ASSIGNMENT 7 - MATH 251, WINTER 2007

Submit by Monday, March 12, 12:00

In this assignment V is an inner product space over \mathbb{F} , where $\mathbb{F} = \mathbb{R}$ or \mathbb{C} .

1. Prove the Parallelogram Law:

$$||u+v||^2 + ||u-v||^2 = 2(||u||^2 + ||v||^2).$$

2. Prove that any inner product on \mathbb{F}^n arises from a positive definite Hermitian matrix.

3. Let $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ be a matrix of complex numbers. Prove that the function $\langle (x_1, x_2), (y_1, y_2) \rangle = (x_1, x_2) \begin{pmatrix} a & b \\ d & d \end{pmatrix} \begin{pmatrix} \overline{y_1} \\ \overline{y_1} \end{pmatrix}$.

$$\langle (x_1, x_2), (y_1, y_2) \rangle = (x_1, x_2) \begin{pmatrix} c & d \end{pmatrix} \begin{pmatrix} \frac{1}{y_2} \end{pmatrix},$$

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is an inner product on \mathbb{C}^2 if and only if a and d are positive real numbers, $c = \overline{b}$ and $ad - b\overline{b} > 0$.

In the case of the matrix $\begin{pmatrix} 1 & 1+i \\ 1-i & 5 \end{pmatrix}$ compute $\langle (1,2), (3,4) \rangle$ and ||(2,5i)||.

4. Let a < b be real numbers. Show that the function

$$\langle f,g\rangle = \int_{a}^{b} f(x)g(x)dx$$

defines an inner product of $\mathbb{R}[x]_n$.¹ Compute the norm of the vector $f(x) = 1 + x + x^2$ in the case (a, b) = (0, 1) and in the case (a, b) = (0, 2).

5. Find an orthonormal basis for \mathbb{C}^2 with the inner product defined by the matrix $\begin{pmatrix} 1 & 1+i \\ 1-i & 5 \end{pmatrix}$.

$$\langle f,g \rangle = \int_{a}^{b} f(x)\overline{g(x)}dx.$$

Note that in this case one can do the integration formally because we are dealing with polynomials. Thus, for example,

$$\langle x^2, 1+ix \rangle = \int_a^b (x^2 - ix^3) \, dx = (x^3/3 - ix^4/4) |_a^b = (b^3/3 - ib^4/4) - (a^3/3 - ia^4/4).$$

¹ This is also true for $\mathbb{C}[x]_n$ if we define

6. Perform the Gram-Schmidt process for the basis $\{1, x, x^2\}$ to $\mathbb{R}[x]_2$ with respect to the inner product

$$\langle f,g\rangle = \int_{-1}^{1} f(x)g(x)dx.$$

7. Let $\langle \cdot, \cdot \rangle$ be an inner product on \mathbb{F}^n . Define the unit ball in \mathbb{F}^n to be the set

$$\mathbb{B} = \{ (x_1, \dots, x_n) : \| (x_1, \dots, x_n) \| \le 1 \}.$$

Show that this is a *central convex body*:

- (1) $0 \in \mathbb{B}$.
- (2) if $\alpha \in [0, 1]$ and $u, v \in \mathbb{B}$ then $\alpha u + (1 \alpha)v \in \mathbb{B}$;
- (3) if $|\alpha| \leq 1$ then $v \in \mathbb{B} \Rightarrow \alpha v \in \mathbb{B}$.

8. Prove Pythagoras's theorem: Let V be an inner product space and u,v two orthogonal vectors in V then

$$||u+v||^2 = ||u||^2 + ||v|^2.$$