

Linear Algebra Class on 18 May

Youngjun Kwon

18 May 2019

6.1 INNER PRODUCTS AND NORMS

Definition. Let V be a vector space over F , where F is either \mathbb{R} or \mathbb{C} . Regardless of whether V is or is not an inner product space, we may still define a "norm" $\|\cdot\| : V \rightarrow R_{\geq 0}$ as a real-valued function on V satisfying the following three conditions for all $\mathbf{x}, \mathbf{y} \in V$ and $a \in F$

(1) : (positive-definite) $\|\mathbf{x}\| \geq 0$, and $\|\mathbf{x}\| = 0$ if and only if $\mathbf{x} = \mathbf{0}$

(2) : $\|a\mathbf{x}\| = |a| \cdot \|\mathbf{x}\|$

(3) : (Triangle Inequality) $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$

Definition. A function $d(\cdot, \cdot) : V \times V \rightarrow R_{\geq 0}$ is a "metric" if satisfying the following three conditions for all $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$

(1) : (positive-definite) $d(\mathbf{x}, \mathbf{x}) \geq 0$, and $d(\mathbf{x}, \mathbf{x}) = 0$ if and only if $\mathbf{x} = \mathbf{0}$

(2) : (symmetric) $d(\mathbf{x}, \mathbf{y}) = d(\mathbf{y}, \mathbf{x})$

(3) : (Triangle Inequality) $d(\mathbf{x}, \mathbf{y}) \leq d(\mathbf{x}, \mathbf{z}) + d(\mathbf{z}, \mathbf{y})$

Remark. Is this statement equivalent?

(positive - definite) ($\|\mathbf{x}\| \geq 0, \forall \mathbf{x} \in V, \|\mathbf{x}\| = 0$) if and only if ($\mathbf{x} = \mathbf{0} \Leftrightarrow \|\mathbf{x}\| = 0$ if $\mathbf{x} \neq \mathbf{0}$)

Definition. Let V be an inner product space. For $\mathbf{x} \in V$, we define the **norm** or **length** of \mathbf{x} by $\|\mathbf{x}\| = \sqrt{\langle \mathbf{x}, \mathbf{x} \rangle}$.

Theorem. Let V be an inner product space over F . Then for all $\mathbf{x}, \mathbf{y} \in V$ and $c \in F$, the following statements are true.

(1) (Cauchy - Schwarz Inequality) $|\langle \mathbf{x}, \mathbf{y} \rangle| \leq \|\mathbf{x}\| \cdot \|\mathbf{y}\|$

(2) (Triangle Inequality) $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$

Note. Let $z := a + bi$. Then $\operatorname{Re} z := a$, $\operatorname{Im} z := b$

Proof. (1) Cauchy-Schwarz Inequality

(case 1) $\mathbf{y} = \mathbf{0}$: done

(case 2) $\mathbf{y} \neq \mathbf{0}$

$$\begin{aligned}
0 &\leq \|\mathbf{x} - c\mathbf{y}\| \\
\Rightarrow 0 &\leq \|\mathbf{x} - c\mathbf{y}\|^2 = \langle \mathbf{x} - c\mathbf{y}, \mathbf{x} - c\mathbf{y} \rangle \\
&= \langle \mathbf{x}, \mathbf{x} \rangle - \bar{c}\langle \mathbf{x}, \mathbf{y} \rangle - c\langle \mathbf{y}, \mathbf{x} \rangle + c\bar{c}\langle \mathbf{y}, \mathbf{y} \rangle \\
\text{Taking } c &:= \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{\langle \mathbf{y}, \mathbf{y} \rangle}, \text{ we have} \\
\Rightarrow 0 &\leq \|\mathbf{x}\|^2 - \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{\langle \mathbf{y}, \mathbf{y} \rangle} \cdot \langle \mathbf{x}, \mathbf{y} \rangle - \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{\langle \mathbf{y}, \mathbf{y} \rangle} \cdot \langle \mathbf{y}, \mathbf{x} \rangle + \frac{\langle \mathbf{x}, \mathbf{y} \rangle \cdot \overline{\langle \mathbf{x}, \mathbf{y} \rangle}}{\langle \mathbf{y}, \mathbf{y} \rangle^2} \cdot \langle \mathbf{y}, \mathbf{y} \rangle \\
\Rightarrow 0 &\leq \|\mathbf{x}\|^2 - \frac{|\langle \mathbf{x}, \mathbf{y} \rangle|^2}{\|\mathbf{y}\|^2} \\
\Rightarrow |\langle \mathbf{x}, \mathbf{y} \rangle| &\leq \|\mathbf{x}\| \cdot \|\mathbf{y}\|
\end{aligned}$$

