

MATH 245 Linear Algebra 2, Solutions to Assignment 3

1: Let $u_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix}$, $u_2 = \begin{pmatrix} 2 \\ 1 \\ 1 \\ 0 \end{pmatrix}$, $u_3 = \begin{pmatrix} 1 \\ -3 \\ 2 \\ 1 \end{pmatrix}$ and $x = \begin{pmatrix} 1 \\ 1 \\ 7 \\ 3 \end{pmatrix}$. Let $\mathcal{U} = \{u_1, u_2, u_3\}$ and let $U = \text{Span } \mathcal{U}$. Find

$\text{Proj}_U(x)$ in the following three ways.

(a) Let $A = (u_1, u_2, u_3) \in M_{4 \times 3}$ then use the formula $\text{Proj}_U(x) = Ay$ where y is the solution to $A^t A y = A^t x$.

Solution: We have

$$A^t A = \begin{pmatrix} 1 & 0 & 1 & -1 \\ 2 & 1 & 1 & 0 \\ 1 & -3 & 2 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & -3 \\ 1 & 1 & 2 \\ -1 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 3 & 2 \\ 3 & 6 & 1 \\ 2 & 1 & 15 \end{pmatrix}$$

$$A^t x = \begin{pmatrix} 1 & 0 & 1 & -1 \\ 2 & 1 & 1 & 0 \\ 1 & -3 & 2 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 7 \\ 3 \end{pmatrix} = \begin{pmatrix} 5 \\ 10 \\ 15 \end{pmatrix}$$

$$\begin{aligned} (A^t A | A^t x) &= \left(\begin{array}{ccc|c} 3 & 3 & 2 & 5 \\ 3 & 6 & 1 & 10 \\ 2 & 1 & 15 & 15 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 2 & -13 & -10 \\ 3 & 6 & 1 & 10 \\ 2 & 1 & 15 & 15 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 2 & -13 & -10 \\ 0 & 0 & 40 & 40 \\ 0 & 3 & -41 & -35 \end{array} \right) \\ &\sim \left(\begin{array}{ccc|c} 1 & 2 & -13 & -10 \\ 0 & 3 & -41 & -35 \\ 0 & 0 & 1 & 1 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 3 & 0 & 6 \\ 0 & 0 & 1 & 1 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \end{array} \right) \end{aligned}$$

and so

$$y = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} \text{ and } \text{Proj}_U(x) = Ay = \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & -3 \\ 1 & 1 & 2 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 4 \\ -1 \\ 3 \\ 2 \end{pmatrix}.$$

(b) Apply the Gram-Schmidt Procedure to the basis \mathcal{U} to obtain an orthogonal basis $\mathcal{V} = \{v_1, v_2, v_3\}$ for U ,

then use the formula $\text{Proj}_U(x) = \sum_{i=1}^3 \frac{x \cdot v_i}{|v_i|^2} v_i$.

Solution: We let

$$v_1 = u_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix}$$

$$v_2 = u_2 - \frac{u_2 \cdot v_1}{|v_1|^2} v_1 = \begin{pmatrix} 2 \\ 1 \\ 1 \\ 0 \end{pmatrix} - \frac{3}{3} \begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 1 \end{pmatrix}$$

$$v_3 = u_3 - \frac{u_3 \cdot v_1}{|v_1|^2} v_1 - \frac{u_3 \cdot v_2}{|v_2|^2} v_2 = \begin{pmatrix} 1 \\ -3 \\ 2 \\ 1 \end{pmatrix} - \frac{2}{3} \begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix} + \frac{1}{3} \begin{pmatrix} 1 \\ 1 \\ 0 \\ 1 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} 2 \\ -8 \\ 4 \\ 6 \end{pmatrix} = \frac{2}{3} \begin{pmatrix} 1 \\ -4 \\ 2 \\ 3 \end{pmatrix}.$$

