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LARSON—MATH 610—CLASSROOM WORKSHEET 22 Inner product Spaces.

Concepts & Notation

- (Chp. 5) eigenvalue, eigenvector, invariant subspace, minimal polynomial,
- (Chp. 8) generalized eigenvector, Cayley-Hamilton Theorem.
- (Chp. 6) dot product, inner product, inner product space, norm, orthogonal representation, Cauchy-Schwartz, orthonormal list, Gram-Schmidt, orthogonal projection.

Inner Product Spaces

- 1. (Claim) An orthonormal list of vectors in an inner product space is linearly independent.
- 2. What is the *Gram-Schmidt procedure*?
- 3. (Existence of orthonormal basis) Every finite-dimensional inner product space has an orthonormal basis.
- 4. (Orthonormal list extends to orthonormal basis) Suppose V is finite-dimensional. Then every orthonormal list of vectors in V can be extended to an orthonormal basis of V.
- 5. (Upper-triangular matrix with respect to orthonormal basis) Suppose $T \in \mathcal{L}(V)$ has an upper-triangular matrix with respect to some basis of V, then T has an upper-triangular matrix with respect to some orthonormal basis of V.
- 6. What is the *orthogonal complement* of a set U in an inner product space V?

7. (Claim:) If U is a subspace of an inner product space V then $V = U \oplus U^{\perp}$.

8. For a subspace U of an inner product space V, what is the orthogonal projection operator P_U ?

6.55 Properties of the orthogonal projection P_U

Suppose U is a finite-dimensional subspace of V and $v \in V$. Then

- (a) $P_U \in \mathcal{L}(V)$;
- (b) $P_U u = u$ for every $u \in U$;
- (c) $P_U w = 0$ for every $w \in U^{\perp}$;
- (d) range $P_U = U$;
- (e) null $P_U = U^{\perp}$;
- (f) $v P_U v \in U^{\perp};$
- (g) $P_U^2 = P_U;$
- (h) $||P_U v|| \le ||v||;$
- (i) for every orthonormal basis e_1, \ldots, e_m of U,

$$P_U v = \langle v, e_1 \rangle e_1 + \dots + \langle v, e_m \rangle e_m.$$

9.