

Functional Analysis

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Table Of Contents

I	Vector Spaces	2
1	Banach Spaces	4
1.1	Subspaces	11
1.2	Convexity	12
1.3	Bounded Linear Operators	13
1.4	Three Fundamental Theorems	22
1.5	Quotient Spaces and Direct Sums	28
1.6	The Hahn-Banach Theorem	31
1.7	Reflexivity	41
1.8	Separability	44
1.9	Adjoint of Linear Operators	46
1.10	Projections and Complementary Subspaces	49
1.11	Compact Operators	50
1.12	Bases in Banach Spaces	58
1.13	The Weak Topology	69
1.14	The Weak $*$ Topology	72
2	Hilbert Spaces	79
2.1	Real Inner Product Spaces	79
2.2	Complex Inner Product Spaces	82
2.3	Orthogonality	88
2.4	Optimizing over Convex Sets	89
2.5	The Riesz Representation Theorem	92
2.6	Constructing an Orthonormal Basis	93
2.7	Adjoint on Hilbert Spaces	99

3	Basic Spectral Theory	108
3.1	Spectral Theory for Compact Operator	110
3.2	Spectra of Compact Normal Operators	115
3.3	Strong and Weak Convergence	117
4	Topological Vector Spaces	120
4.1	Basic Theorems	123
4.2	Convexity and Metrizability	128
4.3	Linear Maps	134
4.4	Dual Spaces, and Equicontinuity	139
4.5	Generalizing the Three Fundamental Theorems	145
4.6	Applications of Uniform Boundedness	147
4.7	Quotient Spaces	148
4.8	Limits	149
5	Tensor Products	155
5.1	Bilinear Maps	157
5.2	Equicontinuous Tensor Product	160
5.3	The Equicontinuous Topology in Practice	162
5.4	The Projective Topology	164
5.5	Nuclear Operators	169
5.6	The Trace	170
5.7	Tensor Products	172
6	Vector Valued Integration	175
6.1	The Riesz Calculus	177
6.1.1	Vector-valued integration	177
II	Advanced Operator Theory	182
7	Banach Algebras	183
7.1	Involutions	187
8	Basic Spectral Theory of Banach Algebras	192
8.1	Resolvents	196
8.2	Spectral Radii	199
8.3	Bounded Approximate Identities	201
8.4	The Holomorphic Functional Calculus	207

9	Gelfand Theory	217
9.1	Algebra Homomorphisms and Ideals	217
9.2	The Non-Unital Gelfand Space	229
10	Positivity	232
10.1	Positive Approximate Units	237
10.2	Ideals and Quotients of C^* Algebras	239
10.2.1	Positive Operators	246
11	Spectral Theory for Normal Operators	249
11.1	Resolutions of the Identity	250
11.2	Decomposition of Normal Operators	252
11.3	Von Neumann Algebras	258
11.4	Representations of C^* Algebras	259
12	Unbounded Operators	261
12.1	The Cayley Transform	268
12.2	The Spectral Theory of Unbounded Symmetric Operators .	270
12.3	Operator Semigroups	270
13	Von Neumann Algebras	271
13.1	Spectral Theorem for Normal Operators	271

Part I

Vector Spaces

Functional analysis is the interlace of algebra and analysis, in which algebraic structures are endowed with topological structure. The approach's utility counts for the rapid growth of applications over the past century, be it in partial differential equations, quantum mechanics, statistics, or computing science. The idea of functional analysis emerges when we realize that in mathematics, we are often rarely concerned with a single mathematical object, like a function, a random variable, or a measure, but instead we are concerned with a large class of such objects. To handle all these objects at once, we add both algebraic and analytic structure to this class to make it a vector space with topological structure.

Example. *We rarely analyze a measurable function f in isolation. Instead, we prove theorems about a class of measurable functions defined on a common measure space. If f and g are measurable, then we may consider their addition $f + g$, their multiplication fg , and scaling λf , which are all measurable. Thus the space of measurable functions with a common domain is a vector space. Similarly, the sum and product of two continuous functions on a topological space is continuous, so, we may consider $C[0, 1]$, the space of all continuous scalar-valued functions on the unit interval $[0, 1]$, as a vector space.*

The most common symmetry operations in analysis are scaling, rotation, and reflection. As a result, the most common vector spaces which occur in functional analysis are defined over the real and complex numbers, and we will restrict ourselves to the study of vector spaces over these fields.

