

Homework 1

1 Exercise 1

1.1

Let's define x_0 as the limit of the net

$$\sum_{a \in A} a \rightarrow x_0. \quad (1)$$

Since it converges, it means that there exist a set $F_0 \subset A$ such that for all $F > F_0$ the following holds

$$\left\| \sum_{a \in F} a - x_0 \right\| < \epsilon \quad (2)$$

for a given $\epsilon > 0$. Since ϵ is arbitrary, we can choose $F'_0 > F_0$ such that for all $F > F'_0$

$$\left\| \sum_{a \in F} a - x_0 \right\| < \frac{\epsilon}{|\alpha|}. \quad (3)$$

Then, by properties of the norm we obtain

$$\begin{aligned} |\alpha| \left\| \sum_{a \in F} a - x_0 \right\| &< \frac{\epsilon}{|\alpha|} \alpha = \epsilon \\ \left\| \alpha \sum_{a \in F} a - \alpha x_0 \right\| &< \epsilon \\ \left\| \sum_{a \in F} \alpha a - \alpha x_0 \right\| &< \epsilon. \end{aligned}$$

Where in the last step we used the fact that F is finite. This proves that $\alpha \sum_{a \in A} a$ converges to $\alpha x_0 = \alpha \sum_{a \in A} a$.

1.2

The hypothesis that $\sum_{a \in A} a$ and $\sum_{b \in B} b$ implies that there exists an F_0^a and F_0^b such that for every $F^a > F_0^a$ and $F^b > F_0^b$ the following holds

$$\left\| \sum_{a \in F^a} a - \sum_{a \in A} a \right\| < \frac{\epsilon}{2} \quad \left\| \sum_{b \in F^b} b - \sum_{b \in B} b \right\| < \frac{\epsilon}{2}. \quad (4)$$

Denote $F_0 = F_0^a \cup F_0^b$, it follows that for every $F > F_0$

$$\begin{aligned} \left\| \sum_{x \in F} x - \sum_{a \in A} a - \sum_{b \in B} b \right\| &= \left\| \sum_{x \in F \cap A} x + \sum_{x \in F \cap B} x - \sum_{a \in A} a - \sum_{b \in B} b \right\| \\ &\leq \left\| \sum_{x \in F \cap A} x - \sum_{a \in A} a \right\| + \left\| \sum_{x \in F \cap B} x - \sum_{b \in B} b \right\| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon. \end{aligned}$$

Because ϵ was arbitrary, we conclude that $\sum_{x \in A \cup B} x \rightarrow \sum_{a \in A} a + \sum_{b \in B} b$.

1.3

Let's start by proving the following proposition:

Proposition 1. *Any converging $\sum_{a \in A} a \rightarrow x$ of positive numbers has at most a countable number of non zero elements. That is, $\sum_{a \in A} a = \sum_{i \in \mathbb{N}} a_i$, meaning that they converge to the same value x .*

Proof. Say that the net converges to M , i.e. $\sum_{a \in A} a = M < \infty$ where for every $a \in A$, $a > 0$. Consider now the sets $S_n = \{a \in A \mid a > \frac{1}{n}\}$, then

$$M \geq \sum_{a \in S_n} a \geq \sum_{a \in S_n} \frac{1}{n} = \frac{N}{n}.$$

As $M < \infty$ so is N which is the cardinality of the set S_n . It follows that

$$\#\{a \in A \mid a > 0\} = \#S = \# \bigcup_{n \in \mathbb{N}} S_n \quad (5)$$

We conclude that A has at most countable number of non zero elements as countable union of finite sets. \square

Let's now prove the (\implies) direction. Given the previously proven statement, we can rewrite the net as countable sum and thus define a corresponding sequence $x_n = \sum_{i=0}^n a_i$ where w.log. we associated every non zero element a of A to an index i so that $a_i = a$. From standard analysis we obtain that every converging increasing sequence is bounded from above, i.e. there exists $N \in \mathbb{R}$ so that $x_n < N$ for every n . It follows that for every finite $F \subset I$

$$\sum_{a \in F} a \leq \sum_{i \in \mathbb{N}} a_i \leq N. \quad (6)$$

We now prove the opposite implication (\impliedby). Assume that $\sup \{\sum_{a \in F} a : F \in \mathcal{F}\} = x_0$. We proceed now by contradiction, suppose that $\sum_{a \in A} a \rightarrow x_0 + t$ for an arbitrary $t > 0$. Let's define now what does it mean for a net to be increasing. Given a set F_0 , it holds that for every $F > F_0$ we have that $\sum_{a \in F} a \geq \sum_{a \in F_0} a$.

