

0. *Reminder.* Unless otherwise stated, we will deliberately confuse each (1×1) -matrix with the entry in the matrix.

1. **Definition. (Inner product in \mathbb{R}^n .)**

For any $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$, write $\langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^t \mathbf{v}$.

$\langle \mathbf{u}, \mathbf{v} \rangle$ is called the inner product of the vector \mathbf{u} with the vector \mathbf{v} .

$\langle \cdot, \cdot \rangle$ is called the inner product in \mathbb{R}^n .

Remark. Many people refer to $\langle \cdot, \cdot \rangle$ as the ‘dot product’. A common alternative notation for $\langle \mathbf{u}, \mathbf{v} \rangle$ is $\mathbf{u} \bullet \mathbf{v}$. For this reason, we may, for convenience, read it as ‘ \mathbf{u} dot \mathbf{v} ’.

2. **Theorem (1). (Basic properties of inner product.)**

The statements below hold:

- (a) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{v}, \mathbf{u} \rangle$.
- (b) Suppose $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$. Then $\langle \alpha \mathbf{u} + \beta \mathbf{v}, \mathbf{w} \rangle = \alpha \langle \mathbf{u}, \mathbf{w} \rangle + \beta \langle \mathbf{v}, \mathbf{w} \rangle$.
- (c) Suppose $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$. Then $\langle \mathbf{w}, \alpha \mathbf{u} + \beta \mathbf{v} \rangle = \alpha \langle \mathbf{w}, \mathbf{u} \rangle + \beta \langle \mathbf{w}, \mathbf{v} \rangle$.
- (d) Suppose $\mathbf{u} \in \mathbb{R}^n$. Then $\langle \mathbf{u}, \mathbf{u} \rangle \geq 0$. Moreover, equality holds if and only if $\mathbf{u} = \mathbf{0}_n$.

3. **Proof of Theorem (1).**

- (a) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Denote the j -th entry of \mathbf{u}, \mathbf{v} as u_j, v_j respectively.
Then $\langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^t \mathbf{v} = u_1 v_1 + u_2 v_2 + \cdots + u_n v_n$.
Similarly, $\langle \mathbf{v}, \mathbf{u} \rangle = \mathbf{v}^t \mathbf{u} = v_1 u_1 + v_2 u_2 + \cdots + v_n u_n$.
Therefore $\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{v}, \mathbf{u} \rangle$.
- (b) Suppose $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$.
Then $\langle \alpha \mathbf{u} + \beta \mathbf{v}, \mathbf{w} \rangle = (\alpha \mathbf{u} + \beta \mathbf{v})^t \mathbf{w} = (\alpha \mathbf{u}^t + \beta \mathbf{v}^t) \mathbf{w} = \alpha \mathbf{u}^t \mathbf{w} + \beta \mathbf{v}^t \mathbf{w} = \alpha \langle \mathbf{u}, \mathbf{w} \rangle + \beta \langle \mathbf{v}, \mathbf{w} \rangle$.
- (c) Suppose $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$.
Then $\langle \mathbf{w}, \alpha \mathbf{u} + \beta \mathbf{v} \rangle = \langle \alpha \mathbf{u} + \beta \mathbf{v}, \mathbf{w} \rangle = \alpha \langle \mathbf{u}, \mathbf{w} \rangle + \beta \langle \mathbf{v}, \mathbf{w} \rangle = \alpha \langle \mathbf{w}, \mathbf{u} \rangle + \beta \langle \mathbf{w}, \mathbf{v} \rangle$.
- (d) Suppose $\mathbf{u} \in \mathbb{R}^n$. Denote the j -th entry of \mathbf{u} as u_j respectively.
Then $\langle \mathbf{u}, \mathbf{u} \rangle = u_1^2 + u_2^2 + \cdots + u_n^2 \geq 0$.
 $\langle \mathbf{u}, \mathbf{u} \rangle = 0$ if and only if $u_j = 0$ for each $j = 1, 2, \dots, n$. The latter happens exactly when $\mathbf{u} = \mathbf{0}_n$.

4. **Definition. (Norm.)**

For any $\mathbf{u} \in \mathbb{R}^n$, the number $\sqrt{\langle \mathbf{u}, \mathbf{u} \rangle}$ is called the norm of the vector \mathbf{u} , and is denoted by $\|\mathbf{u}\|$.