Chapter 1

Banach Spaces

The most natural way to associate a space with topological structure is by equipping the space with a metric. On a vector space, there is an even more powerful way of equipping the space with a metric. We can think of elements of a vector space as ‘arrows’ extending from the origin. Thus a natural way to add a topology is to give these arrows a ‘length in themselves’. A function associating a vector with its length is known as a *norm*. More precisely, a *seminorm* on a vector space X is a map $\|\cdot\| : X \rightarrow [0, \infty)$ which is *homogenous*, in the sense that for each $\alpha \in \mathbf{K}$ and $x \in X$, $\|\alpha x\| = |\alpha| \|x\|$, and satisfies the *triangle inequality* $\|x_1 + x_2\| \leq \|x_1\| + \|x_2\|$ for each $x_1, x_2 \in X$. If in addition, we have $\|x\| = 0$ only when $x = 0$, then we say $\|\cdot\|$ is a *norm*. A vector space X equipped with a norm is called a *norm space*. Then X is naturally a metric space if we define $d(x_1, x_2) = \|x_1 - x_2\|$. If X is a *complete* metric space, we say X is a *Banach space*.

On finite dimensional spaces X , there is essentially a unique way to define the size of a function. We say two norms $\|\cdot\|_1$ and $\|\cdot\|_2$ on a vector space X are *comparable* if for each $x \in X$, $\|x\|_1 \sim \|x\|_2$. This is why it suffices for the most part to focus solely on the Euclidean norm when doing analysis on \mathbf{R}^d .

Theorem 1.1. *If X is a finite dimensional vector space, then all norms on X are comparable.*

Proof. If X is finite dimensional, with basis $\{e_1, \dots, e_n\}$, then for any norm $\|\cdot\|$ on X ,

$$\|x\| = \|x_1 e_1 + \dots + x_n e_n\| \leq |x_1| \|e_1\| + \dots + |x_n| \|e_n\| \lesssim (|x_1|^2 + \dots + |x_n|^2)^{1/2}.$$

It follows that, if we equip X with the Euclidean topology with respect to the basis $\{e_i\}$, and consider the set

$$S = \{x \in X : \|x\| = 1\},$$

then S is closed and bounded, and thus by the Heine-Borel theorem, compact. If we define $f : S \rightarrow (0, \infty)$ by setting

$$f(x) = (|x_1|^2 + \cdots + |x_n|^2)^{1/2},$$

then f is continuous in the Euclidean topology and non-vanishing. Thus there is $C > 0$ such that $f(x) \geq C$ for all $x \in S$. But rescaling then shows that for any $x \in X$,

$$(|x_1|^2 + \cdots + |x_n|^2)^{1/2} \geq (1/C)\|x\|.$$

Thus the Euclidean norm and the norm $\|\cdot\|$ are comparable. Since this norm was arbitrary, this completes the proof. \square

On the other hand, there are many different ways to define the ‘size’ of an infinite dimensional vector. For instance, for $f \in C^\infty[0, 1]$, we can consider:

- The L^∞ norm

$$\|f\|_{L^\infty[0,1]} = \max_{t \in [0,1]} |f(t)|.$$

- The L^1 norm

$$\|f\|_{L^1[0,1]} = \int_0^1 |f(t)| \, dt.$$

- The L^2 norm

$$\|f\|_{L^2[0,1]} = \left(\int_0^1 |f(t)|^2 \, dt \right)^{1/2}.$$

- The Sobolev norms

$$\|f\|_{H^n[0,1]} = \sum_{i=0}^n \left(\int_0^1 |D^i f(t)|^2 \, dx \right)^{1/2}.$$

None of these norms is comparable, and they give rise to a rich family of qualitatively different norm spaces.

Example. Let X be a measure space. For each $1 \leq p < \infty$, let $\mathcal{L}^p(X)$ denote the space of all measurable scalar-valued functions f such that

$$\|f\|_{L^p(X)} = \left(\int |f(x)|^p dx \right)^{1/p}.$$

is finite. Minkowski's inequality tells us that $\|\cdot\|_{L^p(X)}$ is a seminorm on $\mathcal{L}^p(X)$. Notice that if u is a function such that $u(x) = 0$ for almost every x , then $\|f\|_{L^p(X)} = \|f + u\|_{L^p(X)}$. In particular, this means that $\|\cdot\|_{L^p(X)}$ is a well defined operation on the quotient space of $\mathcal{L}^p(X)$ by the vector space of functions which are equal to zero almost everywhere. We denote this quotient space by $L^p(X)$. Since $\|f\|_{L^p(X)} = 0$ if and only if f is equal to zero almost everywhere, this implies that $L^p(X)$, equipped with the induced norm $\|\cdot\|$, is a norm space.

Example. Given a measurable function f on a measure space X , we can define the L^∞ seminorm

$$\|f\|_{L^\infty(X)} = \inf\{t > 0 : |f(x)| \leq t \text{ for almost every } x \in X\}.$$

The space of functions with finite L^∞ seminorm is denoted by $\mathcal{L}^\infty(X)$, and the quotient space by the class of functions equal to zero almost everywhere is denoted $L^\infty(X)$. The space $L^\infty(X)$ is then a norm space.

