

Inner Product Space

Def: Let $V(F)$ be a vector space, where F is either the field of real numbers or the field of complex numbers.

Properties:

an inner product space on V is a function from $V \times V$ into F , which assigns to each ordered pair of vectors α, β in V , a scalar $\langle \alpha, \beta \rangle$ in a such way that:

[1] Conjugate - Symmetry:

$$\langle \alpha, \beta \rangle = \overline{\langle \beta, \alpha \rangle}$$

here $\overline{\langle \beta, \alpha \rangle}$ denotes the conjugate complex of the number $\langle \beta, \alpha \rangle$, $\forall \alpha, \beta \in V$

[2] Linearity:

$$\langle a\alpha + b\beta, \gamma \rangle = a\langle \alpha, \gamma \rangle + b\langle \beta, \gamma \rangle$$

$$\forall \alpha, \beta, \gamma \in V, a, b \in F.$$

[3] Non-Negativity:

$$\langle \alpha, \alpha \rangle \geq 0$$

$$\text{and } \langle \alpha, \alpha \rangle = 0$$

$$\Rightarrow \alpha = 0, \forall \alpha \in V$$

Also, the vector space V is then said to be an inner product space, with respect to the specified inner product defined on it.

Orthogonality

Def: Let α and β be vectors in an inner product space V , then α is said to be orthogonal to β , if

$$\langle \alpha, \beta \rangle = 0$$

The relation of orthogonality in an inner product space is symmetric.

We have

α is orthogonal to β .

$$\Rightarrow \langle \alpha, \beta \rangle = 0$$

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β is orthogonal to α .

Note:

1): If α is orthogonal to β , then every scalar multiple of α is orthogonal to β .
Let k be any scalar

$$\langle k\alpha, \beta \rangle = k\langle \alpha, \beta \rangle$$

$$\Rightarrow k \cdot 0 = 0 \quad \because \langle \alpha, \beta \rangle = 0$$

$\therefore k\alpha$ is orthogonal to β .

2): The zero vector is orthogonal to every vector.

$$\Rightarrow \langle 0, \alpha \rangle = 0$$

3): The zero-vector is the only vector which is orthogonal to itself.

we have,

α is orthogonal to α .

$$\langle \alpha, \alpha \rangle = 0$$

$$\Rightarrow \alpha = 0 \quad (\text{By def. of IPS})$$

Example:

Prove that given vector's are orthogonal or not?

$$u = \begin{bmatrix} 0 \\ 2 \\ 3 \\ 0 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\langle u, v \rangle = u_1v_1 + u_2v_2 + u_3v_3 + u_4v_4$$

$$\langle u, v \rangle = 0(1) + 2(0) + 3(0) + 0(1) \\ = 0 + 0 + 0 + 0$$

$$\langle u, v \rangle = 0$$

Orthogonal Set's:

Let V be an IPS. A subset of V is said to be orthogonal set if every 2 distinct vectors of S are orthogonal.

Example:

$$v_1 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \quad v_2 = \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$\{v_1, v_2, v_3\}$ is an orthogonal set.

$$\langle v_1, v_2 \rangle = 1(-2) + 0(0) + 2(1) = 0$$

$$\langle v_2, v_3 \rangle = -2(0) + 0(1) + 1(0) = 0$$

$$\langle v_3, v_1 \rangle = 0(1) + 1(0) + 0(2) = 0$$

Orthogonal Complement: (Also known as \perp complement:)

Let $V =$ vector space (IPS)

$W =$ subspace of V .

If set of all the vector's in V are orthogonal to every vector in W , then V is called orthogonal complement of W , and is denoted by W^\perp (read as

"W Prep".

Important results:

- 1) W^\perp is subspace of V .
- 2) $W \cap W^\perp = \{0\}$
- 3) $V = W \oplus W^\perp$, W finite dimensional.
- 4) $(W^\perp)^\perp = W$

Let A be an $n \times n$ matrix.

- 1) The null-space of A is orthogonal complement of row-space of A .
- 2) The null-space of A^T is orthogonal complement of column-space of A .

Example: $A = \begin{bmatrix} 1 & 3 & 3 & 2 \\ 2 & 6 & 9 & 7 \\ -1 & -3 & 3 & 4 \end{bmatrix}$

$$\text{Row}(A) = R_1 = (1, 3, 0, -1), R_2 = (0, 0, 1, 0)$$

$$\text{Col}(A) = C_1 = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}, C_2 = \begin{bmatrix} 3 \\ 9 \\ 3 \end{bmatrix}$$

$$\text{Null}(A) = \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix}$$

$$\text{Null}(A^T) = \begin{bmatrix} 5 \\ -2 \\ 1 \end{bmatrix}$$

So, Proof-1:

$$\begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 0 \\ -1 \end{bmatrix} = -3 + 3 + 0 - 0 = 0$$

Proof-2:

$$\begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} \begin{bmatrix} 5 \\ -2 \\ 1 \end{bmatrix} \Rightarrow 5 - 4 - 1 = 0$$

Orthonormal - Set

Def: Let V be an IPS. A subset S of V is said to be orthonormal set if

- i) S is orthogonal
- ii) Length of every vector is one.

Example: Set S containing following vectors
 v_1, v_2, v_3

$$S = \left\{ \begin{bmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix}, \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -1/\sqrt{2} \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right\}$$

i)

$$\langle v_1, v_2 \rangle = \left(\frac{-1}{\sqrt{2}}\right)\left(\frac{1}{\sqrt{2}}\right) + 0(0) + \frac{1}{\sqrt{2}}\left(-\frac{1}{\sqrt{2}}\right) = 0$$

$$\langle v_2, v_3 \rangle = \frac{1}{\sqrt{2}}(0) + 0(1) + \left(-\frac{1}{\sqrt{2}}\right)(0) = 0$$

$$\langle v_3, v_1 \rangle = 0\left(-\frac{1}{\sqrt{2}}\right) + 1(0) + 0\left(\frac{1}{\sqrt{2}}\right) = 0$$

ii)

$$|v_1| = \sqrt{\left(-\frac{1}{\sqrt{2}}\right)^2 + (0)^2 + \left(\frac{1}{\sqrt{2}}\right)^2} = \sqrt{\frac{1}{2} + \frac{1}{2}} = 1$$

$$|v_2| = \sqrt{\left(\frac{1}{\sqrt{2}}\right)^2 + (0)^2 + \left(-\frac{1}{\sqrt{2}}\right)^2} = \sqrt{\frac{1}{2} + \frac{1}{2}} = 1$$

$$|v_3| = \sqrt{(0)^2 + (1)^2 + (0)^2} = 1$$

Proved