Homework10

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4.1.4

Denote The jth col of A, B is A_j, B_j . And $A_j, B_j \in \mathbb{C}^m$. So that, $||A_j||^2 = \langle A_j, A_j \rangle$, as well as for B_j .

Proof By the definition of inner product $\sum_{i=1}^{i=m} [A]_{ij} [B]_{ij} = \langle A_j, B_j \rangle$. For the inner product of two matrices: $\langle A, B \rangle_F = \sum_{j=1}^{j=n} \sum_{i=1}^{i=m} [A]_{ij} [B]_{ij} = \sum_{j=1}^{j=n} \langle A_j, B_j \rangle$. By the definition of the norm: $||A||^2_F = \langle A, A \rangle_F = \sum_{j=1}^{j=n} \langle A_j, A_j \rangle = \sum_{j=1}^{j=n} ||A_j||^2$.

4.1.8

Suppose there exists
$$w \in V$$
. $\langle v - w, v - w \rangle = \langle w - v, w - v \rangle \Rightarrow \|v - w\| = \|w - v\|$
$$\|v\| = \|v - u + u\| \le \|v - u\| + \|u\| \Rightarrow \|v - u\| \ge \|v\| - \|u\| = 11 - 2 = 9$$

$$\|v - u\| \le \|v - w\| + \|w - u\| = \|v - w\| + \|u - w\| = 8$$

Contradiction.

4.1.14

(a)

$$\frac{1}{4}(\|v+w\|^2-\|v-w\|^2)=\frac{1}{4}(\langle v+w,v+w\rangle-\langle v-w,v-w\rangle)=\frac{1}{4}(2\langle v,w\rangle-(-2)\langle v,w\rangle)=\langle v,w\rangle$$

(b)

$$\begin{split} &\frac{1}{4}(\|v+w\|^2-\|v-w\|^2+i\|v+iw\|^2-i\|v-iw\|^2)\\ &=\frac{1}{4}(\langle v+w,v+w\rangle-\langle v-w,v-w\rangle+i(\langle v+iw,v+iw\rangle-\langle v-iw,v-iw\rangle))\\ &=\frac{1}{4}(2\langle w,v\rangle+2\langle v,w\rangle+i(2i\langle w,v\rangle-2i\langle v,w\rangle))=\langle v,w\rangle \end{split}$$

4.1.20

Proof $\forall v, w \in \mathbb{V}$. Use **Definition** and **Proposition 4.2.2**.

$$\langle 0, v \rangle = 0 * \langle w, v \rangle = 0$$

 $\langle v, 0 \rangle = \overline{0} * \langle v, w \rangle = 0$

4.2.4

This Exercise we need to ouse Theorem 4.9

(a)

$$\langle \begin{bmatrix} 1\\2\\-3 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 1\\0\\-1 \end{bmatrix} \rangle = 2\sqrt{2}$$

$$\langle \begin{bmatrix} 1\\2\\-3 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 1\\-2\\1 \end{bmatrix} \rangle = -\sqrt{6}$$

$$\Rightarrow \begin{bmatrix} 2\sqrt{2}\\-\sqrt{6} \end{bmatrix}$$

(b)

Refer to Exercise 4.1.4

$$\langle \begin{bmatrix} 5 & 7 \\ 7 & 2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \rangle = \frac{21}{2}$$

$$\langle \begin{bmatrix} 5 & 7 \\ 7 & 2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \rangle = \frac{3}{2}$$

$$\langle \begin{bmatrix} 5 & 7 \\ 7 & 2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} \rangle = \frac{3}{2}$$

$$\langle \begin{bmatrix} 5 & 7 \\ 7 & 2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} \rangle = \frac{-7}{2}$$

(c)

$$\langle \begin{bmatrix} -3\\0\\1\\2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\1\\1\\1 \end{bmatrix} \rangle = 0$$

$$\langle \begin{bmatrix} -3\\0\\1\\2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\i\\-1\\-i \end{bmatrix} \rangle = -2 + i$$

$$\langle \begin{bmatrix} -3\\0\\1\\2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\-1\\1\\-1 \end{bmatrix} \rangle = -2$$

$$\langle \begin{bmatrix} -3\\0\\1\\2 \end{bmatrix}, \frac{1}{2} \begin{bmatrix} 1\\-i\\-1\\i \end{bmatrix} \rangle = -2 - i$$

