

GOVERNMENT OF ANDHRA PRADESH COMMISSIONERATE OF COLLEGIATE EDUCATION





INNER PRODUCT SPACES

ORTHONORMAL SET

MATHEMATICS



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LEARNING OBJECTIVES

- The learning objectives are
- Gets the knowledge on the inner product spaces.
- Understands the concept of orthonormal set in an inner product spaces.
- * Analysis the concept of inner product spaces.
- * Finds the orthonormal set in an inner product spaces.
- Verifies the orthonormality to the given set

INNER PRODUCT SPACES

ORTHONORMAL SET

DEFINITION: Let S be a non-empty subset of an inner product space V(F). The set $S = \{\alpha_1, \alpha_2, \alpha_n\}$ is said to be an orthonormal set if

(1)
$$\langle \alpha_{i,} \alpha_{j} \rangle = 1$$
 for each $\alpha_{i,} \alpha_{j} \in S$, $i = j$

(2)
$$\langle \alpha_i, \alpha_j \rangle = 0$$
 for each $\alpha_i, \alpha_j \in S$, $i \neq j$
(OR)

The set S Subset of V(F) is an orthonormal set if $\langle \alpha_{i}, \alpha_{j} \rangle = 1$ for i = j and if $\langle \alpha_{i}, \alpha_{j} \rangle = 0$ for $i \neq j$ where $\alpha_{i}, \alpha_{j} \in S$.

That is $\langle \alpha_i, \alpha_i \rangle = \delta_{ij}$ (Kronecker delta)

NOTE 1. S $\subset V$ is an Orthonormal set \Leftrightarrow S contains mutually orthogonal unit vectors.

- 2.An orthonormal set is an orthogonal set with the property that each vector is of length 1
- 3.An orthonormal set does not contain zero vector.

Example 1. If $\alpha \in V$ is a non-zero vector then $\frac{1}{||\alpha||} \alpha$ is a unit vector. Therefore $\left\{\frac{1}{||\alpha||} \alpha\right\}$ is an orthonormal set. Thus ,every inner product space which is not a null space has an orthonormal subset.

Example 2. The standard basis of the inner product space R^3 is the set $\{e_1=(1,0,0),e_2=(0,1,0),e_3=(0,0,1)\}.$ Then $\|e_1\|=1,\|e_2\|=1,\|e_3\|=1$ and $\langle e_1,e_2\rangle=0,\langle e_2,e_3\rangle=0,\langle e_3,e_1\rangle=0$ Thus the standard basis forms an orthonormal set.

Corollary:

In an inner product space any ortho normal set of vectors is linearly independent.

Proof: let S be a finite or infinite orthonormal set of vectors in an inner product space.

Then
$$\alpha_{i,\alpha_{j}} \in S \Rightarrow \langle \alpha_{i,\alpha_{j}} \rangle = 1$$
 for $i=j$ and $\langle \alpha_{i,\alpha_{j}} \rangle = 0$ for $i\neq j$.

Let $T = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be a finite subset of S having n distinct vectors.

Now we show that the set T is linearly independent.

Let
$$a_1, a_2, a_3, \dots, a_n \in F$$
 such that $a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n = 0 \dots (1)$

Consider
$$\langle a_1 \alpha_1 + a_2 \alpha_2 + \dots + a_n \alpha_n , \alpha_i \rangle$$

$$= a_1 \langle \alpha_1, \alpha_i \rangle + a_2 \langle \alpha_2, \alpha_i \rangle + \dots + a_i \langle \alpha_i, \alpha_i \rangle + \dots + a_n \langle \alpha_n, \alpha_i \rangle$$

= 0+0+.....+
$$a_i\langle \alpha_i,\alpha_i\rangle$$
+....+0 (by the definition)

$$= a_i$$

$$\therefore \langle a_1 \alpha_1 + a_2 \alpha_2 + \dots + a_n \alpha_n, \alpha_i \rangle = a_i$$

$$\Rightarrow$$
 $\langle 0, \alpha_i \rangle = a_i$, i=1,2,3,.....n

$$\Rightarrow$$
 0= a_i , i=1,2,3.....n

$$\Rightarrow a_1 = 0, a_2 = 0, a_3 = 0, \dots a_n = 0$$

$$\therefore$$
 Eq (1) \Rightarrow all scalars equal to zero.

:. The set T is linearly independent.

Hence the super set S of T is linearly independent

... Any orthonormal set of vectors is linearly independent.

Corollary 2:

If S is an orthonormal set of vectors in an inner product space V(F), then

$$\beta = a_1 \alpha_1 + a_2 \alpha_2 + \dots + a_n \alpha_n$$
 implies $a_i = \langle \beta, \alpha_i \rangle$ for i= 1,2,3,.....n.

Proof:

Let V(F) be an inner product space

Let S be an orthonormal set in V(F).

