

Proposition Let X be an pre Hilbert space over the field K then

$$(1) \langle \alpha x + \beta y, z \rangle = \alpha \langle x, z \rangle + \beta \langle y, z \rangle$$

$$(2) \langle x, \alpha y \rangle = \overline{\alpha} \langle x, y \rangle$$

$$(3) \langle x, \alpha y + \beta z \rangle = \overline{\alpha} \langle x, y \rangle + \overline{\beta} \langle x, z \rangle$$

forall $x, y, z \in X$, $\alpha, \beta \in K$

Proof,

$$(1) \langle \alpha x + \beta y, z \rangle = \langle \alpha x, z \rangle + \langle \beta y, z \rangle \quad \text{use LPI} \\ = \alpha \langle x, z \rangle + \beta \langle y, z \rangle \quad \text{use RPI}$$

$$(2) \langle x, \alpha y \rangle = \overline{\overline{\langle x, \alpha y \rangle}} \\ = \overline{\langle \alpha y, x \rangle} \\ = \overline{\alpha \langle y, x \rangle} \\ = \overline{\langle y, x \rangle} \overline{\alpha} \\ = \overline{\alpha} \overline{\langle y, x \rangle} \\ = \overline{\alpha} \langle x, y \rangle$$

since $\overline{\overline{x}} = x$

since K is a field it is
 $\overline{\langle y, x \rangle}, \overline{\alpha} \in K$ and it is
 commutative

$$(3) \langle x, \alpha y + \beta z \rangle = \overline{\overline{\langle x, \alpha y + \beta z \rangle}} \\ = \overline{\langle \alpha y + \beta z, x \rangle} \quad \text{by using (1)} \\ = \overline{\alpha \langle y, x \rangle + \beta \langle z, x \rangle} \\ = \overline{\alpha \langle y, x \rangle} + \overline{\beta \langle z, x \rangle} \\ = \overline{\alpha} \overline{\langle y, x \rangle} + \overline{\beta} \overline{\langle z, x \rangle} \\ = \overline{\alpha} \langle x, y \rangle + \overline{\beta} \langle x, z \rangle$$



Corollary Let X be an inner product space over K then the following properties are satisfied

- ① ~~$\langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$~~
- ② $\langle x-y, z \rangle = \langle x, z \rangle - \langle y, z \rangle$
- ③ $\langle x, y-z \rangle = \langle x, y \rangle - \langle x, z \rangle$

proofs (1) ~~$\langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$~~ by using proposition (3) and $\alpha=1, \beta=1$ we get

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

(3) similarly using proposition (3) and $\alpha=1, \beta=-1$ we get

$$\langle x, y-z \rangle = \langle x, y \rangle - \langle x, z \rangle$$

to proof (2) by using proposition (1) $\alpha=1, \beta=-1$

$$\langle x-y, z \rangle = \langle x, z \rangle - \langle y, z \rangle$$

Proposition

Let X be an inner product space over field K .
Then

$$\textcircled{1} \quad \langle 0, y \rangle = 0 \quad , \quad \langle x, 0 \rangle = 0$$

~~② $\langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$ for all $x, y, z \in X$~~

~~Proof~~
~~Let $x, y, z \in X$~~

~~③~~

then

$$\begin{aligned}\langle \underline{0}, y \rangle &= \langle 0+0, y \rangle \\ &= \langle 0, y \rangle + \langle 0, y \rangle\end{aligned}$$

by add $-\langle 0, y \rangle$ to both side

$$\begin{aligned}\cancel{\langle 0, y \rangle} - \cancel{\langle 0, y \rangle} &= \langle 0, y \rangle + \cancel{\langle 0, y \rangle} - \cancel{\langle 0, y \rangle} \\ 0 &= \langle 0, y \rangle + 0\end{aligned}$$

$$\therefore \underline{\langle 0, y \rangle} = 0$$

② ~~$\langle x, 0 \rangle = 0$~~ similarly we prove that
 $\langle x, 0 \rangle = 0$

③ ~~$\langle x, y \rangle = \langle y, x \rangle$~~

~~$\langle x, y \rangle - \langle y, x \rangle = 0$~~

~~$\langle x, y \rangle - \langle y, x \rangle = 0$~~

Proposition every inner product on vector space X over field K is a norm on X given by $\underline{\|x\|} = \sqrt{\langle x, x \rangle} \geq 0$
 $\|x\|^2 \leq \langle x, x \rangle$

proof: let $x \in X$, then

$$\begin{aligned}\|x\| &= \sqrt{\langle x, x \rangle} \quad \text{since } \langle x, x \rangle \geq 0 \\ \text{so } \|x\| &= \sqrt{\langle x, x \rangle} \geq 0 \\ \therefore \|x\| &\geq 0\end{aligned}$$

for all $x \in X$

$$(2) \|x\| = 0 \iff \sqrt{\langle x, x \rangle} = 0$$

$$\langle x, x \rangle = 0$$

From the properties of inner product we get
 $x = 0$

$$(3) \text{ Let } \alpha \in \mathbb{K}$$

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

$$= \sqrt{\alpha \langle x, \alpha x \rangle}$$

$$= \sqrt{\alpha \bar{\alpha} \langle x, x \rangle}$$

$$\because \alpha \bar{\alpha} = |\alpha|^2$$

$$= \sqrt{|\alpha|^2} \sqrt{\langle x, x \rangle}$$

$$= |\alpha| \|x\|$$

$$(4) \|x+y\|^2 = \langle x+y, x+y \rangle$$

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

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

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

$$= \langle x, x \rangle + 2\operatorname{Re}(\langle x, y \rangle) + \langle y, y \rangle$$

$$\leq \langle x, x \rangle + 2|\langle x, y \rangle| + \langle y, y \rangle$$

$$\leq \|x\|^2 + 2\|x\|\|y\| + \|y\|^2$$

$$= (\|x\| + \|y\|)^2$$

$$\therefore \|x+y\| \leq \|x\| + \|y\|$$

~~note Let $x \in \mathbb{C}$, $x = a+bi$, $a, b \in \mathbb{R}$~~

~~$$x + \bar{x} = a+bi + a-bi$$~~

~~$$= a+bi + a-bi$$~~

~~$$= 2a$$~~

~~$$= 2\operatorname{Re}(x)$$~~

Example take $x = (1-2i, i)$ $x \neq 0$
 $y = (3, 1-2i)$
 $z = (-3i, 1+i)$ in Example 1

①

Show that $\langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$

② if $\alpha = 2i$, $\beta = 3$

~~Find $\langle x, \alpha y + \beta z \rangle$~~

~~is that $\langle x, \alpha y + \beta z \rangle = \alpha \langle x, y \rangle + \beta \langle x, z \rangle$~~

show that $\langle x, \alpha y + \beta z \rangle = \alpha \langle x, y \rangle + \beta \langle x, z \rangle$

③ Find $\langle x, 0 \rangle$ and $\langle 0, y \rangle$

④ Find $\|x\|$, $\|y\|$, $\|z\|$
 $\|x+y\|$

Solution ① $x = (1-2i, i)$

~~$y+z = (2-i) + (-3i)$~~
 ~~$= 2-4i$~~

~~$\langle x, y+z \rangle = \langle x, 2-4i \rangle$~~

$$y+z = (3, 1-2i) + (-3i, 1+i)$$

$$= (3 + -3i, 1-2i + 1+i)$$

$$= (3-3i, 2-i)$$

$$\langle x, y+z \rangle = x_1(y_1+z_1) + x_2(y_2+z_2)$$

$$= (1-2i)(3-3i) + i(2+i)$$

$$= (1-2i)(3+3i) + i(2+i)$$

$$= (3 - -6) + (-6 + 3)i + (2i - 1)$$

$$= 9 - 3i + (-1 + 2i)$$

$$= 8 - i$$

~~10~~

15

Let

$$x = (1-2i, i)$$

$$y = (3, 1-2i)$$

$$z = (-3i, 1+i) \text{ for example (1)}$$

$$\langle x, y \rangle = x_1 \overline{y_1} + x_2 \overline{y_2}$$

$$= (1-2i) \overline{3} + i \overline{(1-2i)}$$

$$= (1-2i) 3 + i (1+2i)$$

$$= 3 - 6i + i - 2$$

$$= 1 - 5i$$

$$\langle x, z \rangle = x_1 \overline{z_1} + x_2 \overline{z_2}$$

$$= (1-2i) \overline{(-3i)} + i \overline{(1+i)}$$

$$= (1-2i) 3i + i (1-i)$$

$$= 3i + 6 + i + 1$$

$$= 7 + 4i$$

$$\langle x, y \rangle + \langle x, z \rangle = 1 - 5i + 7 + 4i$$

$$= \underline{\underline{8 - i}}$$

now for (2) $\alpha = 2i$, $\beta = 3$

$$\alpha y + \beta z = 2i(3, 1-2i) + 3(-3i, 1+i)$$

$$= (6i, 2i+4) + (-9i, 3+3i)$$

$$= (6i-9i, 4+2i+3+3i)$$

$$= (-3i, 7+5i)$$

$$\langle x, \alpha y + \beta z \rangle = x_1 \overline{(\alpha y_1 + \beta z_1)} + x_2 \overline{(\alpha y_2 + \beta z_2)}$$