Example. On a compact topological space K , we can consider the family of all continuous, scalar-valued functions with domain K , denoted $C(K)$. The quantity

$$\|f\|_{L^\infty(K)} = \sup\{|f(x)| : x \in K\},$$

gives $C(K)$ the structure of a norm space. More generally, if X is any norm space, we can consider the family $C(K, X)$ of all bounded continuous functions from K to X , with associated norm

$$\|f\|_{C(K, X)} = \sup\{\|f(x)\| : x \in K\}.$$

If X is a Banach space, then $C(K, X)$ is a Banach space.

Example. The most important norm spaces for intuition are the sequence spaces l^p , defined for $1 \leq p < \infty$, and consisting of all sequences $a = \{a_n\}$ such that the norm

$$\|a\|_{l^p} = \left(\sum_{n=1}^{\infty} |a_n|^p \right)^{1/p}$$

is finite, as well as the space l^∞ , consisting of all bounded sequences a , with the norm

$$\|a\|_{l^\infty} = \sup_{n \geq 1} |a_n|.$$

These possess many of the interesting properties of the more general norm spaces $L^p(X)$, but possess fewer of the analytic technicalities required to work with these more general spaces.

Remark. We have performed a particular example of a general construction when moving from the spaces $\mathcal{L}^p(X)$ to the spaces $L^p(X)$. If X is a vector space equipped with a seminorm $\|\cdot\|$, then it is simple to verify that the set

$$X_0 = \{x \in X : \|x\| = 0\}$$

is a subspace of X , and for any $x \in X$ and $x_0 \in X_0$, $\|x\| = \|x + x_0\|$. Thus the seminorm $\|\cdot\|$ is well defined on the quotient space X/X_0 . Moreover, the seminorm is now a *norm* on this space. Thus one can reduce many questions about seminormed spaces to questions about normed spaces. For the special case where $X = \mathcal{L}^p(X)$, the set X_0 is precisely the family of measurable functions f which are equal to zero almost everywhere, and the quotient X/X_0 is precisely the space $L^p(X)$.

It is proved in a first course in real analysis that the spaces $C(K)$ are complete, i.e. since the uniform limit of a family of continuous functions is continuous. Thus $C(K)$ is a Banach space. Let us now that the spaces $L^p(X)$ are complete norm spaces, i.e. Banach spaces.

Theorem 1.2. For any measure space X , $L^p(X)$ is a Banach space.

Proof. We deal for $1 \leq p < \infty$, the case $p = \infty$ being left to the reader. Let $\{f_k\}$ be a Cauchy sequence in $L^p(X)$. Then we can find a subsequence $\{f_{k_i}\}$ such that for each i ,

$$\|f_{k_{i+1}} - f_{k_i}\|_{L^p(X)} \leq 1/2^i.$$

By the monotone convergence theorem, we find that the infinite sum

$$F(x) = \sum_{i=1}^{\infty} |f_{k_{i+1}}(x) - f_{k_i}(x)|$$

is absolutely convergent for almost every $x \in X$. Thus we can define a measurable function f almost everywhere by the formula

$$f(x) = \lim_{i \rightarrow \infty} f_{k_i}(x) = \lim_{i \rightarrow \infty} \sum_{j=1}^i (f_{k_{j+1}} - f_{k_j}).$$

Fatou's lemma and Minkowski's inequality imply that

$$\begin{aligned} \|f - f_{k_i}\|_{L^p(X)} &= \left(\int \left| \lim_{j \rightarrow \infty} f_{k_j}(x) - f_{k_i}(x) \right|^p dx \right)^{1/p} \\ &\leq \liminf_{j \rightarrow \infty} \left(\int |f_{k_j}(x) - f_{k_i}(x)|^p dx \right)^{1/p} \\ &\leq \liminf_{n \rightarrow \infty} \|f_{k_j} - f_{k_i}\|_{L^p(X)} \leq 1/2^{i-1}. \end{aligned}$$

Thus the sequence $\{f_{k_i}\}$ converges to f in the $L^p(X)$ norm. But since $\{f_k\}$ is Cauchy, this means that $\{f_k\}$ converges to f in the $L^p(X)$ norm as well. Thus Cauchy sequences converge in $L^p(X)$, and this means $L^p(X)$ is complete. \square

Remark. Studying Banach spaces is not too much more general than studying norm spaces. Similar to the fact that every metric space has a completion, given any norm space X , we can always find a Banach space \tilde{X} containing X as a dense subset, which is unique up to isometry. One can view the elements of $\tilde{X} - X$ as 'asymptotic' elements of X , since they correspond to the limits of Cauchy sequences of X . For instance, if we equip $C[0, 1]$ with the L^1 norm induced by the Lebesgue measure, then $C[0, 1]$ is an incomplete norm space. The completion of $C[0, 1]$ with respect to this norm is the space $L^1[0, 1]$ of integrable functions. Thus the behaviour of integrable functions can be thought of as representing the asymptotic integrability properties of a family of continuous functions, which we are familiar with integrating from our first years of university.

The examples above provide most of the intuition we will need for the basic Banach space theory. But it is useful to know other examples for applications in other areas of analysis.