By the def we have for each $\alpha_i, \alpha_j \in S \Rightarrow \langle \alpha_i, \alpha_j \rangle = 1$ for i=j and $\langle \alpha_i, \alpha_j \rangle = 0$ for $i \neq j$.

Let $\beta \in V$ and $\beta = a_1 \alpha_1 + a_2 \alpha_2 + \dots + a_n \alpha_n$.

Consider $\langle \beta, \alpha_i \rangle = \langle a_1 \alpha_1 + a_2 \alpha_2 + \dots + a_n \alpha_n, \alpha_i, \rangle$ $= a_1 \langle \alpha_1, \alpha_i \rangle + a_2 \langle \alpha_2, \alpha_i \rangle + \dots + a_i \langle \alpha_i, \alpha_i \rangle + \dots + a_n \langle \alpha_n, \alpha_i \rangle$ $= 0 + 0 + \dots + a_i \langle \alpha_i, \alpha_i \rangle + \dots + 0$ $= a_i$

 $\therefore a_i = \langle \beta, \alpha_i \rangle$ for i= 1,2,3,....n.

Note: Let V(F) be an inner product space and S = $\{\alpha_1, \alpha_2, \alpha_n\}$ be an orthonormal subset of V. If $\beta \in L(S)$ then $\beta = \sum_{i=1}^{n} \langle \beta, \alpha_i \rangle \alpha_i$

Theorem: If $\{\alpha_1, \alpha_2, \dots, \alpha_n\}$ is an orthonormal set in an inner product space V(F) and $\beta \in V$.

Then
$$\gamma = \beta - \langle \beta, \alpha_1 \rangle \alpha_1 - \langle \beta, \alpha_2 \rangle \alpha_2 - \dots - \langle \beta, \alpha_n \rangle \alpha_n$$

 \circ is orthogonal to each of α_1 , α_2 α_n .

Proof:

Let V(F) be an inner product space.

Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ is an orthonormal set in V(F).

By def we have for each $\alpha_i, \alpha_j \in S \Rightarrow \langle \alpha_i, \alpha_j \rangle = 1$ for i=j and $\langle \alpha_i, \alpha_j \rangle = 0$ for $i \neq j$.

Let $\gamma \in V$ such that $\gamma = \beta - \sum_{j=1}^{n} \langle \beta, \alpha_j \rangle \alpha_j$

For any i = 1,2,3,....n.

Consider
$$\langle \gamma, \alpha_i \rangle$$
) = $\langle \beta - \sum_{j=1}^n \langle \beta, \alpha_j \rangle \alpha_j, \alpha_i \rangle$
= $\langle \beta, \alpha_i \rangle - \langle \sum_{j=1}^n \langle \beta, \alpha_j \rangle \langle \alpha_j, \alpha_i \rangle$
= $\langle \beta, \alpha_i \rangle - \langle \beta, \alpha_i \rangle \langle \alpha_i, \alpha_i \rangle$ { since $\langle \alpha_i, \alpha_j \rangle = 0$ for $i \neq j$ }
= $\langle \beta, \alpha_i \rangle - \langle \beta, \alpha_i \rangle$ { since $\langle \alpha_i, \alpha_i \rangle = 1$ }
= 0

- $\therefore \langle \gamma, \alpha_i \rangle = 0 \ \forall \ i=1,2,3.....$ n.
- \therefore γ is orthogonal to each of $\alpha_1, \alpha_2, \alpha_3 \dots \alpha_n$

PROBLEMS.

1. Prove that the set $S = \left\{ \left(\frac{1}{3}, \frac{-2}{3}, \frac{-2}{3} \right), \left(\frac{2}{3}, \frac{-1}{3}, \frac{2}{3} \right), \left(\frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right) \right\}$ is an orthonormal set in R^3 with standard inner product.

Solution :

Given S =
$$\left\{ \left(\frac{1}{3}, \frac{-2}{3}, \frac{-2}{3} \right), \left(\frac{2}{3}, \frac{-1}{3}, \frac{2}{3} \right), \left(\frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right) \right\}$$

Let $\alpha = \left(\frac{1}{3}, \frac{-2}{3}, \frac{-2}{3} \right), \beta = \left(\frac{2}{3}, \frac{-1}{3}, \frac{2}{3} \right) \gamma = \left(\frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right)$
Now $\langle \alpha, \alpha \rangle = \sqrt{\left(\frac{1}{9} \right) + \left(\frac{4}{9} \right) + \left(\frac{4}{9} \right)} = \sqrt{\frac{9}{9}} = 1.$
 $\langle \beta, \beta \rangle = \sqrt{\left(\frac{4}{9} \right) + \left(\frac{1}{9} \right) + \left(\frac{4}{9} \right)} = \sqrt{\frac{9}{9}} = 1.$
And $\langle \alpha, \beta \rangle = \left(\frac{1}{3} \right) \left(\frac{2}{3} \right) + \left(\frac{-2}{3} \right) \left(\frac{-1}{3} \right) + \left(\frac{-2}{3} \right) \left(\frac{2}{3} \right)$
 $= \frac{2}{9} + \frac{2}{9} + \frac{-4}{9}$

