

Define

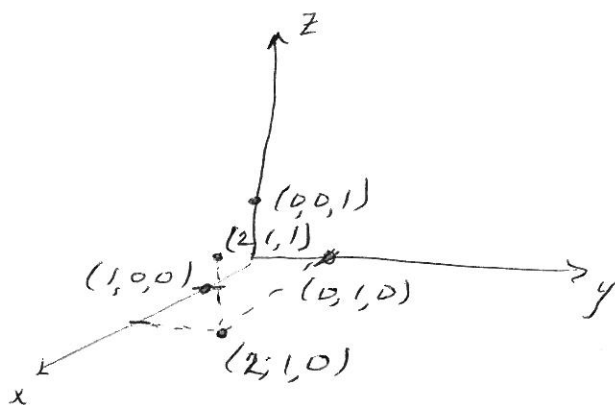
$$\mathbb{R}^n = \{ (x_1, x_2, \dots, x_n) \mid x_1, \dots, x_n \in \mathbb{R} \}$$

so that

$$\mathbb{R}^1 = \mathbb{R}, \quad \mathbb{R}^2 = \{ (x, y) \mid x, y \in \mathbb{R} \}$$

$$\mathbb{R}^3 = \{ (x, y, z) \mid x, y, z \in \mathbb{R} \}$$

Graph points in  $\mathbb{R}^3$ :



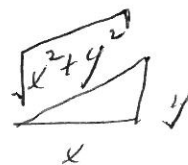
The absolute value on  $\mathbb{R}^n$  is the function

$|\cdot|: \mathbb{R}^n \rightarrow \mathbb{R}_{\geq 0}$  given by

$$|(x_1, \dots, x_n)| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$$

For example:

If  $n=2$ ,  $|(x, y)| = \sqrt{x^2 + y^2} \in \mathbb{R}_{\geq 0}$



If  $n=1$ ,  $|x| = \sqrt{x^2} \in \mathbb{R}_{\geq 0}$ .

## Lagrange's identity

$$\left(\sum_{i=1}^n x_i^2\right)\left(\sum_{i=1}^n y_i^2\right) - \left(\sum_{i=1}^n x_i y_i\right)^2 = \frac{1}{2} \sum_{i,j} (x_i y_j - x_j y_i)^2$$

Proof

$$\frac{1}{2} \sum_{i,j=1}^n (x_i y_j - x_j y_i)^2 = \frac{1}{2} \sum_{i,j=1}^n x_i^2 y_j^2 - 2x_i y_j x_j y_i + x_j^2 y_i^2$$

$$= \frac{1}{2} \sum_{i,j=1}^n x_i^2 y_j^2 + \frac{1}{2} \sum_{i,j=1}^n x_j^2 y_i^2 - \sum_{j,i=1}^n x_i y_j x_j y_i$$

$$= \sum_{i,j=1}^n x_i^2 y_j^2 - \left(\sum_{i=1}^n x_i y_i\right)^2$$

$$= \left(\sum_{i=1}^n x_i^2\right)\left(\sum_{j=1}^n y_j^2\right) - \left(\sum_{i=1}^n x_i y_i\right)^2$$

If  $n=2$

$$\frac{1}{2} \left[ (x_1 y_1 - x_1 y_1)^2 + (x_1 y_2 - x_2 y_1)^2 + (x_2 y_1 - x_1 y_2)^2 + (x_2 y_2 - x_2 y_2)^2 \right]$$

= ...

$$= (x_1^2 + x_2^2)(y_1^2 + y_2^2) - (x_1 y_1 + x_2 y_2)^2$$

The inner product on  $\mathbb{R}^n$  is the function

$$\mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$$

$$(x, y) \mapsto \langle x, y \rangle \text{ given by}$$

$$\langle x, y \rangle = (x_1, \dots, x_n) \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = x_1 y_1 + \dots + x_n y_n = \sum_{i=1}^n x_i y_i.$$

Note:

$$|x| = \sqrt{x_1^2 + \dots + x_n^2} = \sqrt{\langle x, x \rangle}$$

Theorem (The Schwarz inequality).

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

Proof Lagrange's identity tells us

$$|x|^2 |y|^2 - \langle x, y \rangle^2 \geq 0.$$

$$\Leftrightarrow (|x| |y|)^2 \geq \langle x, y \rangle^2.$$

$$\Leftrightarrow |x| |y| \geq \langle x, y \rangle. \quad //$$

Theorem (The triangle inequality). Let  $x, y \in \mathbb{R}^n$

$$\text{Then } |x+y| \leq |x| + |y|.$$

Proof:

Proof

④

$$\begin{aligned}\langle x+y, x+y \rangle &= \langle x, x \rangle + \langle x, y \rangle + \langle y, x \rangle + \langle y, y \rangle \\ &= |x|^2 + 2\langle x, y \rangle + |y|^2 \\ &\leq |x|^2 + 2|x||y| + |y|^2 \\ &= (|x| + |y|)^2\end{aligned}$$

$$\Leftrightarrow |x+y|^2 \leq (|x| + |y|)^2$$

$$\Leftrightarrow |x+y| \leq |x| + |y| \quad //$$

An ordered field is a field  $S$  with a total order  $\leq$  such that

(a) if  $x, y, z \in S$  then and  $x \leq y$  then  $x+z \leq y+z$ .

(b) if  $x, y \in S$  and  $x \geq 0$  and  $y \geq 0$  then  $xy \geq 0$ .

Claim: Let  $S$  be an ordered field and  $x, y \in S$  with  $x \geq 0$  and  $y \geq 0$ . Then

$x \leq y$  if and only if  $x^2 \leq y^2$ .

Proof Assume  $x, y \in S$  and  $x \geq 0$  and  $y \geq 0$ .

To show: (a) If  $x \leq y$  then  $x^2 \leq y^2$

(b) If  $x^2 \leq y^2$  then  $x \leq y$ .

(b) Assume  $x^2 \leq y^2$ .

Then  $y^2 + (-x^2) \geq x^2 + (-x^2) = 0$ .

$$\Leftrightarrow y^2 - x^2 \geq 0.$$

$$\Leftrightarrow (y-x)(y+x) \geq 0.$$

Since  ~~$x \geq 0$~~   $x \geq 0$  and  $y \geq 0$  then  $x+y \geq 0$   
and  $(x+y)^{-1} > 0$  (or  $x=0$  and  $y=0$ ).

$$\Leftrightarrow (y-x)(y+x)(x+y)^{-1} \geq 0.$$

$$\Leftrightarrow y-x \geq 0.$$

(a) You do this. //

Note: Actually, the proof above skips lots of steps.

$$(like \ y + (-x^2)) = (y + (-x))(y+x).$$

You ~~do~~ should justify these.

Why is  $(-x)y = -(xy)$ ??