Homework 1

October 27, 2014

4. (Homework) Show that if x and y are two vectors in an inner product space such that ||x + y|| = ||x|| + ||y||, then x and y are linearly dependent.

Solution: We square the equality. We get that

$$||x + y||^{2} = ||x||^{2} + 2||x|| ||y|| + ||y||^{2}.$$

Expanding left-hand side as an inner product $\langle x + y, x + y \rangle$ we get that

$$\langle x, y \rangle + \langle y, x \rangle = 2 \|x\| \|y\|.$$

The left-hand side is equal to $2\operatorname{Re}\langle x, y \rangle \leq 2|\langle x, y \rangle|$. Hence it follows that $||x|| ||y|| \leq |\langle x, y \rangle|$ which is a reverse of Cauchy-Schwartz inequality. We conclude that equality must hold (so that Cauchy-Schwartz is not violated). But we know that equality in Cauchy-Schwartz inequality only if the vectors are linearly dependent.

5. (Homework) Show the following version of polarization identity:

$$\langle x, y \rangle = \frac{1}{2\pi} \int_{-\pi}^{\pi} ||x + e^{i\theta}y||^2 e^{i\theta} d\theta.$$

Solution:

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \|x + e^{i\theta}y\|^2 e^{i\theta} d\theta = \frac{1}{2\pi} \int_{-\pi}^{\pi} [\langle x, x \rangle e^{i\theta} + \langle y, y \rangle e^{i\theta} e^{-i\theta} + \langle y, x \rangle e^{2i\theta} + \langle x, y \rangle] d\theta = \langle x, y \rangle.$$