$$= (1-2i) \overline{(-3i)} + i \overline{(7+5i)}$$

$$= (1-2i)(-3i) + \cancel{1-2i} i (7+5i)$$

$$= (1-2i) 3i + \cancel{1-2i} i (7-5i)$$

$$= 3i + 6 + 5i + 5$$

$$\langle x, \alpha y + \beta z \rangle = 11 + 10i$$

$$\therefore \langle x, y \rangle = 1-5i$$

$$\begin{aligned} \text{So } \overline{\alpha} \langle x, y \rangle &= \overline{2i} (1-5i) \\ &= -2i (1-5i) \\ &= -2i + 10 \\ &= 10 - 2i \end{aligned}$$

$$\therefore \langle x, z \rangle = 7+4i$$

$$\begin{aligned} \overline{\beta} \langle x, z \rangle &= \overline{3} \langle 7+4i \rangle \\ &= 3(7+4i) \\ &= \cancel{21} + \cancel{12}i \\ &= 21 + 12i \end{aligned}$$

$$\begin{aligned} \overline{\alpha} \langle x, y \rangle + \overline{\beta} \langle x, z \rangle &= -10 - 2i + 21 + 12i \\ &= (-10 + 21) + (-2 + 12)i \\ &= 11 + 10i \end{aligned}$$

$$\textcircled{3} \quad C^2 \quad 0 = (0, 0)$$

$$\langle x, 0 \rangle = (1-2i)(\overline{0}) + i(\overline{0})$$

$$= \textcircled{0} \in \phi$$

$$\langle 0, y \rangle = 0 \cdot \overline{3} + 0 \cdot \overline{(1-2i)}$$

$$= 0$$

$$(4) \quad \|x\| = \sqrt{\langle x, x \rangle}$$

$$x = (1-2i, i)$$

$$\text{or } \|x\|^2 = \langle x, x \rangle$$

$$x = (1-2i, i)$$

$$\begin{aligned} \langle x, x \rangle &= (1-2i)(1-2i) + i \overline{i} \\ &= (1^2 + 4^2) + 1 \\ &= 6 \end{aligned}$$

$$\|x\| = \sqrt{6}$$

$$\|y\| = \sqrt{\langle y, y \rangle} \quad y = (3, 1-2i)$$

$$\begin{aligned} \langle y, y \rangle &= \langle (3, 1-2i), (3, 1-2i) \rangle \\ &= 3 \overline{3} + (1-2i)(1-2i) \\ &= 9 + (1^2 + 4^2) \end{aligned}$$

$$\|y\| = \sqrt{14}$$

$$\|z\| = \sqrt{\langle z, z \rangle} \quad z = (-3i, 1+i)$$

$$\begin{aligned} \langle z, z \rangle &= \langle (-3i, 1+i), (-3i, 1+i) \rangle \\ &= (-3i) \overline{-3i} + (1+i) \overline{(1+i)} \\ &= 9 + (1^2 + 1^2) \end{aligned}$$

$$= 9 + 2$$

$$= 11$$

$$\|z\| = \sqrt{11}$$

$$\|x+y\| = ?$$

$$\begin{aligned} x+y &= (1-2i, i) + (3, 1-2i) \\ &= (1-2i+3, i+1-2i) \\ &= (4-2i, 1-i) \end{aligned}$$

$$\begin{aligned} \langle x+y, x+y \rangle &= (4-2i)(4-2i) + (1-i)(1-i) \\ &= (4^2 + 2^2) + (1^2 + 1^2) \\ &= (16+4) + 2 = 22 \end{aligned}$$

$$\text{so } \|x+y\| = \sqrt{22} \leq \|x\| + \|y\| = \sqrt{6} + \sqrt{14}$$

18

Lemma Schwarz inequality

Let X be an inner product space then

$$|\langle x, y \rangle| \leq \|x\| \|y\|$$

for any $x, y \in X$

where the equality holds if and only if $\{x, y\}$ is a linearly dependent set.