By the definition of net convergence for standard set inclusion as order, we obtain that the net $\sum_{a \in A} a$ is increasing. It follows that for every F , $\sum_{a \in F} a \leq x_0 + t$. Moreover, since $\sum_{a \in A} a \rightarrow x_0 + t$, there exists and F_t such that $\forall F > F_t$ we have $\|\sum_{a \in F} a - x_0 - t\| < \frac{t}{2}$. It follows

$$\begin{aligned} \left\| \sum_{a \in F} a - x_0 - t \right\| &\leq 0 \\ \left\| \sum_{a \in F} a - x_0 - t \right\| &= \sum_{a \in F} a - x_0 - t < \frac{t}{2} \\ \sum_{a \in F} a &> x_0 + \frac{t}{2} \end{aligned}$$

Which is a contradiction. As this holds for any arbitrary t , $\sum_{a \in A} a \leq x_0$. Let's conclude the proof by showing that

$$\sup \left\{ \sum_{a \in F} a : F \in \mathcal{F} \right\} = \sum_{a \in A} a = x_0. \quad (7)$$

Take an arbitrary $x < x_0$. By contradiction, assume that $\sup \left\{ \sum_{a \in F} a : F \in \mathcal{F} \right\} = x$. Again, by convergence of the net, there exists a F_0 such that $\forall F > F_0$ we have $\|\sum_{a \in F} a - x_0\| < |x - x_0|$. As both quantities are negative, it follows that $\sum_{a \in F} a - x_0 > x - x_0$ which leads to the contradiction $\sum_{a \in F} a > x$. Combining it with the previous point we get the desired equality.

2 Exercise 2

2.1

Let's define $H' = \bigvee \mathcal{F}$. By theorem 4.13 we have that $\forall h \in H'$, h can be written as $h = \sum_{e \in F} \langle h, e \rangle e$ as F is the basis for H' again by theorem 4.13.

Moreover, for every $x \in H$, we have that by definition $P_F x \in H'$. We define the operator Q acting on x as such

$$Qx := \sum_{e \in F} \langle x, e \rangle e. \quad (8)$$

For Q to be equal to P_F , Qx has to be the unique elements in H' such that $x - Qx \perp H'$. We proceed by taking an orthogonal basis of H such that $\mathcal{E} \subset B$, this basis is guaranteed to exist given the proposition 4.2. By theorem 4.13 again, by trivially noting that $\bigvee H = H$,

x can be represented as $x = \sum_{e \in B} \langle x, e \rangle e$. It follows that

$$\begin{aligned} x - Qx &= \sum_{e \in B} \langle x, e \rangle e - \sum_{e \in F} \langle x, e \rangle e \\ &= \sum_{e \in F} \langle x, e \rangle e + \sum_{e \in B \setminus F} \langle x, e \rangle e - \sum_{e \in F} \langle x, e \rangle e \\ &= \sum_{e \in B \setminus F} \langle x, e \rangle e \end{aligned}$$

We conclude that since B is orthogonal, it follows that $x - Qx \perp H' = \bigvee F$.

2.2

By the previous point, we can write $P_G x = \sum_{e \in G} \langle x, e \rangle e$ for every $G \subset \mathcal{G}$. It follows that

$$\begin{aligned} P_F P_G x &= P_F \left(\sum_{e \in G} \langle x, e \rangle e \right) \\ &= \sum_{e \in G} P_F \langle x, e \rangle e. \\ &= \sum_{e \in G} \sum_{e' \in F} \langle \langle e, x \rangle e, e' \rangle e' \\ &= \sum_{e \in G} \sum_{e' \in F} \langle e, x \rangle \langle e, e' \rangle e' \\ &= \sum_{e \in G \cap F} \langle e, x \rangle e. \end{aligned}$$

Where we used the orthogonality of P_F and the fact that the set F, G are orthonormal.