4.2.6

This question we will use **Theorem 4.9**. Assume the *ith* row and *jth* column of the matrix is the following equation:

$$[[T]_{B_{\mathbb{V}}B_{\mathbb{V}}}]_{ij} = \langle T(e_j), e_i \rangle$$

(a)

$$\begin{split} & [[T]_{B_{\mathbb{V}}}]_{11} = \langle T(e_{1}), e_{1} \rangle = \langle \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \rangle = -\frac{1}{2} \\ & [[T]_{B_{\mathbb{V}}}]_{21} = \langle T(e_{1}), e_{2} \rangle = \langle \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \rangle = \frac{\sqrt{3}}{2} \\ & [[T]_{B_{\mathbb{V}}}]_{12} = \langle T(e_{2}), e_{1} \rangle = \langle \frac{1}{\sqrt{6}} \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \rangle = -\frac{\sqrt{3}}{2} \\ & [[T]_{B_{\mathbb{V}}}]_{22} = \langle T(e_{2}), e_{2} \rangle = \langle \frac{1}{\sqrt{6}} \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \rangle = -\frac{1}{2} \end{split}$$

(b)

$$\begin{bmatrix} \langle T(e_1), e_1 \rangle & \langle T(e_2), e_1 \rangle & \langle T(e_3), e_1 \rangle & \langle T(e_4), e_1 \rangle \\ \langle T(e_1), e_2 \rangle & \langle T(e_2), e_2 \rangle & \langle T(e_3), e_2 \rangle & \langle T(e_4), e_2 \rangle \\ \langle T(e_1), e_3 \rangle & \langle T(e_2), e_3 \rangle & \langle T(e_3), e_3 \rangle & \langle T(e_4), e_3 \rangle \\ \langle T(e_1), e_4 \rangle & \langle T(e_2), e_4 \rangle & \langle T(e_3), e_4 \rangle & \langle T(e_4), e_4 \rangle \end{bmatrix} \\ = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

(c)

$$\begin{bmatrix} \langle T(e_1), e_1 \rangle & \langle T(e_2), e_1 \rangle & \langle T(e_3), e_1 \rangle & \langle T(e_4), e_1 \rangle \\ \langle T(e_1), e_2 \rangle & \langle T(e_2), e_2 \rangle & \langle T(e_3), e_2 \rangle & \langle T(e_4), e_2 \rangle \\ \langle T(e_1), e_3 \rangle & \langle T(e_2), e_3 \rangle & \langle T(e_3), e_3 \rangle & \langle T(e_4), e_3 \rangle \\ \langle T(e_1), e_4 \rangle & \langle T(e_2), e_4 \rangle & \langle T(e_3), e_4 \rangle & \langle T(e_4), e_4 \rangle \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -i \\ 0 & 0 & -1 & 0 \\ 0 & i & 0 & 0 \end{bmatrix}$$

4.2.8

The main idea is use orthonormal basis to help use calculate the innerproduct.

Proof Because we are using \mathbb{R} for this question, so $|\langle v, w \rangle|^2 = \langle v, w \rangle * \overline{\langle v, w \rangle} = \langle v, w \rangle^2$. Use the **Theorem 4.10**, and according to the example on **Page 240**:

Denote The othonomal basis of triangonometric polynomial space is $B_v = \{\frac{1}{\sqrt{2\pi}}, \frac{1}{\sqrt{\pi}} sin(ix), \frac{1}{\sqrt{\pi}} cos(jx) | i = 1, ... n \in \mathbb{N}, j = 1, ... m \in \mathbb{N}\}$. The ith entry of $[f]_{B_v}$, which is under the triangonometric polynomial space is $t_i = \langle f, e_i \rangle$.

$$\begin{split} \|f\|^2 &= \sum_{i=1}^{i=1+m+n} |\langle v, e_i \rangle|^2 = \sum_{i=1}^{i=1+m+n} \langle v, e_i \rangle^2 = \sum_{i=1}^{i=1+m+n} t_i^2 \\ &= b_0^2 2\pi + \sum_{k=1}^{k=n} a_k^2 \pi + \sum_{l=1}^{l=m} b_l^2 \pi \\ &\Rightarrow \|f\| = \sqrt{b_0^2 2\pi + \sum_{k=1}^{k=n} a_k^2 \pi + \sum_{l=1}^{l=m} b_l^2 \pi} \end{split}$$

4.2.10

Because we are using \mathbb{R} for this question, so $\forall k \in \mathbb{F}, |k|^2 = k * \overline{k} = k^2$.