Then

$$\text{Proj}_U(x) = \frac{x \cdot v_1}{|v_1|^2} v_1 - \frac{x \cdot v_2}{|v_2|^2} v_2 - \frac{x \cdot v_3}{|v_3|^2} v_3 = \frac{5}{3} \begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix} + \frac{5}{3} \begin{pmatrix} 1 \\ 1 \\ 0 \\ 1 \end{pmatrix} + \frac{20}{30} \begin{pmatrix} 1 \\ -4 \\ 2 \\ 3 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} 12 \\ -3 \\ 9 \\ 6 \end{pmatrix} = \begin{pmatrix} 4 \\ -1 \\ 3 \\ 2 \end{pmatrix}.$$

(c) Find $w = X(u_1, u_2, u_3)$ so that $\{w\}$ is a basis for U^\perp , then calculate $\text{Proj}_U(x) = x - \text{Proj}_w(x)$.

Solution: We let

$$\begin{aligned} w &= X(u_1, u_2, u_3) = X\left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ -3 \\ 2 \\ 1 \end{pmatrix}\right) \\ &= \left(-\begin{vmatrix} 0 & 1 & -3 \\ 1 & 1 & 2 \\ -1 & 0 & 1 \end{vmatrix}, \begin{vmatrix} 1 & 2 & 1 \\ 1 & 1 & 2 \\ -1 & 0 & 1 \end{vmatrix}, -\begin{vmatrix} 1 & 2 & 1 \\ 0 & 1 & -3 \\ -1 & 0 & 1 \end{vmatrix}, \begin{vmatrix} 1 & 2 & 1 \\ 0 & 1 & -3 \\ 1 & 1 & 2 \end{vmatrix}\right)^t \\ &= \begin{pmatrix} -(-2-1-3) \\ (1-4-2+1) \\ -(1+6+1) \\ (2-6+3-1) \end{pmatrix} = \begin{pmatrix} 6 \\ -4 \\ -8 \\ -2 \end{pmatrix} = 2 \begin{pmatrix} 3 \\ -2 \\ -4 \\ -1 \end{pmatrix} \end{aligned}$$

and so

$$\text{Proj}_U(x) = x - \frac{x \cdot w}{|w|^2} w = \begin{pmatrix} 1 \\ 1 \\ 7 \\ 3 \end{pmatrix} + \frac{30}{30} \begin{pmatrix} 3 \\ -2 \\ -4 \\ -1 \end{pmatrix} = \begin{pmatrix} 4 \\ -1 \\ 3 \\ 2 \end{pmatrix}.$$

2: Consider the vector space $P_2 = P_2(\mathbf{R})$ as a subspace of the vector space

$$\mathcal{C}((0, 1)) = \mathcal{C}((0, 1), \mathbf{R}) = \left\{ f : (0, 1) \rightarrow \mathbf{R} \mid f \text{ is continuous, and } \int_0^1 f(x)^2 dx \text{ converges.} \right\}$$

with the inner product given by $\langle f, g \rangle = \int_0^1 fg$.

(a) Let $p_0 = 1$, $p_1 = x$ and $p_2 = x^2$. Apply the Gram-Schmidt Procedure to the basis $\{p_0, p_1, p_2\}$ to obtain an orthogonal basis $\{q_0, q_1, q_2\}$ for P_2 .

Solution: We let

$$q_0 = p_0 = 1$$

$$q_1 = p_1 - \frac{\langle p_1, q_0 \rangle}{|q_0|^2} q_0 = x - \frac{1/2}{1} \cdot 1 = x - \frac{1}{2}, \text{ and}$$

$$q_2 = p_2 - \frac{\langle p_2, q_0 \rangle}{|q_0|^2} q_0 - \frac{\langle p_2, q_1 \rangle}{|q_1|^2} q_1 = x^2 - \frac{1/3}{1} \cdot 1 - \frac{1/12}{1/12} \left(x - \frac{1}{2}\right) = x^2 - \frac{1}{3} - \left(x - \frac{1}{2}\right) = x^2 - x + \frac{1}{6},$$