Remark. By definition, $\|\mathbf{u}\|^2 = \langle \mathbf{u}, \mathbf{u} \rangle$. It is often read as ‘norm-square of \mathbf{u} ’.

5. **Theorem (2). (Basic properties of norm.)**

The statements below hold:

- (a) Suppose $\mathbf{u} \in \mathbb{R}^n$. Then $\|\mathbf{u}\| \geq 0$. Moreover, equality holds if and only if $\mathbf{u} = \mathbf{0}_n$.
- (b) Suppose $\mathbf{u} \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$. Then $\|\alpha \mathbf{u}\| = |\alpha| \cdot \|\mathbf{u}\|$.

6. **Proof of Theorem (2).**

- (a) Suppose $\mathbf{u} \in \mathbb{R}^n$.
By definition, $\|\mathbf{u}\|^2 = \langle \mathbf{u}, \mathbf{u} \rangle \geq 0$. Then $\|\mathbf{u}\| \geq 0$.
Moreover, $\|\mathbf{u}\| = 0$ if and only if $\langle \mathbf{u}, \mathbf{u} \rangle = 0$. The latter happens exactly when $\mathbf{u} = \mathbf{0}_n$.
- (b) Suppose $\mathbf{u} \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$.
Then $\|\alpha \mathbf{u}\|^2 = \langle \alpha \mathbf{u}, \alpha \mathbf{u} \rangle = \alpha^2 \langle \mathbf{u}, \mathbf{u} \rangle = \alpha^2 \|\mathbf{u}\|^2$.
Therefore $\|\alpha \mathbf{u}\| = |\alpha| \cdot \|\mathbf{u}\|$.

7. **Theorem (3). (Conversion between inner product and norm.)**

The statements below hold:

- (a) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\|\mathbf{u} \pm \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 \pm 2\langle \mathbf{u}, \mathbf{v} \rangle$ respectively.
- (b) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\langle \mathbf{u}, \mathbf{v} \rangle = \mp \frac{1}{2}(\|\mathbf{u} \pm \mathbf{v}\|^2 - \|\mathbf{u}\|^2 - \|\mathbf{v}\|^2)$ respectively.
- (c) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\|\mathbf{u} + \mathbf{v}\|^2 + \|\mathbf{u} - \mathbf{v}\|^2 = 2\|\mathbf{u}\|^2 + 2\|\mathbf{v}\|^2$.

Remark. The result described in Item (b) is known as the polarization identity. The result described in Item (c) is known as the parallelogram identity.

Proof of Theorem (3). Exercise.

8. **Theorem (4). (Cauchy-Schwarz Inequality.)**

Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \|\mathbf{u}\| \cdot \|\mathbf{v}\|$. Moreover, equality holds if and only if \mathbf{u}, \mathbf{v} are linearly dependent.

Theorem (5). (Triangle Inequality.)

Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$. Moreover, equality holds if and only if \mathbf{u}, \mathbf{v} are non-negative scalar multiples of each other.

Corollary to Theorem (5). (Triangle Inequality also.)

Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\|\mathbf{u} - \mathbf{v}\| \geq | \|\mathbf{u}\| - \|\mathbf{v}\| |$. Moreover, equality holds if and only if \mathbf{u}, \mathbf{v} are non-negative scalar multiples of each other.

9. **Definition. (Orthogonality.)**

Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. We say \mathbf{u} is orthogonal to \mathbf{v} , and write $\mathbf{u} \perp \mathbf{v}$, if and only if $\langle \mathbf{u}, \mathbf{v} \rangle = 0$.

10. **Theorem (6). (Basic properties of orthogonality.)**

The statements below hold:

- (a) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\mathbf{u} \perp \mathbf{v}$ if and only if $\mathbf{v} \perp \mathbf{u}$.
- (b) Suppose $\mathbf{u} \in \mathbb{R}^n$. Then $\mathbf{u} \perp \mathbf{u}$ if and only if $\mathbf{u} = \mathbf{0}_n$.
- (c) Suppose $\mathbf{u} \in \mathbb{R}^n$. Then $(\mathbf{u} \perp \mathbf{v}$ for any $\mathbf{v} \in \mathbb{R}^n)$ if and only if $\mathbf{u} = \mathbf{0}_n$.
- (d) Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then $\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$ if and only if $\mathbf{u} \perp \mathbf{v}$.