2.3

Given an arbitrary finite family of disjoint orthonormal basis $(F_n)_{n \in \mathbb{N}}$.

$$P_{\bigcup_{i=1}^n F_i} = P_{\bigcup_{i=1}^{n-1} F_i \cup F_n} = P_{F_j \cup F_n}$$

Where $F_j := \bigcup_{i=1}^{n-1} F_i$. Thus, we just have to prove the above statement for two sets. This follows directly from the linearity of the sum, i.e.

$$P_{F_i} x + P_{F_j} x = \sum_{e \in F_i} \langle x, e \rangle e + \sum_{e \in F_j} \langle x, e \rangle e = \sum_{e \in F_i \cup F_j} \langle x, e \rangle e = P_{F_i \cup F_j} x.$$

For the convergence, we have that for a fixed $\epsilon > 0$, for all $n > n_0$ the following holds

true:

$$\|P_{\bigcup_{i=1}^{\infty} F_i} x - \sum_{e \in \bigcup_{i=1}^n F_i} \langle x, e \rangle e\| = \|P_{\bigcup_{i=1}^n F_i} x - \sum_{i=1}^n \sum_{e \in F_i} \langle x, e \rangle e\| < \epsilon. \quad (9)$$

Equivalently, for the same ϵ , there exists a n'_0 such that for all $n > n_0$

$$\left\| \sum_i^{\infty} P_{F_i} x - \sum_i^n P_{F_i} x \right\| = \left\| \sum_i^{\infty} P_{F_i} x - \sum_i^n \sum_{e \in F_i} \langle e, x \rangle x \right\| < \epsilon \quad (10)$$

By taking $\bar{n} = \max(n_0, n'_0)$ we get that both limits converge to the same value. By uniqueness of the limit we have that

$$P_{\bigcup_{i=1}^{\infty} F_i} x = \sum_{i=1}^{\infty} P_{F_i} x. \quad (11)$$

2.4

We prove by giving a counterexample that $\sum_i^{\infty} P_{F_i} x$ does not converge in the operator norm. Let's define $F_i = e_i$ where $e_i \cap e_j = \emptyset$ and $\|e_i\| = 1$ for every i . Take now $\epsilon = \frac{1}{2}$, then, for every $n > N$

$$\left\| \sum_{i=0}^{\infty} P_{F_i} x - \sum_{i=0}^n P_{F_i} x \right\| = \left\| \sum_{i=n}^{\infty} P_{F_i} x \right\| = 1 > \frac{1}{2}$$

Therefore, for $\epsilon = \frac{1}{2}$ there exists no $n > 0$ such that the difference of the norm converges.

3 Exercise 3

4 Exercise 4

4.1

Let's start noting how the operator S affects the inner product.

$$\langle Sx, y \rangle = \langle (0, x_1, \dots), y \rangle = \sum_{i=1}^{\infty} x_i y_{i+1}$$

We can see that the inner product with x and the adjoint on y must be equal $\langle x, S^* y \rangle = \sum_{i=1}^{\infty} x_i y_{i+1}$ which is the left shift operator

$$S^*(x_1, x_2, \dots) = (x_2, x_3, \dots)$$

4.2

Let's compute now the concatenation of S and its adjoint.

$$SS^*(x_1, x_2, \dots) = S(x_2, x_3, \dots) = (0, x_2, x_3, \dots)$$

Conversely

$$S^*S(x_1, x_2, \dots) = S(0, x_1, x_2, x_3, \dots) = (x_1, x_2, \dots) = x$$

4.3

And we can extend this to S^n and $(S^*)^n$

$$S^n(S^*)^n x = (0^n, x_{n+1}, x_{n+2}, \dots)$$

and similarly

$$(S^*)^n S^n = x$$