Example. For any Hausdorff space X , let $M(X)$ denote the family of finite Borel measures on X . We can define the total variation norm on X by setting, for a measure μ on X , $\|\mu\|_{M(X)} = |\mu|(X)$. Then $M(X)$ becomes a Banach space under this norm, which can be proved in a manner similar to the proof that $L^1(X)$ is complete, by taking a rapidly decaying subsequence and proving it converges to a measure in the total variation norm.

Example. Let K be a compact metric space. For each $0 < p \leq 1$, we say a scalar-valued function f on K is Lipschitz of order p if $|f(x) - f(y)| \lesssim d(x, y)^p$ for each $x, y \in K$. The set of such functions forms a dense subspace $\text{Lip}_p(K)$ of $C(K)$. For each $f \in \text{Lip}_p[0, 1]$, we define the Lipschitz norm

$$\|f\|_{\text{Lip}_p(K)} = \|f\|_{L^\infty(K)} + \sup \frac{|f(x) - f(y)|}{d(x, y)^p}.$$

This norm makes $\text{Lip}_p(K)$ into a Banach space. To see this, consider a Cauchy sequence $\{f_n : n \geq 1\}$ in $\text{Lip}_p(K)$. Then the completeness of $L^\infty(K)$ shows there exists $f \in L^\infty(K)$ such that $f_n \rightarrow f$ in the L^∞ norm, and it is not too difficult to argue from this that $f \in \text{Lip}_p(K)$, and that $f_n \rightarrow f$ in the $\text{Lip}_p(K)$ norm.

Example. If K is a compact subset of \mathbf{R}^d , then we define $C^n(K)$ to be the space of all k -times continuously differentiable functions on K , with the norm

$$\|f\|_{C^n(K)} = \max_{|\alpha| \leq n} \|D^\alpha f\|_{L^\infty(K)}.$$

Then $C^n(K)$ is a Banach space, the proof of this fact being very similar to the proof that $\text{Lip}_p(K)$ is a Banach space.

These are the main examples of norm spaces measuring smoothness where a completion is unnecessary. When measuring the smoothness of a function using some integrability condition, a completion is necessary, and interpreting this completion leads to the discussion of weak smoothness.

Example. Let K be a compact subset of \mathbf{R}^d , and define $\mathcal{W}^{n,p}(K)$ to be the space of all $f \in C^n(K)$ such that for any multi-index α with $|\alpha| \leq n$, $D^\alpha f \in L^p(K)$, and equip $\mathcal{W}^{n,p}(K)$ with the norm

$$\|f\|_{\mathcal{W}^{n,p}(K)} = \sup_{|\alpha| \leq n} \|D^\alpha f\|_{L^p(K)}.$$

Then $\mathcal{W}^{n,p}(K)$ is a norm space, but is not complete. The completion of this space is the Sobolev space $W^{n,p}(K)$, and elements of this space can be identified with measurable functions possessing weak, or distributional derivatives in $L^p(K)$ up to order n .

Let X be a norm space. It is easy to see that the addition map is jointly continuous in each variable, as is scaling. The norm itself it seen to be a continuous $[0, \infty)$ valued function. For a fixed $x_0 \in X$, the translation map $x \mapsto x + x_0$ is a homeomorphism of X , and for $\lambda \neq 0$, $x \mapsto \lambda x$ is also a homeomorphism of X .

We can develop the theory of series in a norm space, i.e. a sum converges if it's partial sums converge. Given a sequence $\{x_n\}$. We say the sequence is absolutely summable if $\sum \|x_n\| < \infty$. The same proof as for \mathbf{R} shows that such a sequence is *unconditionally summable*, i.e. that for each permutation $\pi : \mathbf{N} \rightarrow \mathbf{N}$,

$$\sum_{n=1}^{\infty} x_{\pi(n)} = \sum_{n=1}^{\infty} x_n.$$

Instead of defining a Banach space in terms of Cauchy sequences, we could also define a Banach space as a space in which every absolutely summable series converges.

Remark. Note that, unlike sequences in \mathbf{R}^n , in *any* infinite dimensional Banach space X there are sequences which are unconditionally summable, but *not absolutely summable*. This is a result of A. Dvoretzky and C.A. Rogers. For a particular example, consider the sequence $\{e_n\}$ in l^∞ , where e_n is the sequence equal to zero everywhere except the n th position, where it takes the value one. Set $x_n = e_n/n$. Then the sequence $\{x_n\}$ is not absolutely summable, yet it is unconditionally summable.

Before we move on to more interesting concepts, let us introduce some notation and describe some easily proved properties of Banach spaces. For any norm space X , we let B_X denote the closed unit ball in X , and S_X the

unit sphere, i.e.

$$B_X = \{x \in X : \|x\| \leq 1\} \quad \text{and} \quad S_X = \{x \in X : \|x\| = 1\}.$$

Given two sets A and B , we let $A + B = \{a + b : a \in A, b \in B\}$. Then for each $a \in X$, $a + B_X$ is the closed unit ball centered at a . Similarly, we can define $A - B = \{a - b : a \in A, b \in B\}$, and for each $\alpha \in k$, $\alpha A = \{\alpha a : a \in A\}$.