where we made use of the following equalities

$$\langle p_1, q_0 \rangle = \int_0^1 x dx = \frac{1}{2}$$

$$|q_0|^2 = \int_0^1 1 dx = 1$$

$$\langle p_2, q_0 \rangle = \int_0^1 x^2 dx = \frac{1}{3}$$

$$\langle p_2, q_1 \rangle = \int_0^1 x^2 \left(x - \frac{1}{2}\right) dx = \int_0^1 x^3 - \frac{1}{2} x^2 dx = \frac{1}{4} - \frac{1}{6} = \frac{1}{12}$$

$$|q_1|^2 = \int_0^1 \left(x - \frac{1}{2}\right)^2 dx = \int_0^1 x^2 - x + \frac{1}{4} dx = \frac{1}{3} - \frac{1}{2} + \frac{1}{4} = \frac{1}{12}.$$

We also note (for use in parts (b) and (c)) that

$$|q_2|^2 = \int_0^1 \left(x^2 - x + \frac{1}{6}\right)^2 dx = \int_0^1 x^4 - 2x^3 + \frac{4}{3}x^2 - \frac{1}{3}x + \frac{1}{36} dx = \frac{1}{5} - \frac{1}{2} + \frac{4}{9} - \frac{1}{6} + \frac{1}{36} = \frac{1}{180}.$$

(b) Find the quadratic $f \in P_2$ which minimizes $\int_0^1 (f(x) - x^{-1/3})^2 dx$.

Solution: Write $g(x) = x^{-1/3}$. Note that $\int_0^1 (f(x) - x^{-1/3})^2 dx = |f - g|^2$. To minimize $|f - g|$ we must choose

$$\begin{aligned} f &= \text{Proj}_{P_2}(g) = \frac{\langle g, q_0 \rangle}{|q_0|^2} q_0 + \frac{\langle g, q_1 \rangle}{|q_1|^2} q_1 + \frac{\langle g, q_2 \rangle}{|q_2|^2} q_2 \\ &= \frac{3/2}{1} \cdot 1 + \frac{-3/20}{1/12} \left(x - \frac{1}{2}\right) + \frac{1/40}{1/180} \left(x^2 - x + \frac{1}{6}\right) \\ &= \frac{3}{2} - \frac{9}{5} \left(x - \frac{1}{2}\right) + \frac{9}{2} \left(x^2 - x + \frac{1}{6}\right) = \frac{9}{2}x^2 - \frac{63}{10}x + \frac{63}{20}, \end{aligned}$$

where we made use of some equalities from part (a) along with the following

$$\begin{aligned} \langle g, q_0 \rangle &= \int_0^1 x^{-1/3} dx = \frac{3}{2} \\ \langle g, q_1 \rangle &= \int_0^1 \left(x - \frac{1}{2}\right) x^{-1/3} dx = \int_0^1 x^{2/3} - \frac{1}{2}x^{-1/3} dx = \frac{3}{5} - \frac{3}{4} = -\frac{3}{20} \\ \langle g, q_2 \rangle &= \int_0^1 \left(x^2 - x + \frac{1}{6}\right) x^{-1/3} dx = \int_0^1 x^{5/3} - x^{2/3} + \frac{1}{6}x^{-1/3} dx = \frac{3}{8} - \frac{3}{5} + \frac{1}{4} = \frac{1}{40}. \end{aligned}$$

(c) Given that $f \in \mathcal{C}((0, 1))$ with $\int_0^1 f(x) dx = 3$, $\int_0^1 xf(x) dx = 2$ and $\int_0^1 x^2f(x) dx = 1$, find the minimum possible value for $\int_0^1 f(x)^2 dx$.

