

LINEAR ALGEBRA -II

B V Rajarama Bhat

Indian Statistical Institute, Bangalore

Lecture 7: Inner product spaces

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- ▶ This abstractly captures the notions of 'length' and 'angle'.
- ▶ Once we have an inner product we can talk about the distance between elements of the vector space. This allows us to define convergence of a sequence vectors.
- ▶ The notion of inner product also allows us to define as to when one vector is 'orthogonal' to another.

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- ▶ Recall that any complex number $z \neq 0$ has the unique polar decomposition as $z = re^{i\theta}$ where $r = |z|$ and $0 \leq \theta < 2\pi$.
- ▶ We have $|z| = 0$ if and only if $z = 0$. Further, $|zw| = |z||w|$ and $|z + w| \leq |z| + |w|$ for all $z, w \in \mathbb{C}$.

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- ▶ (iv) $\langle x, x \rangle = 0$ if and only if $x = 0$. (Definiteness.)
- ▶ Some authors take inner product as linear in the first variable. It is a matter of convention. A vector space with a specified inner product is called an inner product space.

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- ▶ is an inner-product on \mathbb{R}^n if and only if $a_j > 0$ for every j .
- ▶ Note that if $a_j \geq 0$, then conditions (i)-(iii) of the inner product are satisfied but the definiteness may not be satisfied. In such cases, $\langle \cdot, \cdot \rangle$ is known as semi-inner product.

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where $(X^*)_{jk} = \overline{x_{kj}}$, $1 \leq k \leq m$; $1 \leq j \leq n$.

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- ▶ Then $\langle \cdot, \cdot \rangle$ is an inner product on $M_{m,n}(\mathbb{C})$.
- ▶ **Proof:** We have,

$$\begin{aligned}\langle X, Y \rangle &= \text{trace}(X^* Y) \\ &= \sum_{j=1}^n (X^* Y)_{jj} \\ &= \sum_{j=1}^n \sum_{k=1}^m (X^*)_{jk} (Y)_{kj} \\ &= \sum_{j=1}^n \sum_{k=1}^m \overline{x_{kj}} y_{kj}\end{aligned}$$

- ▶ Now it is clear that this is essentially the standard inner product on \mathbb{C}^{mn} .

Continuation

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- ▶ Similarly,

$$\langle X, Y \rangle = \text{trace}(X^t Y),$$

is an inner product on $M_{m,n}(\mathbb{R})$.

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- ▶ This suggests the following definitions.

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- The 'distance function' $d : V \times V \rightarrow \mathbb{R}$ is also known as **metric**.

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- ▶ (ii) We have,

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from anti-linearity of the inner product in the first variable and linear in the second variable. Now (ii) is immediate.

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- ▶ **END OF LECTURE 7.**