1.1 Subspaces

If X_0 is a vector subspace of a norm space X , then X_0 inherits the property of being a norm space from X . But if X is a Banach space, then X_0 will only be complete with this norm when X_0 is a *closed* subspace of X . Here are some examples.

Example. Let c_0 be the subspace of l^∞ consisting of the family of all sequences $\{x_n\}$ such that $\lim_{n \rightarrow \infty} x_n = 0$. Then c_0 is a closed subspace of l^∞ , and is thus a Banach space. The space c_{00} of all sequences $\{x_n\}$ which are only non-zero for finitely many values is a subspace of c_0 , but it is not closed, and therefore not a Banach space. In fact, c_{00} is dense in l^p for all $1 \leq p < \infty$, and dense in c_0 , but not dense in l^∞ (its closure is c_0).

Example. Let \mathbf{T} be the interval $[-\pi, \pi)$ equipped with the Lebesgue measure. For each $f \in L^p(\mathbf{T})$, and any integer $n \in \mathbf{Z}$, we define

$$\hat{f}(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-nix} dx.$$

Hölder's inequality shows that

$$|\hat{f}(n)| \leq \|f\|_{L^1(\mathbf{T})} \leq \|f\|_{L^p(\mathbf{T})}$$

for each $n \in \mathbf{Z}$. In particular, this means the set

$$H^p(\mathbf{T}) = \{f \in L^p(\mathbf{T}) : \hat{f}(n) = 0 \text{ if } n < 0\}$$

is closed in $L^p(\mathbf{T})$, and is therefore a Banach space. These are the Hardy spaces on \mathbf{T} . They can be identified with a family of holomorphic functions on the unit disk under the identification of f with the analytic function

$$u(z) = \sum_{n=0}^{\infty} \hat{f}(n) z^n,$$

which converges for $|z| < 1$ since $\{\hat{f}(n)\}$ is a bounded sequence. The family of all analytic functions obtained in this way can be described as the space

$$H^p(\mathcal{D}) = \left\{ f \in \mathcal{O}(\mathbf{D}^\circ) : \left(\sup_{0 < r < 1} \int_{|z|=r} |f(w)|^p dw \right)^{1/p} < \infty \right\},$$

though proving these spaces are identified requires some more powerful tools in harmonic analysis. But one can prove quite simply that $H^p(\mathcal{D})$ is a Banach space with the norm

$$\|f\|_{H^p(\mathcal{D})} = \sup_{0 < r < 1} \left(\int_{|z|=r} |f(w)|^p dw \right)^{1/p},$$

if we take for granted Cauchy's integral formula.

If X_0 is a subspace of X , then $\overline{X_0}$ will be a *closed subspace* of X . For a set $E \subset X$, we let $\langle E \rangle$ denote the smallest subspace of X containing E , the *span* of E , and $[E]$ the smallest *closed* subspace, the *closed span* of E .

1.2 Convexity

A critical notion in functional analysis is *convexity*. A set $E \subset X$ is *convex* if for each $x, y \in E$ and $\lambda \in (0, 1)$, $\lambda x + (1 - \lambda)y \in E$. A set E is *balanced* if $\alpha E \subset E$ for each $|\alpha| \leq 1$, and *symmetric* if $-E = E$. And a set E is *absorbing* if, for each $x \in X$, there exists t such that for $|\alpha| \geq t$, $x \in \alpha E$. As an example, the unit ball B_X is closed, convex, and absorbing. In the future, we will make heavy use of the following result.

Theorem 1.3. *Every closed, convex, absorbing set in a Banach space contains a neighbourhood of the origin.*

Proof. Let $E \subset X$ be a closed, convex, absorbing set. Then $E \cap (-E)$ is closed, convex, and absorbing, so we may assume without loss of generality that E is symmetric. It suffices to show E° is nonempty, for then $E^\circ/2 + (-E^\circ)/2$ is a neighbourhood of the origin contained in E . Now assume $E^\circ = \emptyset$. This means that for each n , $F_n = (nE)^\circ$ is an open, dense set. Thus $\bigcap F_n$ is dense. But this is impossible by the Baire category theorem, since $\bigcup nE = X$. Thus we conclude $E^\circ \neq \emptyset$. \square

For each set $E \subset X$, we let $\text{co}(E)$ denote the smallest convex subset of X containing E . This is the *convex hull* of E .

1.3 Bounded Linear Operators

A natural object of study in linear algebra is to understand the family of linear maps between two vector spaces X and Y . In the theory of norm spaces, we want to understand the family of *continuous* linear maps. As the last part of the next theorem shows, it is also natural to call these linear maps *bounded* linear maps.