Solution: Since $\langle f, 1 \rangle = 3$, $\langle f, x \rangle = 2$ and $\langle f, x^2 \rangle = 1$ we have

$$\begin{aligned} \langle f, q_0 \rangle &= \langle f, 1 \rangle = 3 \\ \langle f, q_1 \rangle &= \left\langle f, x - \frac{1}{2} \right\rangle = \langle f, x \rangle - \frac{1}{2} \langle f, 1 \rangle = 2 - \frac{3}{2} = \frac{1}{2}, \text{ and} \\ \langle f, q_2 \rangle &= \left\langle f, x^2 - x + \frac{1}{6} \right\rangle = \langle f, x^2 \rangle - \langle f, x \rangle + \frac{1}{6} \langle f, 1 \rangle = 1 - 2 + \frac{1}{2} = -\frac{1}{2}, \end{aligned}$$

and hence

$$\text{Proj}_{P_2}(f) = \frac{\langle f, q_0 \rangle}{|q_0|^2} q_0 + \frac{\langle f, q_1 \rangle}{|q_1|^2} q_1 + \frac{\langle f, q_2 \rangle}{|q_2|^2} q_2 = \frac{3}{1} q_0 + \frac{1/2}{1/12} q_1 + \frac{-1/2}{1/180} q_2 = 3q_0 + 6q_1 - 90q_2.$$

Let $g = 3q_0 + 6q_1 - 90q_2$. Given that $f \in \mathcal{C}(0, 1)$ with $\text{Proj}_{P_2}(f) = g$, in order to minimize $|f|^2 = \int_0^1 f(x)^2 dx$ we must choose $f = g$ since, by Pythagoras' Theorem, we have $|f|^2 = |g|^2 + |f - g|^2 \geq |g|^2$ with equality only when $|f - g| = 0$. Thus the minimum possible value for $|f|^2$ is

$$|g|^2 = \langle 3q_0 + 6q_1 - 90q_2, 3q_0 + 6q_1 - 90q_2 \rangle = 9|q_0|^2 + 36|q_1|^2 + 8100|q_2|^2 = 9 + \frac{36}{12} + \frac{8100}{180} = 9 + 3 + 45 = 57.$$

3: Let U and V be inner product spaces over \mathbf{R} . An **isometry** from U to V is a surjective map $F : U \rightarrow V$ which preserves distance, so that for all $x, y \in U$ we have $|F(x) - F(y)| = |x - y|$. An inner product space **isomorphism** from U to V is a bijective linear map $G : U \rightarrow V$ which preserves inner product, so that for all $x, y \in U$ we have $\langle G(x), G(y) \rangle = \langle x, y \rangle$. Show that, in the case that U and V are finite dimensional, every isometry $F : U \rightarrow V$ is of the form $F(x) = G(x) + b$ for some inner product space isomorphism G and some $b \in V$.

Solution: Let $F : U \rightarrow V$ be an isometry. Note that F is bijective since it is surjective by definition and it is injective since, for $x, y \in U$ we have

$$F(x) = F(y) \implies |F(x) - F(y)| = 0 \implies |x - y| = 0 \implies x = y.$$

Define $G : U \rightarrow V$ by

$$G(x) = F(x) - F(0)$$

so that we have $F(x) = G(x) + b$ with $b = F(0)$. Note that G is bijective, $G(0) = 0$ and G preserves distance since for $x, y \in U$ we have

$$|G(x) - G(y)| = |F(x) - F(0) - F(y) + F(0)| = |F(x) - F(y)| = |x - y|.$$

It follows from the Polarization Identity that G preserves inner product, indeed for $x, y \in U$ we have

$$\begin{aligned} \langle G(x), G(y) \rangle &= \frac{1}{2}(|G(x)|^2 + |G(y)|^2 - |G(x) - G(y)|^2), \text{ by the Polarization Identity} \\ &= \frac{1}{2}(|G(x) - G(0)|^2 + |G(y) - G(0)|^2 - |G(x) - G(y)|^2), \text{ since } G(0) = 0 \\ &= \frac{1}{2}(|x - 0|^2 + |y - 0|^2 - |x - y|^2), \text{ since } G \text{ preserves distance} \\ &= \frac{1}{2}(|x|^2 + |y|^2 - |x - y|^2) \\ &= \langle x, y \rangle, \text{ by the Polarization Identity.} \end{aligned}$$