Proof of Theorem (6). Exercise (in the matrix/vector algebra).

11. **Appendix 1: Proof of the Cauchy-Schwarz Inequality.**

Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$.

- (a) Suppose $\mathbf{u} = \mathbf{0}$ or $\mathbf{v} = \mathbf{0}$. Then $|\langle \mathbf{u}, \mathbf{v} \rangle| = 0 = \|\mathbf{u}\| \cdot \|\mathbf{v}\|$.
- (b) From now on suppose neither of \mathbf{u}, \mathbf{v} is the zero vector.

Define the quadratic polynomial $f(x)$ by $f(x) = \|\mathbf{u}\|^2 x^2 + 2\langle \mathbf{u}, \mathbf{v} \rangle x + \|\mathbf{v}\|^2$. The discriminant Δ of $f(x)$ is given by $\Delta = 4(\langle \mathbf{u}, \mathbf{v} \rangle)^2 - 4\|\mathbf{u}\|^2\|\mathbf{v}\|^2$.

For each $\alpha \in \mathbb{R}$, we have $f(\alpha) = \|\mathbf{u}\|^2 \alpha^2 + 2\langle \mathbf{u}, \mathbf{v} \rangle \alpha + \|\mathbf{v}\|^2 = \dots = \|\mathbf{u} + \alpha \mathbf{v}\|^2 \geq 0$.

Then $\Delta \leq 0$.

Therefore $4(\langle \mathbf{u}, \mathbf{v} \rangle)^2 \leq 4\|\mathbf{u}\|^2\|\mathbf{v}\|^2$.

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

- (c) Suppose $|\langle \mathbf{u}, \mathbf{v} \rangle| = \|\mathbf{u}\| \cdot \|\mathbf{v}\|$. Then $\Delta = 0$.

Therefore the quadratic polynomial $f(x)$ has a repeated real root, say, ' $x = \rho$ '.

By definition $0 = f(\rho) = \|\mathbf{u}\|^2 \rho^2 + 2\langle \mathbf{u}, \mathbf{v} \rangle \rho + \|\mathbf{v}\|^2 = \|\mathbf{u} - \rho \mathbf{v}\|^2$.

Then $1 \cdot \mathbf{u} - \rho \mathbf{v} = \mathbf{u} - \rho \mathbf{v} = \mathbf{0}$. Therefore \mathbf{u}, \mathbf{v} are linearly dependent.

- (d) Suppose \mathbf{u}, \mathbf{v} are linearly dependent.

Then there exist some $\alpha, \beta \in \mathbb{R}$ such that α, β are not both zero and $\alpha \mathbf{u} + \beta \mathbf{v} = \mathbf{0}$.

Since neither of \mathbf{u}, \mathbf{v} is the zero vector, neither of α, β is 0.

Write $\gamma = -\beta/\alpha$. We have $\mathbf{u} = \gamma \mathbf{v}$.

Then $|\langle \mathbf{u}, \mathbf{v} \rangle| = |\langle \mathbf{u}, \gamma \mathbf{u} \rangle| = |\gamma \langle \mathbf{u}, \mathbf{u} \rangle| = |\gamma| \|\mathbf{u}\|^2 = |\gamma| \|\mathbf{u}\| \|\mathbf{v}\| = \|\mathbf{u}\| \cdot \|\mathbf{v}\|$.

12. **Appendix 2: Proof of the Triangle Inequality.**

Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$.

- (a) Suppose $\mathbf{u} = \mathbf{0}$ or $\mathbf{v} = \mathbf{0}$.

Without loss of generality, suppose $\mathbf{u} = \mathbf{0}$.

Then $\|\mathbf{u} + \mathbf{v}\| = \|\mathbf{v}\| = \|\mathbf{u}\| + \|\mathbf{v}\|$.

- (b) From now on suppose neither of \mathbf{u}, \mathbf{v} is the zero vector.

We have

$$\begin{aligned} (\|\mathbf{u}\| + \|\mathbf{v}\|)^2 - \|\mathbf{u} + \mathbf{v}\|^2 &= (\|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\|\mathbf{u}\| \cdot \|\mathbf{v}\|) - (\|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\langle \mathbf{u}, \mathbf{v} \rangle) \\ &= 2(\|\mathbf{u}\| \cdot \|\mathbf{v}\| - \langle \mathbf{u}, \mathbf{v} \rangle) \end{aligned}$$

- (c) By the Cauchy-Schwarz Inequality, $\|\mathbf{u}\| \cdot \|\mathbf{v}\| \geq \langle \mathbf{u}, \mathbf{v} \rangle$.

