

(1) **Cauchy-Schwarz Inequality:**

$$| \langle \mathbf{u}, \mathbf{v} \rangle | \leq \|\mathbf{u}\| \|\mathbf{v}\|$$

(2) **Properties of length and distance in inner product space:***Length*

(a) $\|\mathbf{u}\| \geq 0$

(b) $\|\mathbf{u}\| = 0$ iff $\mathbf{u} = \mathbf{0}$

(c) $\|k\mathbf{u}\| = |k| \|\mathbf{u}\|$

(d) $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$

Distance

(a) $d(\mathbf{u}, \mathbf{v}) \geq 0$

(b) $d(\mathbf{u}, \mathbf{v}) = 0$ iff $\mathbf{u} = \mathbf{v}$

(c) $d(\mathbf{u}, \mathbf{v}) = d(\mathbf{v}, \mathbf{u})$

(d) $d(\mathbf{u}, \mathbf{v}) \leq d(\mathbf{u}, \mathbf{w}) + d(\mathbf{w}, \mathbf{v})$

The last inequality (d) is called triangle inequality.

Proof are pretty much similar; just be careful that we deal with general inner product now.

(3) **Def.**

Let W be a subspace of an inner product space V . A vector \mathbf{u} in V is said to be orthogonal to W if it is orthogonal to every vector in W , and the set of all vectors in V that are orthogonal to W is called the orthogonal complement of W , denote W^\perp .

(4) **Theorem:** If W be a subspace of finite dimensional inner product space V , then:

(a) W^\perp is a subspace of V .

(b) $W \cap W^\perp = \mathbf{0}$.

(c) $(W^\perp)^\perp = W$.

(5) **Theorem:** If A is an $m \times n$ matrix, then

(a) The nullspace of A and the row space of A are orthogonal complement in \mathbb{R}^n with respect to Euclidean inner product.

(b) The nullspace of A^T and the column space of A are orthogonal complement in \mathbb{R}^m with respect to Euclidean inner product.

Ex.:

$$\text{Let } A = \begin{bmatrix} 1 & 0 & -2 & 1 \\ 3 & 1 & -5 & 0 \\ 1 & 2 & 0 & -5 \end{bmatrix} \text{ Then } R = \begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & 1 & -3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Basis for row space = $\{(1, 0, -2, 1), (0, 1, 1, -3)\}$.

Basis for col space = $\{(1, 3, 1), (0, 1, 2)\}$.

Solving $A\mathbf{x} = \mathbf{0}$, we get

$$x_1 = 2t - s, \quad x_2 = -t + 3s, \quad x_3 = t, \quad x_4 = s$$

So basis for nullspace = $\{(2, -1, 1, 0), (-1, 3, 0, 1)\}$.

We can easily verify the theorem above.

Remark: $\{\mathbf{0}\}$ and V are orthogonal complement. This means the following statements are equivalent: Let A be an $n \times n$ matrix

- $A\mathbf{x} = \mathbf{0}$ has only trivial solution.
- Orthogonal complement of nullspace is all of \mathbb{R}^n .
- $\text{row}(A)$ is all \mathbb{R}^n .