Theorem 1.4. *Let X and Y be norm spaces, and $T : X \rightarrow Y$ a linear map. Then the following are equivalent:*

- *T is continuous.*
- *T is continuous at $0 \in X$.*
- *T is uniformly continuous.*
- *There exists $M \geq 0$ such that $\|Tx\| \leq M\|x\|$ for all $x \in X$.*

Proof. We leave the proof of the equivalence of (1), (2), and (3) to the reader. If T is continuous at the origin, then in particular, since $T(0) = 0$, for each $\varepsilon > 0$, there exists $\delta > 0$ such that if $\|x\| \leq \delta$, $\|Tx\| \leq \varepsilon$. But this means that $\|Tx\| \leq (\varepsilon/\delta)\|x\|$ if $\|x\| \leq \delta$, and by scaling an arbitrary x , one sees that this inequality actually holds for all $x \in X$. Conversely, if M exists such that $\|Tx\| \leq M\|x\|$, and $\varepsilon > 0$, and we set $\delta = \varepsilon/M$, then if $\|x\| \leq \delta$, $\|Tx\| \leq \varepsilon$, so T is continuous at the origin. \square

We let $B(X, Y)$ denote the class of bounded linear operators from X to Y . For each such operator, we define the *operator norm*

$$\|T\| = \sup_{x \neq 0} \frac{\|Tx\|}{\|x\|}.$$

This quantity is finite if and only if the operator is continuous. One can verify that this definition gives $B(X, Y)$ the structure of a norm space, and moreover, if Y is a Banach space, then $B(X, Y)$ is a Banach space. Moreover, given $T \in B(X, Y)$ and $S \in B(Y, Z)$, we can form the composition operator $S \circ T \in B(X, Z)$, and one verifies that

$$\|S \circ T\| \leq \|S\| \|T\|.$$

Thus spaces of operators have even more algebraic and analytic structure than norm spaces. This structure is heavily exploited in the theory of *operator algebras*, covered later in these notes.

Example. If Y is not a Banach space, then $B(X, Y)$ can fail to be a Banach space. For instance, if Y is c_{00} equipped with the same norm as l_1 , then $B(l_1, Y)$ is not a Banach space. For instance, if

$$T_n(a) = \sum_{k=1}^n \frac{1}{k^2} \left(\sum_{i=k}^{\infty} a_i \right) e_k,$$

then $\|T_n - T_{n+m}\| \leq \sum_{k=n}^{\infty} (1/k)^2$, so $\{T_n\}$ is Cauchy. However, the limit of these sequence of operators is the map

$$T(a) = \sum_{k=1}^{\infty} \frac{1}{k^2} \left(\sum_{i=k}^{\infty} a_i \right) e_k$$

which is an element of $B(l_1, l_1)$, but not an element of $B(l_1, Y)$.

If $\{T_n\}$ is a sequence of operators in $B(X, Y)$ which converges in the operator norm to an operator T , then it is obvious that $Tx = \lim_{n \rightarrow \infty} T_n x$ for each $x \in X$. Pointwise convergence does not imply convergence in the operator norm, as the next example shows.

Example. Recall the Banach space c_0 , and define a sequence of operators $T_n : c_0 \rightarrow \mathbf{K}$ by letting $T_n(a) = a_n$. Then each T_n is a bounded operator, with $\|T_n\| = 1$. Thus the sequence $\{T_n\}$ does not converge to zero in the operator norm. However, for each $a \in c_0$, $\lim_{n \rightarrow \infty} T_n(a) = 0$, so the sequence $\{T_n\}$ does converge pointwise to zero.

In the example above, we would say $\{T_n\}$ converges in the *strong operator topology*, but does not converge in the *norm topology*, a concept we return to later in these notes.

The theory of bounded operators for finite dimensional norm spaces is effectively trivial.

Theorem 1.5. Every linear map from a finite dimensional norm space X to a norm space Y is bounded.

Proof. Let $\{e_1, \dots, e_d\}$ be a basis for X , for which, without loss of generality, we may assume $\|e_i\| = 1$ for each i . Define, for each $x \in X$ with $x = a_1 e_1 + \dots + a_d e_d$,

$$|x| = (|a_1|^2 + \dots + |a_d|^2)^{1/2}.$$

Notice that the triangle inequality implies that

$$\|x\| \leq |a_1| + \cdots + |a_d| \leq \sqrt{d} (|a_1|^2 + \cdots + |a_d|^2)^{1/2}.$$