Finally, we provide two proofs that G is linear. For the first proof (which is valid even when U and V are infinite-dimensional), let $x, y \in U$ and $t \in \mathbf{R}$. Then we have $G(x + ty) = G(x) + tG(y)$ since

$$\begin{aligned} |G(x + ty) - (G(x) + tG(y))|^2 &= |G(x + ty) - G(x) - tG(y)|^2 \\ &= \langle G(x + ty) - G(x) - tG(y), G(x + ty) - G(x) - tG(y) \rangle \\ &= \langle G(x + ty), G(x + ty) \rangle - \langle G(x + ty), G(x) \rangle - t\langle G(x + ty), G(y) \rangle \\ &\quad - \langle G(x), G(x + ty) \rangle + \langle G(x), G(x) \rangle + t\langle G(x), G(y) \rangle \\ &\quad - t\langle G(y), G(x + ty) \rangle + t\langle G(y), G(x) \rangle + t^2\langle G(y), G(y) \rangle \\ &= \langle x + ty, x + ty \rangle - \langle x + ty, x \rangle - t\langle x + ty, y \rangle \\ &\quad - \langle x, x + ty \rangle + \langle x, x \rangle + t\langle x, y \rangle \\ &\quad - \langle y, x + ty \rangle + t\langle y, x \rangle + t^2\langle y, y \rangle \\ &= \langle x + ty - x - ty, x + ty - x - ty \rangle \\ &= 0. \end{aligned}$$

For the second proof, we begin by noting that G^{-1} also preserves inner product. Indeed, given $u, v \in V$, by writing $x = G^{-1}(u)$ and $y = G^{-1}(v)$ and using the fact that G preserves inner product, we have

$$\langle G^{-1}(u), G^{-1}(v) \rangle = \langle x, y \rangle = \langle G(x), G(y) \rangle = \langle u, v \rangle.$$

Next we show that $\dim(U) = \dim(V)$. Let $\mathcal{U} = \{u_1, \dots, u_l\}$ be an orthonormal basis for U , and let $\mathcal{V} = \{G(u_1), \dots, G(u_l)\}$. Since G preserves inner product, \mathcal{V} is an orthonormal set, hence \mathcal{V} is linearly independent, hence $\dim U = l \leq \dim V$. Similarly, since G^{-1} also preserves inner product, $\dim V \leq \dim U$. Thus $\dim U = \dim V$ and \mathcal{V} is an orthonormal basis for V . Finally we note that G is linear since for

$x = \sum_{i=1}^l t_i u_i \in U$ we can write $G(x) = \sum_{i=1}^l s_i G(u_i)$ for some $s_i \in \mathbf{R}$, and then for each i we have

$$\begin{aligned} s_i &= \langle G(x), G(u_i) \rangle, \text{ since } \mathcal{V} \text{ is orthonormal} \\ &= \langle x, u_i \rangle, \text{ since } G \text{ preserves inner product} \\ &= t_i, \text{ since } \mathcal{U} \text{ is orthonormal.} \end{aligned}$$

4: Identify \mathbf{C}^n with \mathbf{R}^{2n} using the bijection $\phi : \mathbf{C}^n \rightarrow \mathbf{R}^{2n}$ given by

$$\phi(x_1 + i y_1, \dots, x_n + i y_n)^t = (x_1, y_1, \dots, x_n, y_n)^t.$$

(a) Determine whether, for all vectors $u, v \in \mathbf{C}^n$, u is orthogonal to v in \mathbf{C}^n if and only if $\phi(u)$ is orthogonal to $\phi(v)$ in \mathbf{R}^{2n} .