(2) Triangle Inequality

$$\begin{aligned}
&(\|\mathbf{x}\| + \|\mathbf{y}\|)^2 - \|\mathbf{x} + \mathbf{y}\|^2 \\
&= \|\mathbf{x}\|^2 + \|\mathbf{y}\|^2 + 2\|\mathbf{x}\| \cdot \|\mathbf{y}\| - \|\mathbf{x}\|^2 - \|\mathbf{y}\|^2 - \langle \mathbf{x}, \mathbf{y} \rangle - \langle \mathbf{y}, \mathbf{x} \rangle \\
&= \|\mathbf{x}\|^2 + \|\mathbf{y}\|^2 + 2\|\mathbf{x}\| \cdot \|\mathbf{y}\| - \|\mathbf{x}\|^2 - \|\mathbf{y}\|^2 - 2\text{Re}\langle \mathbf{x}, \mathbf{y} \rangle \quad (\because \langle \mathbf{x}, \mathbf{y} \rangle + \overline{\langle \mathbf{x}, \mathbf{y} \rangle} = 2\text{Re}\langle \mathbf{x}, \mathbf{y} \rangle) \\
&\geq 2(\|\mathbf{x}\| \cdot \|\mathbf{y}\| - |\langle \mathbf{x}, \mathbf{y} \rangle|) \\
&\geq 0 \quad (\because \text{Cauchy} - \text{Schwarz Inequality})
\end{aligned}$$

□

6.2 GRAM-SCHMIDT ORTHOGONALIZATION PROCESS

Definition. Let V be an inner product space. Vectors \mathbf{x} and \mathbf{y} in V are **orthogonal (perpendicular)** if $\langle \mathbf{x}, \mathbf{y} \rangle = 0$. A subset S of V is **orthogonal** if any two distinct vectors in S are orthogonal. A vector \mathbf{x} in V is a **unit vector** if $\|\mathbf{x}\| = 1$. Finally, a subset S of V is **orthonormal** if S is orthogonal and consists entirely of unit vectors.

\mathbf{x}, \mathbf{y} : "orthogonal" (perpendicular) if $\langle \mathbf{x}, \mathbf{y} \rangle = 0$

\mathbf{x}, \mathbf{y} : "orthonormal" if \mathbf{x}, \mathbf{y} : orthogonal & $\|\mathbf{x}\| = \|\mathbf{y}\| = 1$

Theorem. Let V be an inner product space, and let S be an orthogonal subset of V consisting of nonzero vectors. Then S is linearly independent. (Corollary 2 in the book)

$S : \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \Rightarrow S$ is linearly independent.

Proof. Let $a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_k\mathbf{v}_k = \mathbf{0}$.

$$\begin{aligned}
\forall i, 0 &= \langle \mathbf{0}, \mathbf{v}_i \rangle \\
&= \langle a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \cdots + a_k \mathbf{v}_k, \mathbf{v}_i \rangle \\
&= \sum_{j=1}^n a_j \langle \mathbf{v}_j, \mathbf{v}_i \rangle \\
&= a_i \|\mathbf{v}_i\|^2 (\because S : \text{orthogonal subset})
\end{aligned}$$

Since $\|\mathbf{v}_i\|^2 \geq 0$, $a_i = 0$ for all $i = 1, 2, \dots, k$. So S is linearly independent. \square

Theorem. Let V be an inner product space and $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ be an orthogonal subset of V consisting of nonzero vectors. If $\mathbf{v} \in \text{span}(S)$, then

$$\begin{aligned}
\mathbf{v} &= \sum_{i=1}^k \frac{\langle \mathbf{v}, \mathbf{v}_i \rangle}{\|\mathbf{v}_i\|^2} \mathbf{v}_i \\
&= \langle \mathbf{v}, \mathbf{v}_1 \rangle \frac{\mathbf{v}_1}{\|\mathbf{v}_1\|^2} + \langle \mathbf{v}, \mathbf{v}_2 \rangle \frac{\mathbf{v}_2}{\|\mathbf{v}_2\|^2} + \cdots + \langle \mathbf{v}, \mathbf{v}_k \rangle \frac{\mathbf{v}_k}{\|\mathbf{v}_k\|^2}
\end{aligned}$$