Thus $\|\cdot\|$ is continuous with respect, to the topology induced by $|\cdot|$. If S is the unit sphere with respect to the norm $|\cdot|$, then the Heine-Borel theorem implies that S is compact, and in particular, $\|\cdot\|$ attains a maximum and a minimum on S . In particular, since $\|x\| \neq 0$ for each $x \in S$, this implies that there is $\varepsilon > 0$ such that $\|x\| \geq \varepsilon$ for each $x \in S$. And rescaling thus shows that $\|x\| \geq \varepsilon|x|$ for each $x \in X$. In particular, this means that $|\cdot|$ and $\|\cdot\|$ are comparable. In particular, T is continuous with respect to $\|\cdot\|$ if and only if it is continuous with respect to $|\cdot|$. And we then find that for any $x = a_1 e_1 + \cdots + a_d e_d$, the triangle inequality implies

$$\begin{aligned} \|Tx\| &\leq |a_1| \|Te_1\| + \cdots + |a_d| \|Te_d\| \\ &\leq (|a_1| + \cdots + |a_d|) \max \|Te_i\| \\ &\leq \sqrt{d} |x| \max \|Te_i\|. \end{aligned}$$

Thus T is a continuous linear map. □

Conversely, if X is infinite dimensional, and $Y \neq 0$, then there exist discontinuous linear maps from X to Y . For instance, if we consider a basis \mathcal{B} for X containing at least countably many elements $\{e_1, e_2, \dots\}$, such that $\|e_i\| = 1$ for each i , and we find $y \neq 0$ is in Y , then we can define a linear map such that $T(e_i) = i \cdot y$, and $T(f) = 0$ for each $f \in \mathcal{B}$ with $f \neq e_i$ for each i . Then T is unbounded since $\|Te_i\| \geq i\|e_i\|$ for each $i > 0$.

Remark. A key component of the proof above was the fact that X possessed a norm whose respective topology satisfied the Heine-Borel property. If X is infinite dimensional, no such norm can exist. This can be shown by showing that for any norm $\|\cdot\|$ on an infinite dimensional space X , and any n , there is a countable collection $\{x_1, x_2, \dots\} \subset S_X$ such that $\|x_i - x_j\| \geq 1$ for $i \neq j$. Clearly this sequence can have no accumulation points. We can define such a sequence inductively. Given $\{x_1, \dots, x_n\}$, let $X_n = \langle x_1, \dots, x_n \rangle$. Then X_n is a finite dimensional norm space, hence a Banach space, hence closed in X . In particular, if $y \notin X_n$, then $d(X_n, y) > 0$. If $\alpha = d(X_n, y)$, then $d(X_n, y/\alpha) = 1$. But this means that $\|x_i - y/\alpha\| \geq 1$ for each $i \in \{1, \dots, n\}$, so we can set $x_{n+1} = y/\alpha$.

We say a map $T : X \rightarrow Y$ between two norm spaces is an *isomorphism* if for each $x \in X$, $\|Tx\| \sim \|x\|$. In particular, this implies T is continuous and injective, but importantly, *not necessarily surjective*. We say X is *embedded* in Y . If T is surjective, we can define an inverse map $T^{-1} : Y \rightarrow X$, which is continuous, and we then say X and Y are isomorphic. Note that if X is a Banach space, then $T(X)$ is also a Banach space. In most other areas of math, an isomorphism has to be surjective, but unfortunately, the definition of isomorphism above has become standardized in Banach space theory. A stronger notion than an isomorphism is an *isometry*, which is a map $T : X \rightarrow Y$ such that $\|Tx\| = \|x\|$ for all $x \in X$. Again, T need not be surjective, and we say X has been *embedded* in Y . If T is surjective, T^{-1} is also an isometry, and we say X and Y are isometrically isomorphic. Isomorphic spaces have many of the same properties, but in order to transfer all properties about norm spaces, one really needs an isometry.

Example. Let c be the subspace of l^∞ consisting of all convergent, bounded sequences. Then c is a closed subspace, and thus a Banach space. In fact, c is isomorphic to c_0 , since we can define an operator $T : c_0 \rightarrow c$ by setting

$$T(a) = (a_0 + a_1, a_0 + a_2, \dots).$$

We have $\|Ta\|_\infty \leq 2\|a\|_\infty$, so T is continuous. Furthermore, T is invertible, with

$$T^{-1}(b) = \left(\lim_{n \rightarrow \infty} b_n, b_0 - \lim_{n \rightarrow \infty} b_n, b_1 - \lim_{n \rightarrow \infty} b_n, \dots \right),$$

and $\|T^{-1}(b)\|_\infty \leq 2\|b\|_\infty$. Thus we conclude

$$(1/2)\|a\|_\infty \leq \|Ta\|_\infty \leq 2\|a\|_\infty,$$

and so c and c_0 are isomorphic. Nonetheless, these spaces are not isometric. One property that c_0 has, but c does not have, is that if $a \in S_{c_0}$, then there are $b, c \in S_{c_0}$ with $b \neq c$ such that $a = (b + c)/2$. In the language of convexity, we would say that S_{c_0} has no extreme points. To see why, we define

$$b_n = \begin{cases} a_n & : |a_n| \geq 1/2 \\ a_n/2 & : |a_n| < 1/2 \end{cases} \quad \text{and} \quad c_n = \begin{cases} a_n & : |a_n| \geq 1/2 \\ 3a_n/2 & : |a_n| < 1/2 \end{cases}.$$

Clearly $a = (b + c)/2$, and $\|b\|_\infty = \|c\|_\infty = 1$. Since $\lim_{n \rightarrow \infty} a_n = 0$, eventually $|a_n| \leq 1/2$, and so $b_n \neq c_n$. On the other hand, the sequence $a = (1, 1, \dots)$ lies in S_c , yet it $b, c \in S_c$ satisfy $a = (b + c)/2$, then $b = c = a$.