Solution: Note first that for $u, v \in \mathbf{C}^n$ given by $u = \begin{pmatrix} a_1 + i b_1 \\ \vdots \\ a_n + i b_n \end{pmatrix}$ and $v = \begin{pmatrix} c_1 + i d_1 \\ \vdots \\ c_n + i d_n \end{pmatrix}$, we have

$$\langle u, v \rangle = \sum_{k=1}^n (a_k + i b_k)(c_k - i d_k) = \sum_{k=1}^n (a_k c_k + b_k d_k) + i \sum_{k=1}^n (-a_k d_k + b_k c_k), \text{ and}$$

$$\phi(u) \cdot \phi(v) = \sum_{k=1}^n (a_k c_k + b_k d_k) = \text{Re}(\langle u, v \rangle).$$

It follows that if $\langle u, v \rangle = 0$ then $\phi(u) \cdot \phi(v) = 0$, but the converse does not hold. For example for $u = e_1$ and $v = i e_1$ (where e_1 is the first standard basis vector) we have $\langle u, v \rangle = i$ and $\phi(u) \cdot \phi(v) = 0$.

(b) Determine whether, for all complex subspaces $U, V \subset \mathbf{C}^n$, U is orthogonal to V in \mathbf{C}^n if and only if $\phi(U)$ is orthogonal to $\phi(V)$ in \mathbf{R}^{2n} .

Solution: This is true. Suppose first that U is orthogonal to V in \mathbf{C}^n (so $\langle u, v \rangle = 0$ for all $u \in U, v \in V$). Given $x \in \phi(U)$ and $y \in \phi(V)$, let $u = \phi^{-1}(x)$ and $v = \phi^{-1}(y)$. Then (by our work in part (a))

$$x \cdot y = \phi(u) \cdot \phi(v) = \text{Re}(\langle u, v \rangle) = \text{Re}(0) = 0.$$

Thus $\phi(U)$ is orthogonal to $\phi(V)$ in \mathbf{R}^{2n} . Conversely, suppose that $\phi(U)$ is orthogonal to $\phi(V)$ in \mathbf{R}^{2n} . Let $u \in U$ and $v \in V$. Note that we also have $iv \in V$. Then

$$0 = \phi(u) \cdot \phi(v) = \text{Re}(\langle u, v \rangle), \text{ and}$$

$$0 = \phi(u) \cdot \phi(iv) = \text{Re}(\langle u, iv \rangle) = \text{Re}(-i \langle u, v \rangle) = \text{Im}(\langle u, v \rangle).$$

Since $\text{Re}(\langle u, v \rangle) = 0 = \text{Im}(\langle u, v \rangle)$, it follows that $\langle u, v \rangle = 0$. Thus U is orthogonal to V in \mathbf{C}^n .

5: Identify \mathbf{C}^n with \mathbf{R}^{2n} using the map ϕ from question 4. Given two 1-dimensional complex subspaces $U, V \subset \mathbf{C}^n$, we define the **angle** between U and V to be

$$\text{angle}(U, V) = \cos^{-1} \frac{|\langle u, v \rangle|}{|u||v|}, \quad \text{where } 0 \neq u \in U, 0 \neq v \in V.$$

(a) Explain why this definition is well-defined.

Solution: The definition makes sense firstly because $0 \leq \frac{|\langle u, v \rangle|}{|u||v|} \leq 1$ by Cauchy's Inequality and secondly because the definition does not depend on the choice of u and v ; indeed given $0 \neq u' \in U$ and $0 \neq v' \in V$ we have $u' = su$ and $v' = tv$ for some $0 \neq s, t \in \mathbf{C}$ and so

$$\frac{|\langle u', v' \rangle|}{|u'||v'|} = \frac{|\langle su, tv \rangle|}{|su||tv|} = \frac{|s\bar{t}\langle u, v \rangle|}{|s||u||t||v|} = \frac{|\langle u, v \rangle|}{|u||v|}.$$

(b) Determine whether, for all 1-dimensional complex subspaces $U, V \subset \mathbf{C}^n$, the angle between U and V in \mathbf{C}^n is equal to the angle between $\phi(U)$ and $\phi(V)$ in \mathbf{R}^{2n} .