(a)

Proof

$$||3 - 2x + x^{2}||^{2} = \langle 3 - 2x + x^{2}, 3 - 2x + x^{2} \rangle = \int_{0}^{1} (3 - 2x + x^{2}) \overline{3 - 2x + x^{2}} dx$$
$$= \int_{0}^{1} (3 - 2x + x^{2})^{2} dx = \left[\frac{(x - 1)^{5}}{5} + \frac{4(x - 1)^{3}}{3} + 4x - 4 + C \right]_{0}^{1} = \frac{83}{15}$$

(b)

Proof By referring to the conclusion on **Page 240.6**, we know that $\{1, x, x^2\}$ is not even orthogonal. Therefore, they can not bt othonomal basis. So it will not follow that **Theorem 4.10**

4.2.18

(a)

Denote A^* is the conjugate transpose of A. $[A]_{ij} = \overline{[A^*]_{ji}}$.

Proof Since the basis we are using is orthonomal basis. By **Theorem 4.10**:

$$\langle x, y \rangle_A = \langle Ax, Ay \rangle \Rightarrow \langle e_j, e_k \rangle_A = \langle Ae_j, Ae_k \rangle = \sum_{i=1}^{i=n} \langle Ae_j, e_i \rangle \overline{\langle Ae_k, e_i \rangle} = \sum_{i=1}^{i=n} [A]_{ij} [A^*]_{ki} = [A^*A]_{kj}$$

(b)

Proof Use the formula we get from (a), and refer to the Definition Of Orthonormal Basis:

$$k \neq j \to 0 = \langle e_j, e_k \rangle_A = [A^*A]_{kj} = 0 = [I]_{kj} = [A^{-1}A]_{kj}$$
$$k = j \to 1 = \langle e_j, e_j \rangle_A = [A^*A]_{jj} = 1 = [I]_{jj} = [A^{-1}A]_{jj} \Rightarrow A^* = A^{-1}$$

4.3.2

(a)

Refer to Proposition 4.18

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}$$

$$[P_U]_{\xi} = A(A^*A)^{-1}A^* = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix} \begin{pmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix})^{-1} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix} = \frac{1}{10} \begin{bmatrix} 7 & 4 & 1 & -2 \\ 4 & 3 & 2 & 1 \\ 1 & 2 & 3 & 4 \\ -2 & 1 & 4 & 7 \end{bmatrix}$$

(b)

Refer to Proposition 4.18

$$A = \begin{bmatrix} 1 & 0 \\ i & 1 \\ 0 & i \end{bmatrix}$$

$$[P_U]_{\xi} = A(A^*A)^{-1}A^* = \begin{bmatrix} 1 & 0 \\ i & 1 \\ 0 & i \end{bmatrix} \begin{pmatrix} \begin{bmatrix} 1 & -i & 0 \\ 0 & 1 & -i \end{bmatrix} \begin{bmatrix} 1 & 0 \\ i & 1 \\ 0 & i \end{bmatrix} \end{pmatrix}^{-1} \begin{bmatrix} 1 & -i & 0 \\ 0 & 1 & -i \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 2 & -i & 1 \\ -i & 2 & -i \\ 1 & i & 2 \end{bmatrix}$$

4.3.4

(a)

