

Orthogonal Complements

Orthogonality: Let $x, y \in H$; H is H.S.

Then x is said to be orthogonal to y if $(x, y) = 0$ i.e. inner product of x & y is zero. we write $x \perp y$.

The relation of orthogonality is symmetric i.e. $x \perp y \Rightarrow y \perp x$

as $x \perp y \Rightarrow (x, y) = 0 \Rightarrow \overline{(x, y)} = \overline{0} \Rightarrow (y, x) = 0 \Rightarrow y \perp x$

Note If $x \perp y$ then every scalar multiple of x is orthogonal to y i.e. $\alpha x \perp y$

as $(\alpha x, y) = \alpha(x, y) = \alpha \cdot 0 = 0$
 $\therefore x \perp y \Rightarrow \alpha x \perp y$

Note The zero vector is the only vector which is orthogonal to itself.

Thm Pythagorean Thm

If x & y are any two orthogonal vectors in a H.S. H then

$$\|x+y\|^2 = \|x-y\|^2 = \|x\|^2 + \|y\|^2$$

Pr \rightarrow Since $x \perp y$, $\therefore (x, y) = 0 \Rightarrow (y, x) = 0$

\rightarrow now $\|x+y\|^2 = (x+y, x+y) = (x, x) + (x, y) + (y, x) + (y, y)$
 $= \|x\|^2 + 0 + 0 + \|y\|^2$
 $= \|x\|^2 + \|y\|^2$

Also,

(a)

$$\begin{aligned}\|x-y\|^2 &= (x-y, x-y) \\ &= (x, x) - (x, y) - (y, x) + (y, y) \\ &= \|x\|^2 - (x, y) - (y, x) + \|y\|^2 \\ &= \|x\|^2 - 0 - 0 + \|y\|^2 \\ \|x-y\|^2 &= \|x\|^2 + \|y\|^2\end{aligned}$$

Defⁿ A vector x is said to be orthogonal to a non-empty subset S of a H.S. H if $x \perp y \forall y \in S$. we write $x \perp S$.

Two non-empty subsets S_1 & S_2 of a H.S. H are said to be orthogonal if $x \perp y, \forall x \in S_1, \forall y \in S_2$. we write $S_1 \perp S_2$.

Orthogonal Complement

Let S be a non-empty subset of a H.S. H .

The orthogonal complement of S , written as S^\perp is defined by—

$$S^\perp = \{x \in H \mid x \perp y \forall y \in S\}$$

i.e. set of those vectors of H , which are orthogonal to every vector in S .

Thm Let S be a non-empty subset of a H.S. H . Then S^\perp is a closed linear subspace of H . (10)

Pf we have \rightarrow

$$S^\perp = \{x \in H \mid (x, y) = 0 \forall y \in S\}$$

Since $(0, y) = 0 \forall y \in S$, $\therefore 0 \in S^\perp$

$\Rightarrow S^\perp$ is non-empty.

First we shall show that S^\perp is a subspace of H and then shall show that S^\perp is closed.

S^\perp is a subspace of H -

Let $x_1, x_2 \in S^\perp$ and α, β be any scalars.

Then $(x_1, y) = 0$ & $(x_2, y) = 0 \forall y \in S$.

$\forall y \in S$, we have \rightarrow

$$\begin{aligned} (\alpha x_1 + \beta x_2, y) &= \alpha (x_1, y) + \beta (x_2, y) \\ &= \alpha \cdot 0 + \beta \cdot 0 = 0 \end{aligned}$$

$$\Rightarrow \alpha x_1 + \beta x_2 \in S^\perp$$

$\therefore S^\perp$ is a subspace of H .

S^\perp is closed -

We shall prove that if x is any limit point of S^\perp then $x \in S^\perp$ i.e. S^\perp contains all its limit points. Then S^\perp will be closed.

Let x be any limit point of S^\perp .
Then \exists a seq $\{x_n\}$ in S^\perp s.t.
 $x_n \rightarrow x$

Let $y \in S$. Since $x_n \in S^+$ $\forall n$,

(11)

$$\therefore (x_n, y) \geq 0 \quad \forall n$$

$$\Rightarrow \lim (x_n, y) \geq 0$$

$$\Rightarrow (\lim x_n, y) \geq 0, \quad \because \text{inner product is continuous}$$

$$\Rightarrow (x, y) \geq 0 \quad \forall y \in S$$

$$\Rightarrow x \in S^+$$

$$\Rightarrow S^+ \text{ is closed}$$

(Proved)