We can compute a_i for all $i = 1, \dots, k$

Proof. Let $\mathbf{v} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \cdots + a_k \mathbf{v}_k$. Then

$$\begin{aligned}
\langle \mathbf{v}, \mathbf{v}_i \rangle &= \sum_{j=1}^k a_j \langle \mathbf{v}_j, \mathbf{v}_i \rangle \\
&= a_i \|\mathbf{v}_i\|^2 (\because S : \text{orthogonal})
\end{aligned}$$

So

$$a_i = \frac{\langle \mathbf{v}, \mathbf{v}_i \rangle}{\|\mathbf{v}_i\|^2}$$

\square

Theorem (Gram-Schmidt Process). Let V be an inner product space and $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be a linearly independent subset of V . Define $S' = \{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_n\}$, where $\mathbf{w}_1 = \mathbf{v}_1$ and

$$\mathbf{w}_k = \mathbf{v}_k - \sum_{j=1}^{k-1} \frac{\langle \mathbf{v}_k, \mathbf{w}_j \rangle}{\|\mathbf{w}_j\|^2} \mathbf{w}_j \quad \text{for } 2 \leq k \leq n$$

Then S' is an orthogonal set of nonzero vectors such that $\text{span}(S') = \text{span}(S)$

Proof. (Idea) Let $\{\mathbf{v}_1, \mathbf{v}_2\}$ be linearly independent subset. We want to find an orthogonal subset $\{\mathbf{w}_1, \mathbf{w}_2\}$ such that $\text{span}(\{\mathbf{v}_1, \mathbf{v}_2\}) = \text{span}(\{\mathbf{w}_1, \mathbf{w}_2\})$ where $\mathbf{v}_1 = \mathbf{w}_1$.

Since $\text{span}\{\mathbf{v}_1, \mathbf{v}_2\} = \text{span}\{\mathbf{w}_1, \mathbf{w}_2\}$, we can construct \mathbf{w}_2 such that $\mathbf{w}_2 = a_1\mathbf{v}_1 + \mathbf{v}_2$. To find a_1 ,

$$\begin{aligned}\mathbf{w}_2 &:= a_1\mathbf{v}_1 + \mathbf{v}_2 \\ \implies 0 &= \langle \mathbf{w}_2, \mathbf{w}_1 \rangle = \langle a_1\mathbf{v}_1 + \mathbf{v}_2, \mathbf{w}_1 \rangle \\ &= a_1\langle \mathbf{v}_1, \mathbf{w}_1 \rangle + \langle \mathbf{v}_2, \mathbf{w}_1 \rangle \\ &= a_1\langle \mathbf{w}_1, \mathbf{w}_1 \rangle + \langle \mathbf{v}_2, \mathbf{w}_1 \rangle\end{aligned}$$

$$\therefore a_1 = -\frac{\langle \mathbf{v}_2, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} = -\frac{\langle \mathbf{v}_2, \mathbf{w}_1 \rangle}{\|\mathbf{w}_1\|^2}$$

So, we can construct \mathbf{w}_2 such that $\mathbf{w}_2 := \mathbf{v}_2 - \frac{\langle \mathbf{v}_2, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1$.

Repeat this process on $\mathbf{w}_3, \mathbf{w}_4, \dots, \mathbf{w}_k$ for $2 \leq k \leq n$, then we have

$$\begin{aligned}\mathbf{w}_3 &:= \mathbf{v}_3 - \frac{\langle \mathbf{v}_3, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 - \frac{\langle \mathbf{v}_3, \mathbf{w}_2 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle} \mathbf{w}_2 \\ \mathbf{w}_4 &:= \mathbf{v}_4 - \frac{\langle \mathbf{v}_4, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 - \frac{\langle \mathbf{v}_4, \mathbf{w}_2 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle} \mathbf{w}_2 - \frac{\langle \mathbf{v}_4, \mathbf{w}_3 \rangle}{\langle \mathbf{w}_3, \mathbf{w}_3 \rangle} \mathbf{w}_3 \\ &\vdots \\ \mathbf{w}_k &:= \mathbf{v}_k - \frac{\langle \mathbf{v}_k, \mathbf{w}_1 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 - \frac{\langle \mathbf{v}_k, \mathbf{w}_2 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle} \mathbf{w}_2 - \dots - \frac{\langle \mathbf{v}_k, \mathbf{w}_{k-1} \rangle}{\langle \mathbf{w}_{k-1}, \mathbf{w}_{k-1} \rangle} \mathbf{w}_{k-1} \\ &:= \mathbf{v}_k - \sum_{i=1}^{k-1} \frac{\langle \mathbf{v}_k, \mathbf{w}_i \rangle}{\langle \mathbf{w}_i, \mathbf{w}_i \rangle} \mathbf{w}_i\end{aligned}$$

