:

1.4 Examples:

Verify that the following defines an inner product in R²

Because A is real and symmetric, we need only show that A is positive definite. The diagonal elements 1 and 3 are positive, and the determinant ||A|| = 2 is positive. Thus, A is positive definite. Consequently, < u, v> is an inner product.

Summary

An inner product is a function on a vector space which satisfies the four axioms. The norm or length of a vector denoted by $||\mathbf{u}||$, is defined as $||\mathbf{u}|| =$

Homework

- 1. For an inner product space, <u, v> is equal to <v, u>
 - (a) True (correct answer)
 - (b) False
- 2. Which of the following is not an axiom for an inner product space?
 - (a) Associativity (correct answer)
 - (b) Linearity
 - (c) Symmetricity
- 3. Norm of a vector is
 - (a) Always positive.
 - (b) Either positive or zero. (correct answer)
 - (c) Any real number.
 - (d) Always zero.

Applications in Field of Engineering

Some of the main applications of Inner products are

- Study of vectors in the Euclidean space.
- The Frobenius inner product for matrices.
- Applications in Fourier analysis to define Fourier coefficients for the series.
- Applications in boundary value problems (mainly heat and wave equations)

Frequently Asked Questions

Question 1: What is a normed vector space?

Answer: A normed vector space or normed space is a vector space over the real or complex numbers, on which a norm is defined.

Question 2: How is inner product different from dot product?

Answer: An inner product is a generalization of the dot product. In a vector space, it is a way to multiply vectors together, with the result of this multiplication being a scalar.

References

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Websites	 https://en.wikipedia.org/wiki/Inner_product_space https://mathworld.wolfram.com/InnerProduct.html
Video Links	https://youtu.be/cHNmT1-qurk https://youtu.be/JnTa9Xtvmfl