Solution: This is true. When $U = V$ we have $\phi(U) = \phi(V)$ and $\text{angle}(U, V) = 0 = \text{angle}(\phi(U), \phi(V))$. Suppose that $U \neq V$. Note that this implies that $U \cap V = \{0\}$ (since U and V are 1-dimensional). Let $X = \phi(U)$ and $Y = \phi(V)$. Note that X and Y are both 2-dimensional with $X \cap Y = \phi(U) \cap \phi(V) = \phi(U \cap V) = \{0\}$. For $0 \neq u, v \in \mathbf{C}^n$ write

$$A(u, v) = \text{angle}(\text{Span}_{\mathbf{C}}\{u\}, \text{Span}_{\mathbf{C}}\{v\}) = \cos^{-1} \frac{|\langle u, v \rangle|}{|u||v|}$$

and for $0 \neq x, y \in \mathbf{R}^{2n}$ write

$$B(x, y) = \text{angle}(\text{Span}_{\mathbf{R}}\{x\}, \text{Span}_{\mathbf{R}}\{y\}) = \cos^{-1} \frac{|x \cdot y|}{|x||y|} = \begin{cases} \theta(x, y) & \text{if } 0 \leq \theta(x, y) \leq \frac{\pi}{2} \\ \pi - \theta(x, y) & \text{if } \frac{\pi}{2} \leq \theta(x, y) \leq \pi. \end{cases}$$

With this notation we have

$$\text{angle}(U, V) = A(u, v) \text{ where } 0 \neq u \in U, 0 \neq v \in V$$

$$\text{angle}(X, Y) = \min \{B(x, y) | 0 \neq x \in X, 0 \neq y \in Y\}.$$

Recall that by our work in 4(a), when $x = \phi(u)$ and $y = \phi(v)$ we have $x \cdot y = \text{Re}(\langle u, v \rangle)$. Also note that $|x|^2 = \langle x, x \rangle = \text{Re}(\langle u, u \rangle) = \text{Re}(|u|^2) = |u|^2$ so that $|x| = |u|$, and similarly $|y| = |v|$.

Given $0 \neq x \in X$ and $0 \neq y \in Y$, let $u = \phi^{-1}(x)$ and $v = \phi^{-1}(y)$. Note that $0 \neq u \in U$ and $0 \neq v \in V$ and we have $|x \cdot y| = |\text{Re}(\langle u, v \rangle)| \leq |\langle u, v \rangle|$ so that $\frac{|x \cdot y|}{|x||y|} \leq \frac{|\langle u, v \rangle|}{|u||v|}$ and hence $B(x, y) \geq A(u, v)$. It follows that $\text{angle}(U, V) \leq \text{angle}(X, Y)$.

Conversely, given $0 \neq u \in U$ and $0 \neq v \in V$, write $\langle u, v \rangle = r e^{i\theta}$ with $r = |\langle u, v \rangle|$. Note that $0 \neq e^{i\theta}v \in V$ and $|e^{i\theta}v| = |v|$. Let $x = \phi(u)$ and $y = \phi(e^{i\theta}v)$ and note that $0 \neq x \in X$ and $0 \neq y \in Y$. We have

$$x \cdot y = \text{Re}(\langle u, e^{i\theta}v \rangle) = \text{Re}(e^{-i\theta}\langle u, v \rangle) = \text{Re}(e^{-i\theta} r e^{i\theta}) = \text{Re}(r) = r = |\langle u, v \rangle|$$

so that $\frac{|x \cdot y|}{|x||y|} = \frac{|\langle u, v \rangle|}{|u||v|}$ and hence $B(x, y) = A(u, v)$. It follows that $\text{angle}(X, Y) \leq \text{angle}(U, V)$.