

## Homework 7

Due on **Mar 23rd Tuesday before 1pm** on gradescope.

1. (10 pts) In  $V = C([0, 1])$ , let  $f(t) = t$  and  $g(t) = e^t$ . Compute

$$\langle f, g \rangle := \int_0^1 f(t)g(t)dt,$$

$\|f\|$ ,  $\|g\|$  and  $\|f + g\|$ . Then verify (you can use calculator if needed) both the Cauchy-Schwartz inequality and the triangle inequality for  $f, g$ .

2. (20 pts) The Cauchy-Schartz inequality  $|\langle x, y \rangle| \leq \|x\| \|y\|$  and the triangle inequality  $\|x + y\| \leq \|x\| + \|y\|$  have many different explicit forms, depending on what the abstract vectors  $x, y$  are and how the inner product is defined. For example, consider the following two inequalities that we are familiar with:

$$\left| \sum_{i=1}^n a_i \bar{b}_i \right| \leq \left[ \sum_{i=1}^n |a_i|^2 \right]^{\frac{1}{2}} \left[ \sum_{i=1}^n |b_i|^2 \right]^{\frac{1}{2}}, \quad \forall a_i, b_i \in \mathbb{C},$$

$$\left[ \sum_{i=1}^n |a_i + b_i|^2 \right]^{\frac{1}{2}} \leq \left[ \sum_{i=1}^n |a_i|^2 \right]^{\frac{1}{2}} + \left[ \sum_{i=1}^n |b_i|^2 \right]^{\frac{1}{2}}, \quad \forall a_i, b_i \in \mathbb{C}.$$

These two inequalities above are exactly the Cauchy-Schartz inequality and the triangle inequality in the vector space  $V = \mathbb{C}^n$  with Standard inner product. Now prove the following inequalities by showing that they are (or implied by) the Cauchy-Schartz inequality and the triangle inequality for some vector space with some inner product (specify what the vector space and the inner product are):

(a)

$$\left| \int_0^1 f(x)\bar{g}(x)dx \right| \leq \left[ \int_0^1 |f(x)|^2 dx \right]^{\frac{1}{2}} \left[ \int_0^1 |g(x)|^2 dx \right]^{\frac{1}{2}},$$

$$\left[ \int_0^1 |f(x) + g(x)|^2 dx \right]^{\frac{1}{2}} \leq \left[ \int_0^1 |f(x)|^2 dx \right]^{\frac{1}{2}} + \left[ \int_0^1 |g(x)|^2 dx \right]^{\frac{1}{2}},$$

where  $f(x), g(x)$  are two continuous complex-valued functions defined on the interval  $x \in [0, 1]$ .

(b)

$$\begin{aligned} \operatorname{tr}(AB) &\leq \sqrt{\operatorname{tr}(A^2)}\sqrt{\operatorname{tr}(B^2)}, \\ \sqrt{\operatorname{tr}((A+B)^2)} &\leq \sqrt{\operatorname{tr}(A^2)} + \sqrt{\operatorname{tr}(B^2)}, \end{aligned}$$

where  $A$  and  $B$  are two real symmetric  $n \times n$  matrices.

3. (20 pts) Let  $V$  be an inner product space over  $F$ . Prove the following:

(a) *Parallelogram law*: if  $F = \mathbb{C}$ ,

$$\|x + y\|^2 + \|x - y\|^2 = 2\|x\|^2 + 2\|y\|^2, \forall x, y \in V.$$

(b) *Polar identity*: if  $F = \mathbb{R}$ ,  $\langle x, y \rangle = \frac{1}{4}\|x + y\|^2 - \frac{1}{4}\|x - y\|^2, \forall x, y \in V.$

(c) *Polar identity*: if  $F = \mathbb{C}$ ,  $\langle x, y \rangle = \frac{1}{4} \sum_{k=1}^4 i^k \|x + i^k y\|^2, \forall x, y \in V.$   
Here  $i = \sqrt{-1}.$

(d)  $|\|x\| - \|y\|| \leq \|x - y\|, \forall x, y \in V.$

4. (20 pts) For  $V = F^n$  with standard inner product and  $A \in F^{n \times n}$  (where  $F = \mathbb{C}$  or  $\mathbb{R}$ ):

(a) Prove that  $\langle x, Ay \rangle = \langle A^*x, y \rangle, \forall x, y \in V.$

(b) Assume  $\langle x, Ay \rangle = \langle Bx, y \rangle, \forall x, y \in V$  for some  $B \in F^{n \times n}$ . Prove that  $B = A^*.$

(c) For any orthonormal basis  $\beta$  for  $V$ , let  $Q$  be the matrix whose columns are vectors in  $\beta$ . Prove that  $Q^* = Q^{-1}.$

(d) Define two linear operators  $T : V \rightarrow V$  and  $U : V \rightarrow V$  by  $T(x) = Ax$  and  $U(x) = A^*x$ . Prove that  $[U]_\beta = [T]_\beta^*$  for any orthonormal basis  $\beta$  for  $V$ .

5. (20 pts) Apply Gram-Schmidt process to the given set  $S$  of the inner product space  $V$  to obtain an orthogonal basis for  $\operatorname{span}(S)$ . Then normalize the vectors in this basis to obtain an orthonormal basis  $\beta$  for  $\operatorname{span}(S)$ .

(a)  $V = \mathbb{R}^4$ , standard inner product,  $S = \left\{ \begin{pmatrix} 1 \\ -2 \\ -1 \\ 3 \end{pmatrix}, \begin{pmatrix} 3 \\ 6 \\ 3 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ 4 \\ 2 \\ 8 \end{pmatrix} \right\}.$

(b)  $V = C([0, \pi])$  over  $F = \mathbb{R}$ , with  $\langle f, g \rangle = \int_0^\pi f(t)g(t)dt$ .  $S = \{\sin t, \cos t, 1, t\}.$   
Feel free to use computer or online tools for computing integrals.

6. (10 pts) For  $A \in \mathbb{F}^{m \times n}$  ( $F = \mathbb{C}$  or  $\mathbb{R}$ ), prove that  $(R(L_{A^*}))^\perp = N(L_A).$