

(7a) Let V be an inner product space

Let (a_1, a_2, \dots) be an orthonormal sequence in V .

To show: $\{a_1, a_2, \dots\}$ is linearly independent.

To show: If $n \in \mathbb{Z}_{>0}$ and $c_1, \dots, c_n \in K$ ~~then~~ and $c_1 a_1 + \dots + c_n a_n = 0$ then $c_1 = 0, c_2 = 0, \dots, c_n = 0$.

Assume $n \in \mathbb{Z}_{>0}$ and $c_1, \dots, c_n \in K$ and $c_1 a_1 + \dots + c_n a_n = 0$.

To show: If $j \in \{1, \dots, n\}$ then $c_j = 0$.

Assume $j \in \{1, 2, \dots, n\}$.

To show: $c_j = 0$.

$$c_j = \langle c_1 a_1 + \dots + c_n a_n, a_j \rangle = \langle 0, a_j \rangle = 0,$$

since $\langle a_i, a_j \rangle = \delta_{ij}$.

So $c_j = 0$.

So $\{a_1, a_2, \dots\}$ is linearly independent.

(7b) Let us copy this from Prop 1.34.1 on p. 54 of part III of the notes. (2)

To show: If $a_1 = \frac{v_1}{\|v_1\|}$ and

$$a_{n+1} = \frac{v_{n+1} - \langle v_{n+1}, a_1 \rangle a_1 - \dots - \langle v_{n+1}, a_n \rangle a_n}{\|v_{n+1} - \langle v_{n+1}, a_1 \rangle a_1 - \dots - \langle v_{n+1}, a_n \rangle a_n\|}$$

then (a_1, a_2, \dots) is an orthonormal sequence.

Proof by induction on n .

Let $n \in \mathbb{Z}_{>0}$.

Assume that if $k, m \in \mathbb{Z}_{<n}$ then $\langle a_k, a_m \rangle = \delta_{km}$.

To show: If $m, n \in \mathbb{Z}_{>0}$ and $m \leq n$ then $\langle a_m, a_n \rangle = \delta_{mn}$.

Assume $m, n \in \mathbb{Z}_{>0}$ and $m \leq n$.

If $m < n$ then

$$\begin{aligned} \langle a_m, a_n \rangle &= \frac{\langle a_m, v_n - \langle v_n, a_1 \rangle a_1 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1} \rangle}{\|v_n - \langle v_n, a_1 \rangle a_1 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1}\|} \\ &= \frac{\langle a_m, v_n \rangle - \langle v_n, a_m \rangle \langle a_m, a_m \rangle}{\|v_n - \langle v_n, a_1 \rangle a_1 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1}\|} = 0. \end{aligned}$$

and, if $m = n$ then $\langle a_m, a_n \rangle$ equals

$$\frac{\langle v_n - \langle v_n, a_1 \rangle a_1 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1}, v_n - \langle v_n, a_1 \rangle a_1 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1} \rangle}{\|v_n - \langle v_n, a_1 \rangle a_1 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1}\|^2}$$

$$= 1.$$

$$\text{So } \langle a_m, a_n \rangle = \delta_{mn}.$$

So (a_1, a_2, \dots) is an orthonormal sequence in V .

(c) Let

$$d_1 = \|v_1\|$$

$$d_2 = \|v_2 - \langle v_2, a_1 \rangle a_1\|$$

$$d_3 = \|v_3 - \langle v_3, a_1 \rangle a_1 - \langle v_3, a_2 \rangle a_2\|$$

and so on, so that

$$d_n = \|v_n - \langle v_n, a_1 \rangle a_1 - \langle v_n, a_2 \rangle a_2 - \dots - \langle v_n, a_{n-1} \rangle a_{n-1}\|.$$

Let P be the change of basis matrix from (v_1, v_2, \dots, v_n) to (a_1, a_2, \dots, a_n) so that

$$a_i = \sum_{l=1}^n P_{il} v_l.$$

Then

$$\begin{aligned} \delta_{ij} = \langle a_i, a_j \rangle &= \left\langle \sum_{l=1}^n P_{il} v_l, \sum_{k=1}^n P_{jk} v_k \right\rangle \\ &= \sum_{l=1}^n \sum_{k=1}^n P_{il} \langle v_l, v_k \rangle \overline{P_{jk}} \\ &= (P A \overline{P}^t)_{ij}. \end{aligned}$$

$$\text{So } P A \overline{P}^t = I = \begin{pmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{pmatrix}.$$

$P_1 = \begin{pmatrix} \frac{1}{d_1} & & 0 \\ & \ddots & \\ 0 & & 1 \end{pmatrix}$ is the change of basis matrix from (v_1, v_2, \dots, v_n) to (a_1, v_2, \dots, v_n)

$P_2 = \frac{1}{d_2} \begin{pmatrix} 1 & & 0 \\ -\langle v_2, a_1 \rangle & 1 & \\ & & \ddots \\ 0 & & & 1 \end{pmatrix}$ is the change of basis matrix from $(a_1, v_2, v_3, \dots, v_n)$ to $(a_1, a_2, v_3, \dots, v_n)$.

$P_3 = \frac{1}{d_3} \begin{pmatrix} 1 & & 0 & 0 \\ 0 & & & 0 \\ -\langle v_3, a_1 \rangle & -\langle v_3, a_2 \rangle & 1 & 0 \\ & & & \ddots \\ 0 & & & & 1 \end{pmatrix}$

is the change of basis matrix from $(a_1, a_2, v_3, \dots, v_n)$ to $(a_1, a_2, a_3, v_4, \dots, v_n)$.

$\therefore P = P_n P_{n-1} \dots P_2 P_1$ and $\det(P_k) = \frac{1}{d_k}$.

$\therefore 1 = \det(P A \bar{P}^t) = \det(P_n \dots P_2 P_1 A \bar{P}_1^t \bar{P}_2^t \dots \bar{P}_n^t)$
 $= \det(P_n) \dots \det(P_1) \det(A) \det(\bar{P}_1^t) \dots \det(\bar{P}_n^t)$
 $= \frac{1}{d_n} \dots \frac{1}{d_1} \det(A) \frac{1}{d_n} \frac{1}{d_{n-1}} \dots \frac{1}{d_2} \frac{1}{d_1}$
 $= \frac{1}{|d_n|^2 \dots |d_2|^2 |d_1|^2} \det(A)$

$$\begin{aligned}\text{So } \det(A) &= |d_1|^2 |d_2|^2 \cdots |d_n|^2 \\ &= d_1^2 d_2^2 \cdots d_n^2 \text{ since } d_k \in \mathbb{R}_{>0}.\end{aligned}$$

Note that the question claims

$$\det(A) = d_n,$$

this proof corrects the question and shows

$$\det(A) = d_1^2 d_2^2 \cdots d_n^2.$$