Then $(\|\mathbf{u}\| + \|\mathbf{v}\|)^2 - \|\mathbf{u} + \mathbf{v}\|^2 \geq 0$.

Therefore $\|\mathbf{u} + \mathbf{v}\|^2 \leq (\|\mathbf{u}\| + \|\mathbf{v}\|)^2$.

Hence $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$.

- (d) Suppose $\|\mathbf{u} + \mathbf{v}\| = \|\mathbf{u}\| + \|\mathbf{v}\|$.

Then $2(\|\mathbf{u}\| \cdot \|\mathbf{v}\| - \langle \mathbf{u}, \mathbf{v} \rangle) = (\|\mathbf{u}\| + \|\mathbf{v}\|)^2 - \|\mathbf{u} + \mathbf{v}\|^2 = 0$.

Therefore $\|\mathbf{u}\| \cdot \|\mathbf{v}\| = \langle \mathbf{u}, \mathbf{v} \rangle$.

By the Cauchy-Schwarz Inequality, we have $|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \|\mathbf{u}\| \cdot \|\mathbf{v}\| = \langle \mathbf{u}, \mathbf{v} \rangle$.

We also have $\langle \mathbf{u}, \mathbf{v} \rangle \leq |\langle \mathbf{u}, \mathbf{v} \rangle|$.

Then we have $|\langle \mathbf{u}, \mathbf{v} \rangle| = \|\mathbf{u}\| \cdot \|\mathbf{v}\| = \langle \mathbf{u}, \mathbf{v} \rangle$.

By the Cauchy-Schwarz Inequality, \mathbf{u}, \mathbf{v} are linearly dependent. Then $\mathbf{u} = \gamma \mathbf{v}$ for some $\gamma \in \mathbb{R}$.

Now $|\gamma| \|\mathbf{u}\|^2 = \|\mathbf{u}\| \cdot \|\mathbf{v}\| = \langle \mathbf{u}, \mathbf{v} \rangle = \gamma \|\mathbf{u}\|^2$. Since \mathbf{u} is not the zero vector, $|\gamma| = \gamma$. Then $\gamma \geq 0$.

- (e) Suppose \mathbf{u}, \mathbf{v} are non-negative scalar multiples of each other.

Then there is some non-negative real number ρ so that $\mathbf{v} = \rho \mathbf{u}$. Note that $1 + \rho \geq 0$.

Then $\|\mathbf{u} + \mathbf{v}\| = \|(1 + \rho)\mathbf{u}\| = |1 + \rho| \cdot \|\mathbf{u}\| = (1 + \rho)\|\mathbf{u}\| = \|\mathbf{u}\| + |\rho| \cdot \|\mathbf{u}\| = \|\mathbf{u}\| + \|\mathbf{v}\|$.

13. Appendix 3: Geometric interpretation of the inner product, the normal, and orthogonality.

- (a) Recall the geometric interpretation of (column) vectors:

We visualize the column vector, say, $\mathbf{t} = \begin{bmatrix} t_1 \\ t_2 \\ \vdots \\ t_n \end{bmatrix}$ as an arrow with 'arrowhead' at the point (t_1, t_2, \dots, t_n) in

real coordinate n -space and with tail at its origin.

We may then further identify this vector as the point (t_1, t_2, \dots, t_n) .

By definition, $\|\mathbf{t}\| = \sqrt{t_1^2 + t_2^2 + \dots + t_n^2}$.

This is the (Euclidean) distance between the origin and the point (t_1, t_2, \dots, t_n) in the coordinate n -space. Why?