□

Theorem. Let $\mathfrak{B} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be an orthonormal basis and $A = [\mathbf{T}]_{\mathfrak{B}}$. Then $A_{ij} = \langle \mathbf{T}\mathbf{v}_j, \mathbf{v}_i \rangle$

Proof.

$$\mathbf{T}\mathbf{v}_j = \langle \mathbf{T}\mathbf{v}_j, \mathbf{v}_1 \rangle \mathbf{v}_1 + \langle \mathbf{T}\mathbf{v}_j, \mathbf{v}_2 \rangle \mathbf{v}_2 + \dots + \langle \mathbf{T}\mathbf{v}_j, \mathbf{v}_n \rangle \mathbf{v}_n$$

$$\therefore A_{ij} = \langle \mathbf{T}\mathbf{v}_j, \mathbf{v}_i \rangle$$

□

Example 1. $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\} \subset \mathbb{R}^4$

$\mathbf{v}_1 = (1, 0, 1, 0)$, $\mathbf{v}_2 = (1, 1, 1, 1)$, $\mathbf{v}_3 = (0, 1, 2, 1)$.

Then $\mathbf{w}_1 = \mathbf{v}_1 = (1, 0, 1, 0)$,

$$\begin{aligned}\mathbf{w}_2 &= \mathbf{v}_2 - \frac{\langle \mathbf{w}_1, \mathbf{v}_2 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 \\ &= (1, 1, 1, 1) - \frac{2}{2}(1, 0, 1, 0) \\ &= (0, 1, 0, 1)\end{aligned}$$

$$\begin{aligned}
\mathbf{w}_3 &= \mathbf{v}_3 - \frac{\langle \mathbf{w}_1, \mathbf{v}_3 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 - \frac{\langle \mathbf{w}_2, \mathbf{v}_3 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle} \mathbf{w}_2 \\
&= (0, 1, 2, 1) - \frac{2}{2}(1, 0, 1, 0) - \frac{2}{2}(0, 1, 0, 1) \\
&= (-1, 0, 1, 0)
\end{aligned}$$

Example 2. $\mathcal{V} = \mathbf{P}_2(\mathbb{R})$,

$$\langle f(x), g(x) \rangle := \int_{-1}^1 f(x)g(x)dx$$

Let $\mathfrak{B} = \{1, x, x^2\}$ be standard basis for \mathcal{V} . Find orthonormal basis.

$$\mathbf{w}_1 = \mathbf{v}_1 = 1$$

$$\begin{aligned}
\mathbf{w}_2 &= \mathbf{v}_2 - \frac{\langle \mathbf{w}_1, \mathbf{v}_2 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 \\
&= x - \frac{\int_{-1}^1 1 \cdot x dx}{\int_{-1}^1 1 \cdot 1 dx} \cdot 1 \\
&= x - \frac{\left[\frac{1}{2}x^2 \right]_{-1}^1}{\left[x \right]_{-1}^1} \cdot 1 \\
&= x
\end{aligned}$$

$$\begin{aligned}
\mathbf{w}_3 &= \mathbf{v}_3 - \frac{\langle \mathbf{w}_1, \mathbf{v}_3 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 - \frac{\langle \mathbf{w}_2, \mathbf{v}_3 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle} \mathbf{w}_2 \\
&= x^2 - \frac{\int_{-1}^1 1 \cdot x^2 dx}{\int_{-1}^1 1 \cdot 1 dx} \cdot 1 - \frac{\int_{-1}^1 x^3 dx}{\int_{-1}^1 x^2 dx} \cdot x \\
&= x^2 - \frac{\left[\frac{1}{3}x^3 \right]_{-1}^1}{\left[x \right]_{-1}^1} - \frac{\left[\frac{1}{4}x^4 \right]_{-1}^1}{\left[\frac{1}{3}x^3 \right]_{-1}^1} \cdot x \\
&= x^2 - \frac{1}{3}
\end{aligned}$$

