

1. For

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad \text{and} \quad y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

in \mathbb{R}^2 , we define

$$\langle x, y \rangle := y_1(2x_1 + x_2) + y_2(x_1 + x_2).$$

Show that this defines an inner product on \mathbb{R}^2 .

2. *(Cauchy-Schwarz Inequality) Let \langle, \rangle be an inner product on \mathbb{R}^n . Show that

$$|\langle x, y \rangle| \leq \|x\| \|y\|,$$

for all $x, y \in \mathbb{R}^n$. Further, equality holds if and only if one is a multiple of the other (that is, x and y are linearly dependent).

3. (Pythagoras Theorem) Let \langle, \rangle be an inner product on \mathbb{R}^n . Let v_1, \dots, v_k be a set of vectors such that they are pairwise orthogonal, that is, $\langle v_i, v_j \rangle = 0$ for all $i \neq j$, then

$$\left\| \sum_{i=1}^k v_i \right\|^2 = \sum_{i=1}^k \|v_i\|^2.$$

4. Let \langle, \rangle be an inner product on \mathbb{R}^n . Show that any set $S = (v_1, \dots, v_k)$ of nonzero orthogonal vectors in \mathbb{R}^n is linearly independent.
5. * Show that an $n \times n$ matrix A over \mathbb{R} is orthogonal (ie. $AA^t = A^tA = I_n$) if and only if its columns form an orthonormal basis of \mathbb{R}^n with respect to dot-product.