- The origin, the point $(t_1, 0, 0, \dots, 0)$ and the point with coordinate $(t_1, t_2, 0, \dots, 0)$ are the vertices of a right-angle triangle with right angle at the point $(t_1, 0, 0, \dots, 0)$. Then, by Pythagoras' Theorem, the distance between the origin and the point with $(t_1, t_2, 0, \dots, 0)$ is given by $\sqrt{t_1^2 + t_2^2}$.
- The origin, the point $(t_1, t_2, 0, 0, \dots, 0)$ and the point with coordinate $(t_1, t_2, t_3, 0, \dots, 0)$ are the vertices of a right-angle triangle with right angle at the point $(t_1, t_2, 0, \dots, 0)$. Then, by Pythagoras' Theorem, the distance between the origin and the point with $(t_1, t_2, t_3, 0, \dots, 0)$ is given by $\sqrt{t_1^2 + t_2^2 + t_3^2}$.
- The origin, the point $(t_1, t_2, t_3, 0, 0, \dots, 0)$ and the point with coordinate $(t_1, t_2, t_3, t_4, 0, \dots, 0)$ are the vertices of a right-angle triangle with right angle at the point $(t_1, t_2, t_3, 0, \dots, 0)$. Then, by Pythagoras' Theorem, the distance between the origin and the point with $(t_1, t_2, t_3, t_4, 0, \dots, 0)$ is given by $\sqrt{t_1^2 + t_2^2 + t_3^2 + t_4^2}$.
- So forth and so on. We deduce that the distance between the origin and the point with $(t_1, t_2, \dots, t_{n-1}, 0)$ is given by $\sqrt{t_1^2 + t_2^2 + \dots + t_{n-1}^2}$.

- The origin, the point $(t_1, t_2, \dots, t_{n-1}, 0)$ and the point with coordinate $(t_1, t_2, \dots, t_{n-1}, t_n)$ are the vertices of a right-angle triangle with right angle at the point $(t_1, t_2, \dots, t_{n-1}, 0)$.

Then, by Pythagoras' Theorem, the distance between the origin and the point with (t_1, t_2, \dots, t_n) is given by $\sqrt{t_1^2 + t_2^2 + \dots + t_n^2}$.

(b) Suppose $\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$. They are respectively identified as the points $(u_1, u_2, \dots, u_n), (v_1, v_2, \dots, v_n)$

in the coordinate n -space.

Then $\|\mathbf{u} - \mathbf{v}\| = \sqrt{(u_1 - v_1)^2 + (u_2 - v_2)^2 + \dots + (u_n - v_n)^2}$ is the (Euclidean) distance between the points $(u_1, u_2, \dots, u_n), (v_1, v_2, \dots, v_n)$ in the coordinate n -space.

(c) Suppose $\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$. They are respectively identified as the points $(u_1, u_2, \dots, u_n), (v_1, v_2, \dots, v_n)$

in the coordinate n -space.

Suppose these two points and the origin in the coordinate n -space are three non-collinear points in the coordinate n -space.

Denote by θ the angle at the origin in the triangle whose vertices are these three points.

By the Cosine Law, $\|\mathbf{u} - \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 - 2\|\mathbf{u}\| \cdot \|\mathbf{v}\| \cos(\theta)$.

Then $\|\mathbf{u}\| \cdot \|\mathbf{v}\| \cos(\theta) = \frac{1}{2}(\|\mathbf{u} - \mathbf{v}\|^2 - \|\mathbf{u}\|^2 - \|\mathbf{v}\|^2) = \langle \mathbf{u}, \mathbf{v} \rangle$.

Hence $\cos(\theta) = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\|\mathbf{u}\| \cdot \|\mathbf{v}\|}$.

In this context, the inequality in the result 'Cauchy-Schwarz Inequality' $|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \|\mathbf{u}\| \cdot \|\mathbf{v}\|$ is simply re-stating the 'fact' that $\cos(\theta)$ has magnitude between -1 and 1 .

The inequality $\|\mathbf{u}\| \leq \|\mathbf{v}\| + \|\mathbf{u} - \mathbf{v}\|$ (which is a consequence of the 'Triangle Inequality') is simply re-stating the 'fact' that the length of the line segment joining the origin to the point (u_1, u_2, \dots, u_n) is no greater than the sum of the lengths of the line segments respectively joining the origin to the point (v_1, v_2, \dots, v_n) and joining the point (v_1, v_2, \dots, v_n) to the point (u_1, u_2, \dots, u_n) .

The vector \mathbf{u} is orthogonal to the vector \mathbf{v} exactly when the line segment joining the origin and the point (u_1, u_2, \dots, u_n) meet the line segment joining the origin with the point (v_1, v_2, \dots, v_n) at right angle.