

and taking square roots yields the CSB \leq . \blacksquare

Inner product on \mathbb{C}^n We have to give up something, and experience shows it's best to define a complex inner product so that $\langle v, v \rangle$ is the length of v when it is viewed as a vector in \mathbb{R}^{2n} .

$$\text{complex } \langle v, w \rangle = \sum_{j=1}^n v_j \overline{w_j} \leftarrow \text{conjugation}$$

If $v = x + iy$ then $\langle v, v \rangle$ becomes

$$\sum v_j \overline{v_j} = \sum x_j^2 + y_j^2, \text{ as desired.}$$

This leads to a modified commutative law:

$$\langle w, v \rangle = \overline{\langle v, w \rangle}$$

and also a modified homogeneity property:

$$c \langle v, w \rangle = \langle cv, w \rangle = \langle v, \overline{c}w \rangle \text{ or equivalently, } \langle v, cw \rangle = \overline{c} \langle v, w \rangle.$$

~~Norms (lengths)~~

Abstraction An inner product space over \mathbb{R} or \mathbb{C} is a vsp V plus an inner product $\langle, \rangle: V \times V \rightarrow \mathbb{R}$ which satisfies the given properties.

See Axler, p. 166 for examples.

Still more: If $d_i \neq 0$ for $i=1, \dots, n$

then $\sum |d_j|^2 v_j \bar{w}_j$ defines an inner product on \mathbb{R}^n or \mathbb{C}^n ($\bar{a} = a$ if a is real).

Note that the length $|v| = \sqrt{\langle v, v \rangle}$ of a vector in an inner product space will satisfy $|v| = 0$, with $|v| = 0 \Leftrightarrow v = 0$
 $|cv| = |c| \cdot |v|$.

MORE GEOMETRY.

Two vectors are $\left\{ \begin{array}{l} \text{perpendicular} \\ \text{orthogonal} \end{array} \right\}$ if $\langle v, w \rangle = 0$.
 $(\Leftrightarrow \langle w, v \rangle = 0)$

In fact, the Cauchy-Schwarz-Bunyakovsky inequality extends to all inner product spaces!

As before, need only consider the case
 $a, b \neq 0$.

Derivation

Write $x = b - \frac{\langle b, a \rangle}{\langle a, a \rangle} a$. Then

$$\langle x, a \rangle = \langle b, a \rangle - \frac{\langle b, a \rangle}{\langle a, a \rangle} \langle a, a \rangle = 0,$$

$$\text{so } |b|^2 = \langle x + \frac{\langle b, a \rangle}{\langle a, a \rangle} a, x + \frac{\langle b, a \rangle}{\langle a, a \rangle} a \rangle =$$

$$|x|^2 + \frac{\langle b, a \rangle}{\langle a, a \rangle} \langle x, a \rangle + \frac{\langle b, a \rangle}{\langle a, a \rangle} \langle x, a \rangle + \frac{|\langle a, b \rangle|^2}{|a|^4} |a|^2 =$$

$$\text{Hence } 0 \leq |x|^2 = |b|^2 - \frac{|\langle a, b \rangle|^2}{|a|^2} \quad \text{or}$$

$$|b|^2 \geq \frac{|\langle a, b \rangle|^2}{|a|^2}, \text{ which means}$$

$|a|^2 |b|^2 \geq |\langle a, b \rangle|^2$. Take sq roots to get the desired inequality.

Suppose equality holds. Then $|x|^2$ must be 0, which means b is a scalar multiple of a .

$$\text{Conversely, } b = k \cdot a \Rightarrow |\langle a, b \rangle|^2 = |k a|^2 |a|^2 =$$

$$|a|^2 |k a|^2 = |a|^2 |b|^2. \blacksquare$$

Here is an even more geometrically motivated result: