Inner Products and Norms

Lecture 24

March 5, 2007

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$$\langle cx, y \rangle = c \langle x, y \rangle.$$

$$\langle x, y \rangle = \langle y, x \rangle.$$

Let V be a vector space over F. An inner product on V is a function that assigns to every ordered pair of vectors x and y in V, a scalar in F, denoted $\langle x, y \rangle$, such that for all x, y and z in V and all c in F, the following hold:

$$\langle x + z, y \rangle = \langle x, y \rangle + \langle z, y \rangle.$$

$$\langle cx, y \rangle = c \langle x, y \rangle.$$

$$\langle cx, y \rangle = \langle y, x \rangle.$$

 $(x,x) > 0 \text{ if } x \neq 0.$

Let V be an inner product space. Then for $x, y, z \in V$ and $c \in F$, the following statements are true:

$$(x, y + z) = \langle x, y \rangle + \langle x, z \rangle.$$

$$(x, cy) = \overline{c} \langle x, y \rangle.$$

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• If $\langle x, y \rangle = \langle x, z \rangle$ for all $x \in V$, then y = z.

Let V be an inner product space. For $x \in V$, we define the **norm** or **length** of x by

$$\|x\| = \sqrt{\langle x, x \rangle}.$$

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$$\|cx\| = |c| \cdot \|x\|.$$

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

$$||cx|| = |c| \cdot ||x||.$$

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• (Cauchy-Scwarz Inequality) $|\langle x, y \rangle| \le ||x|| \cdot ||y||$.

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- 3 ||x|| = 0 if and only if x = 0. In any case, $||x|| \ge 0$.
- (Cauchy-Scwarz Inequality) $|\langle x, y \rangle| \le ||x|| \cdot ||y||$.
- (Triangle Inequality) $||x + y|| \le ||x|| + ||y||$.

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- **③** A vector x in V is a **unit vector** if ||x|| = 1.
- A subset S of V is orthonormal if S is orthogonal and consists entirely of unit vectors.
- A subset S of V is an orthonormal basis for V if it is an ordered basis that is orthonormal.

Let V be an inner product space and $S = \{v_1, v_2, ..., v_k\}$ be an orthogonal subset of V consisting on nonzero vectors. If $y \in span(S)$, then

$$y = \sum_{i=1}^{k} \frac{\langle y, v_i \rangle}{\|v_i\|^2} v_i.$$

Corollary

If S is an orthonormal set and $y \in span(S)$, then

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Corollary

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.