Abstract Linear Algebra - Part 12

Recall: inner product on the $\mathbb{F}$-vector space V:

$$\langle \cdot , \cdot \rangle : V \times V \longrightarrow \mathbb{F} \quad \text{three properties!}$$

For $V = \mathbb{F}^n$: $\langle y, x \rangle = \langle y, Ax \rangle_{\text{standard}}$

positive definite matrix

We use inner products for:

- measuring angles $\longleftarrow$ Cauchy Schwarz inequality
- measuring lengths: $\|x\| := \sqrt{\langle x, x \rangle}$

norm of x

Cauchy-Schwarz inequality: $\langle \cdot , \cdot \rangle$ inner product on the $\mathbb{F}$-vector space V.

Then: $$|\langle y, x \rangle| \leq \|x\| \cdot \|y\| \quad \text{for all } x, y \in V$$

and $$|\langle y, x \rangle| = \|x\| \cdot \|y\| \iff x, y \text{ lin. dependent}$$

Proof: (1) For $x = 0$: $\langle y, \underbrace{x}_{0 \cdot v} \rangle = 0 \cdot \langle y, v \rangle = 0$ and $\|x\| \cdot \|y\| = 0$

(2) For $x \neq 0$: Show: $\left|\langle y, \underbrace{\frac{x}{\|x\|}}_{\hat{x}} \rangle\right| \leq \|y\|$, $\|\hat{x}\| = 1$

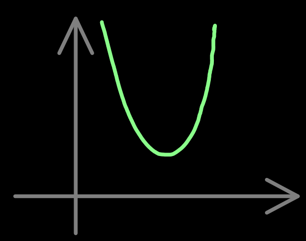
For any $\lambda \in \mathbb{R}$: $0 \leq \langle y - \lambda\hat{x}, y - \lambda\hat{x} \rangle$

$$= \langle y, y\rangle - \lambda \underbrace{\langle \hat{x}, y\rangle}_{\bar{\alpha}} - \lambda \underbrace{\langle y, \hat{x}\rangle}_{\alpha} + \lambda^2 \langle \hat{x}, \hat{x}\rangle$$

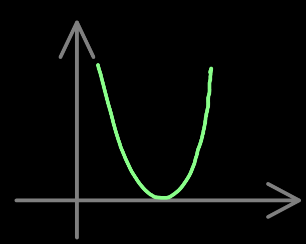
$$= \lambda^2 + \lambda \cdot \underbrace{\left(-2 \cdot \mathrm{Re}(\langle y, \hat{x}\rangle)\right)}_{p} + \underbrace{\|y\|^2}_{q}$$

$2 \cdot \quad \langle y, \hat{x} \rangle$

quadratic polynomial has zeros: $\lambda_{1,2} = -\frac{p}{2} \pm \sqrt{\left(\frac{p}{2}\right)^2 - q}$



or



$$\Longrightarrow \left(\frac{p}{2}\right)^2 - q \leq 0 \quad \Longrightarrow \quad \mathrm{Re}(\langle y, \hat{x}\rangle)^2 \leq \|y\|^2$$

$$\Longrightarrow \left|\mathrm{Re}(\langle y, \hat{x}\rangle)\right| \leq \|y\|$$ $\rightsquigarrow$ Cauchy-Schwarz $\mathbb{F} = \mathbb{R}$

For $\mathbb{F} = \mathbb{C}$: $\underbrace{e^{i\varphi}}_{c} \langle y, \hat{x}\rangle = |\langle y, \hat{x}\rangle|$

$\shortparallel$

$$\left|\mathrm{Re}(c \langle y, \hat{x}\rangle)\right| = \left|\mathrm{Re}(\langle y, \underbrace{c\hat{x}}_{\tilde{x}}\rangle)\right| \leq \|y\|$$