proof:

Let $x, y \in X, \alpha \in \mathbb{R}$

If $y = 0$, then $\langle x, 0 \rangle = 0$

$$|\langle x, 0 \rangle| \leq \|x\| \|0\| = 0$$

now let $y \neq 0 \rightarrow$ it is true

$$0 \leq \|x - \alpha y\|^2 = \langle x - \alpha y, x - \alpha y \rangle$$

$$\begin{aligned} &= \langle x, x - \alpha y \rangle - \alpha \langle y, x - \alpha y \rangle \\ &= \langle x, x \rangle - \alpha \langle x, y \rangle - \alpha \langle y, x \rangle + \alpha^2 \langle y, y \rangle \end{aligned}$$

Since $y \neq 0 \rightarrow \langle y, y \rangle \neq 0$, let $\alpha = \frac{\langle y, x \rangle}{\langle y, y \rangle}$

$$= \langle x, x \rangle - \frac{\langle y, x \rangle}{\langle y, y \rangle} \langle x, y \rangle - \frac{\langle y, x \rangle}{\langle y, y \rangle} \langle y, x \rangle + \frac{\langle y, x \rangle^2}{\langle y, y \rangle}$$

$$\leq \|x\|^2 - \frac{\langle y, x \rangle^2}{\|y\|^2}$$

$$\frac{\langle y, x \rangle^2}{\|y\|^2} \leq \|x\|^2$$

$$|\langle y, x \rangle \langle x, y \rangle| \leq \|x\|^2 \|y\|^2$$

$$|x| = |\bar{x}| \text{ for any } x \in \mathbb{C} \text{ or } x \in \mathbb{R}$$

$$\text{ملاحظة: } \langle y, x \rangle = \overline{\langle x, y \rangle}$$

$$|\langle y, x \rangle| = |\overline{\langle x, y \rangle}| = |\langle x, y \rangle|$$

$$\begin{aligned} \text{So } |\langle y, x \rangle \langle x, y \rangle| &= |\langle y, x \rangle| |\langle x, y \rangle| \\ &= |\langle x, y \rangle| |\langle x, y \rangle| \\ &= |\langle x, y \rangle|^2 \end{aligned}$$

$$\therefore |\langle y, x \rangle \langle x, y \rangle| \leq \|x\|^2 \|y\|^2$$

$$\text{So } |\langle x, y \rangle|^2 \leq \|x\|^2 \|y\|^2$$

$$\text{ملاحظة: } |\langle x, y \rangle| \leq \|x\| \|y\|$$

for every $x, y \in K$

The equality holds if $y=0$ or $x=0$

and if $\|x - \alpha y\|^2 = 0$

implies that $x - \alpha y = 0 \rightarrow x = \alpha y$

that is means $\{x, y\}$ are linearly dependence.

~~Example~~ For example ①

if we take $x = (2-i, 1+2i)$

$$y = (1-i, 3+i)$$

show that $|\langle x, y \rangle| \leq \|x\| \|y\|$

Solution

$$\begin{aligned}\langle x, y \rangle &= x_1 \overline{y_1} + x_2 \overline{y_2} \\ &= (2-i)(1-i) + (1+2i)(3+i) \\ &= (2-i)(1-i) + (1+2i)(3-i) \\ &= (2-1) + (-1+2)i + (3-2) + (6+1)i \\ &= 3+i + 5+5i \\ &= 8+6i\end{aligned}$$

$$|\langle x, y \rangle| = |8+6i| = \sqrt{8^2 + 6^2} = \sqrt{64+36} = 10$$

note that ~~let~~ let $w \in \mathbb{C}$, $w = a+bi$, $a, b \in \mathbb{R}$

$$\|w\| = \sqrt{a^2 + b^2}$$

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

$$\begin{aligned}\langle x, x \rangle &= x_1 \overline{x_1} + x_2 \overline{x_2} \\ &= (2-i)(2-i) + (1+2i)(1+2i) \\ &= (2-i)(2+i) + (1+2i)(1-2i) \\ &= (2^2 + 1^2) + (1^2 + 2^2) \\ &= 5 + 5 = 10\end{aligned}$$

$$\|x\| = \sqrt{10}$$

~~121~~

21