$$\therefore \langle \alpha, \beta \rangle = 0$$

$$\langle \beta, \gamma \rangle = \left(\frac{2}{3}\right) \left(\frac{2}{3}\right) + \left(\frac{-1}{3}\right) \left(\frac{2}{3}\right) + \left(\frac{2}{3}\right) \left(\frac{-1}{3}\right)$$
$$= \frac{4}{9} + \frac{-2}{9} + \frac{-2}{9}$$
$$= 0$$

$$\langle \gamma, \alpha \rangle = \left(\frac{2}{3}\right) \left(\frac{1}{3}\right) + \left(\frac{2}{3}\right) \left(\frac{-2}{3}\right) + \left(\frac{-1}{3}\right) \left(\frac{-2}{3}\right)$$
$$= \frac{2}{9} + \frac{-4}{9} + \frac{2}{9}$$
$$= 0.$$

$$\therefore S = \left\{ \left(\frac{1}{3}, \frac{-2}{3}, \frac{-2}{3} \right), \left(\frac{2}{3}, \frac{-1}{3}, \frac{2}{3} \right), \left(\frac{2}{3}, \frac{2}{3}, \frac{-1}{3} \right) \right\} \text{ is an orthonormal set.}$$

2. If $S=\{(1,1,0), (1,-1,1), (-1,1,2)\}$ is an orthogonal set in an inner product space $R^3(R)$ then find the orthonormal set.

Solution:

Given
$$S = \{(1,1,0), (1,-1,1), (-1,1,2)\}$$

Let
$$\alpha = (1,1,0), \beta = (1,-1,1), \gamma = (-1,1,2)$$

$$\|\alpha\| = \sqrt{1^2 + 1^2 + 0^2} = \sqrt{2}$$

$$\|\beta\| = \sqrt{1^2 + -1^2 + 1^2} = \sqrt{3}$$

$$\|\gamma\| = \sqrt{-1^2 + 1^2 + 2^2} = \sqrt{6}$$

$$\therefore \text{ The orthonormal set of S} = \left\{ \frac{\alpha}{\|\alpha\|}, \frac{\beta}{\|\beta\|}, \frac{\gamma}{\|\gamma\|} \right\}$$

$$= \left\{ \frac{1}{\sqrt{2}}(1,1,0), \frac{1}{\sqrt{3}}(1,-1,1), \frac{1}{\sqrt{6}}(-1,1,2) \right\}.$$

3.If S = $\left\{ \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right), \left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right), \left(\frac{-1}{\sqrt{6}}, \frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}} \right) \right\}$ is an orthonormal sub set of an inner product space $R^3(R)$, express the vector (2,1,3) as a linear combination of the basis vectors of S. Solution:

Given $S = \left\{ \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right), \left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right), \left(\frac{-1}{\sqrt{6}}, \frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}} \right) \right\}$ is an orthonormal set in an inner product space $R^3(R)$

Let
$$\alpha_1 = (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0), \alpha_2 = (\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}}), \alpha_3 = (\frac{-1}{\sqrt{6}}, \frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}})$$

Given vector $\beta = (2,1,3)$

Let $\beta = a_1 \alpha_1 + a_2 \alpha_2 + a_3 \alpha_3$ where $a_1, a_2, a_3 \in F$.

Now
$$a_1 = \langle \beta, \alpha_1 \rangle = 2(\frac{1}{\sqrt{2}}) + 1(\frac{1}{\sqrt{2}}) + 3(0) = \frac{3}{\sqrt{2}}$$

 $a_2 = \langle \beta, \alpha_2 \rangle = 2(\frac{1}{\sqrt{3}}) + 1(\frac{-1}{\sqrt{3}})) + 3(\frac{1}{\sqrt{3}}) = \frac{4}{\sqrt{3}}$
 $a_3 = \langle \beta, \alpha_3 \rangle = 2(\frac{-1}{\sqrt{6}}) + 1(\frac{1}{\sqrt{6}}) + 3(\frac{2}{\sqrt{6}}) = \frac{5}{\sqrt{6}}$

$$\therefore \beta = a_1 \alpha_1 + a_2 \alpha_2 + a_3 \alpha_3$$

$$\therefore \beta = \frac{3}{\sqrt{2}} \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right) + \frac{4}{\sqrt{3}} \left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right) + \frac{5}{\sqrt{6}} \left(\frac{-1}{\sqrt{6}}, \frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}} \right).$$

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