We want to find an orthonormal basis, $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3$ are orthogonal vectors & $\|\mathbf{u}_1\|^2 = \|\mathbf{u}_2\|^2 = \|\mathbf{u}_3\|^2 = 1$

$$\begin{aligned}\|\mathbf{w}_1\|^2 &= \langle \mathbf{w}_1, \mathbf{w}_1 \rangle \\ &= \int_{-1}^1 1 \cdot 1 dx \\ &= \left[x \right]_{-1}^1 = \frac{1}{2}\end{aligned}$$

$$\begin{aligned}\|\mathbf{w}_2\|^2 &= \langle \mathbf{w}_2, \mathbf{w}_2 \rangle \\ &= \int_{-1}^1 x \cdot x dx \\ &= \left[\frac{1}{3}x^3 \right]_{-1}^1 \\ &= \frac{2}{3}\end{aligned}$$

$$\begin{aligned}\|\mathbf{w}_3\|^2 &= \langle \mathbf{w}_3, \mathbf{w}_3 \rangle \\ &= \int_{-1}^1 \left(x^2 - \frac{1}{3}\right) \left(x^2 - \frac{1}{3}\right) dx \\ &= \int_{-1}^1 x^4 - \frac{2}{3}x^2 + \frac{1}{9} dx \\ &= \left[\frac{1}{5}x^5 - \frac{2}{9}x^3 + \frac{1}{9}x \right]_{-1}^1 \\ &= \frac{8}{45}\end{aligned}$$

$$\therefore \text{ orthonormal basis} = \left\{ \sqrt{\frac{1}{2}}, \sqrt{\frac{3}{2}}x, \sqrt{\frac{45}{8}}\left(x^2 - \frac{1}{3}\right) \right\}$$

Example 3. $f(x) = 1 + 2x + 3x^2 \in P_2(\mathbb{R})$. Express a linear combination of orthonormal basis $\left\{ \sqrt{\frac{1}{2}}, \sqrt{\frac{3}{2}}x, \sqrt{\frac{45}{8}}\left(x^2 - \frac{1}{3}\right) \right\}$.

$$\text{Let } \mathbf{u}_1 = \sqrt{\frac{1}{2}}, \mathbf{u}_2 = \sqrt{\frac{3}{2}}x, \mathbf{u}_3 = \sqrt{\frac{45}{8}}\left(x^2 - \frac{1}{3}\right).$$

Then by Theorem,

$$a_i = \frac{\langle f(x), \mathbf{v}_i \rangle}{\|\mathbf{v}_i\|^2} = \langle f(x), \mathbf{v}_i \rangle \quad (\because \mathbf{v}_i \text{ is orthonormal vector, } \|\mathbf{v}_i\|^2 = 1)$$

$$\begin{aligned}
a_1 &= \langle f(x), \mathbf{v}_1 \rangle \\
&= \int_{-1}^1 \sqrt{\frac{1}{2}} + \sqrt{2}x + \sqrt{\frac{9}{2}}x^2 dx \\
&= \left[\sqrt{\frac{1}{2}}x + \frac{2}{\sqrt{2}}x^2 + \sqrt{\frac{1}{2}}x^3 \right]_{-1}^1 \\
&= 2\sqrt{2}
\end{aligned}$$

$$\begin{aligned}
a_2 &= \langle f(x), \mathbf{v}_2 \rangle \\
&= \int_{-1}^1 \frac{\sqrt{6}}{2}x + \sqrt{6}x^2 + \frac{3\sqrt{3}}{2}x^3 dx \\
&= \left[\frac{\sqrt{3}}{4}x^2 + \frac{\sqrt{6}}{3}x^3 + \frac{3\sqrt{3}}{8}x^4 \right]_{-1}^1 \\
&= \frac{2\sqrt{6}}{3}
\end{aligned}$$

$$\begin{aligned}
a_3 &= \langle f(x), \mathbf{v}_3 \rangle \\
&= \int_{-1}^1 \sqrt{\frac{45}{8}}(x^2 - \frac{1}{3})(1 + 2x^2 + 3x^3) dx \\
&= \int_{-1}^1 \sqrt{\frac{5}{8}}(3x^2 - 1)(1 + 2x^2 + 3x^3) dx \\
&= \sqrt{\frac{5}{8}} \int_{-1}^1 -1 - 2x + 6x^3 + 9x^5 dx \\
&= \sqrt{\frac{5}{8}} \left[-x + x^2 + \frac{3}{2}x^4 + \frac{9}{5}x^5 \right] \\
&= \sqrt{\frac{5}{8}} \times \frac{8}{5} \\
&= \frac{2\sqrt{10}}{5}
\end{aligned}$$

$$\therefore f(x) = 2\sqrt{2}\mathbf{u}_1 + \frac{2\sqrt{6}}{3}\mathbf{u}_2 + \frac{2\sqrt{10}}{5}\mathbf{u}_3$$