Refer to the **Theorem 4.16.8**

$$A = \begin{bmatrix} 3 \\ 1 \\ 4 \end{bmatrix}$$

$$[P_U]_{\xi} = A(A^*A)^{-1}A^* = \begin{bmatrix} 3\\1\\4 \end{bmatrix} (\begin{bmatrix} 3&1&4 \end{bmatrix} \begin{bmatrix} 3\\1\\4 \end{bmatrix})^{-1} \begin{bmatrix} 3&1&4 \end{bmatrix} = \frac{1}{26} \begin{bmatrix} 9&3&12\\3&1&4\\12&4&16 \end{bmatrix}$$
$$[P_{U^{\perp}}]_{\xi} = I - [P_U]_{\xi} = \frac{1}{26} (\begin{bmatrix} 26&0&0\\0&26&0\\0&0&26 \end{bmatrix} - \begin{bmatrix} 9&3&12\\3&1&4\\12&4&16 \end{bmatrix}) = \frac{1}{26} \begin{bmatrix} 17&-3&-12\\-3&25&-4\\-12&-4&10 \end{bmatrix}$$

(b)

It is easy to find out that we need to find $\langle \begin{bmatrix} 3\\2\\1 \end{bmatrix} \rangle^{\perp}$.

$$A = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$$

$$[P_U]_{\xi} = A(A^*A)^{-1}A^* = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} (\begin{bmatrix} 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix})^{-1} \begin{bmatrix} 3 & 2 & 1 \end{bmatrix} = \frac{1}{14} \begin{bmatrix} 9 & 6 & 3 \\ 6 & 4 & 2 \\ 3 & 2 & 1 \end{bmatrix}$$

$$[P_{U^{\perp}}]_{\xi} = I - [P_U]_{\xi} = \frac{1}{14} (\begin{bmatrix} 14 & 0 & 0 \\ 0 & 14 & 0 \\ 0 & 0 & 14 \end{bmatrix} - \begin{bmatrix} 9 & 6 & 3 \\ 6 & 4 & 2 \\ 3 & 2 & 1 \end{bmatrix}) = \frac{1}{14} \begin{bmatrix} 5 & -6 & -3 \\ -6 & 10 & -2 \\ -3 & -2 & 13 \end{bmatrix}$$

(c)

It is easy to find out that we need to find $\langle \begin{bmatrix} 1 \\ i \\ -i \end{bmatrix} \rangle^{\perp}$.

$$A = \begin{bmatrix} 1 \\ i \\ -i \end{bmatrix}$$

$$[P_U]_{\xi} = A(A^*A)^{-1}A^* = \begin{bmatrix} 1 \\ i \\ -i \end{bmatrix} (\begin{bmatrix} 1 \\ -i \end{bmatrix})^{-1} \begin{bmatrix} 1 \\ i \\ -i \end{bmatrix})^{-1} \begin{bmatrix} 1 \\ -i \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1 \\ i \\ 1 \\ -i \end{bmatrix} - i \quad i$$

$$[P_{U^{\perp}}]_{\xi} = I - [P_U]_{\xi} = \frac{1}{3} (\begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{bmatrix} - \begin{bmatrix} 1 & -i & i \\ i & 1 & -1 \\ -i & -1 & 1 \end{bmatrix}) = \frac{1}{3} \begin{bmatrix} 2 & i & -i \\ -i & 2 & 1 \\ i & 1 & 2 \end{bmatrix}$$

(d)

Do REF to the given matrix, we get $\begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$. Which means that we only get first and second cols as basis.

$$A = \begin{bmatrix} 1 & 0 \\ -1 & 3 \\ 0 & 2 \\ 2 & 1 \end{bmatrix}$$

$$[P_U]_{\xi} = A(A^*A)^{-1}A^* = \begin{bmatrix} 1 & 0 \\ -1 & 3 \\ 0 & 2 \\ 2 & 1 \end{bmatrix} (\begin{bmatrix} 1 & -1 & 0 & 2 \\ 0 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1 & 3 \\ 0 & 2 \\ 2 & 1 \end{bmatrix})^{-1} \begin{bmatrix} 1 & -1 & 0 & 2 \\ 0 & 3 & 2 & 1 \end{bmatrix} = \frac{1}{83} \begin{bmatrix} 14 & -11 & 2 & 29 \\ -11 & 62 & 34 & -5 \\ 2 & 34 & 24 & 16 \\ 29 & -5 & 16 & 66 \end{bmatrix}$$

4.3.14

(a)

Proof Refer to **Theorem 1.10** Define 0 is zero matrix in \mathbb{V} , \mathbb{W} .