

**Solution** (#963) Let  $a, b$  be real numbers and define

$$(x_1, x_2) \cdot (y_1, y_2) = x_1 y_1 + a x_2 y_1 + b x_1 y_2 + y_1 y_2.$$

Note that linearity (IP1) holds true for all values of  $a$  and  $b$ . For symmetry (IP2) we need

$$(x_1, x_2) \cdot (y_1, y_2) = (y_1, y_2) \cdot (x_1, x_2)$$

for all values of  $x_1, x_2, y_1, y_2$ . Note that we must have  $a = b$  from

$$b = (1, 0) \cdot (0, 1) = (0, 1) \cdot (1, 0) = a,$$

and conversely that if  $a = b$  then IP2 follows.

Finally for IP3 to hold we need

$$(x_1, x_2) \cdot (x_1, x_2) = x_1^2 + 2a x_1 x_2 + x_2^2 > 0$$

for all  $x_1$  and  $x_2$ , not both zero. Setting  $x_1 = x_2 = 1$  means

$$2 + 2a > 0 \implies a > -1$$

and setting  $x_1 = -x_2 = 1$  means

$$2 - 2a > 0 \implies a < 1.$$

So necessarily we must have  $-1 < a < 1$ . If these inequalities hold then

$$\begin{aligned} (x_1, x_2) \cdot (x_1, x_2) &= x_1^2 + 2a x_1 x_2 + x_2^2 \\ &= (x_1 - x_2)^2 + 2(1+a)x_1 x_2 \\ &= (x_1 + x_2)^2 + 2(a-1)x_1 x_2. \end{aligned}$$

From one of these last two expressions we can see that  $(x_1, x_2) \cdot (x_1, x_2) \geq 0$  depending on the sign of  $x_1 x_2$  and further  $(x_1, x_2) \cdot (x_1, x_2) = 0$  means  $x_1 x_2 = 0$  and  $x_1 = \pm x_2$  so that  $x_1 = x_2 = 0$ .

In conclusion  $\cdot$  is an inner product if and only if  $-1 < a < 1$ .