Linear operators into \mathbf{K} are given a special name, they are known as *linear functionals*, and form the simplest class of linear operators. The space $B(X, \mathbf{K})$ is then known as the *dual space* of X , denoted by X^* . Given $x^* \in X^*$ and $x \in X$, we often denote $x^*(x)$ by $\langle x^*, x \rangle$, and the definition of the operator norm implies that

$$|\langle x^*, x \rangle| \leq \|x^*\| \|x\|.$$

More generally, for two Banach spaces, the existence of a bounded linear map $T : Y \rightarrow X^*$ is equivalent to the existence of a bilinear scalar-valued map from $X \times Y$, also called a *pairing* of X and Y , the image of $x \in X$ and $y \in Y$ we might denote as $\langle x, y \rangle$, such that

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

Thus in the sequel we will define maps into X^* by bilinear maps.

Example. Let X be a measure space. For any $1 \leq p \leq \infty$, if q is the conjugate of p , then we have an isometry from $L^q(X) \rightarrow L^p(X)^*$ induced by the bilinear pairing

$$\langle f, g \rangle = \int_X f(x)g(x) dx$$

for $f \in L^p(X)$ and $g \in L^q(X)$. Hölder's inequality justifies that $\|Tg\|_{L^p(X)^*} = \|g\|_{L^q(X)}$, so that the correspondence is an isometry.

In many cases, this isometry is surjective, which means we can identify $L^p(X)^*$ with $L^q(X)$. To begin with, assume first that X is finite, and $1 \leq p < \infty$. Then for any linear functional $\lambda \in L^p(X)^*$, we can define a complex / signed measure μ on X such that for any set $E \subset X$,

$$\mu(E) = \lambda(1_E).$$

The measure μ is absolutely continuous with respect to the measure on X , and so by the Radon Nikodym theorem, there exists $g \in L^1(X)$ such that $\mu = dg$. But this means that for any simple function s ,

$$\lambda(s) = \int s(x)g(x) dx.$$

Since simple functions are dense, by continuity, we find that for any $f \in L^p(X)$,

$$\lambda(f) = \int f(x)g(x) dx.$$

This guarantees that we actually have $g \in L^q(X)$, and thus the isometry is surjective.

This result continues to be true if X is σ -finite instead of being just finite, i.e. assuming that there is an increasing family of finite subsets $\{X_i\}$ of X with $X = \lim_i X_i$. For each i , we have a natural decomposition of $L^p(X)$ into $L^p(X_i) \oplus L^p(X_i^c)$ and so any linear functional $\lambda \in L^p(X)^*$ restricts to a linear function on $L^p(X_i)^*$, and thus corresponds to a function $g_i \in L^p(X)$ supported on X_i with $\|g_i\|_{L^q(X)} \leq \|\lambda\|$ for all i . Clearly g_{i+1} is an extension of g_i to X_{i+1} , and so we see that we can define $g = \lim_i g_i$ on X . By monotone convergence we have $g \in L^q(X)$, and for any $f \in L^p(X)$,

$$\lambda(f) = \int f(x)g(x) dx.$$

Thus if X is σ finite and $1 \leq p < \infty$, then $L^p(X)^*$ is isometric to $L^q(X)$.

Finally, suppose X is a general measure space, and $1 < p < \infty$. For each $\lambda \in L^p(X)^*$ and any measurable set $A \subset X$, we have a functional $\lambda_A \in L^p(X)^*$ given by

$$\lambda_A(f) = \lambda(f \cdot 1_A).$$

Then if $1 \leq p < \infty$, then

$$\|\lambda_{A \cup B}\| = (\|\lambda_A\|^q + \|\lambda_B\|^q)^{1/q}.$$

The density of functions with finite measure support in $L^p(X)$ for $1 \leq p < \infty$ justifies that in that range,

$$\|\lambda\| = \sup_{|A| < \infty} \|\lambda_A\|.$$

For $1 < p < \infty$, if $\|\lambda_A\| \geq \|\lambda\| - \varepsilon$, then

$$\|\lambda\| = (\|\lambda_A\|^q + \|\lambda_{A^c}\|^q)^{1/q}$$

which means that

$$\|\lambda - \lambda_A\| = \|\lambda_{A^c}\| = (\|\lambda\|^q - \|\lambda_A\|^q)^{1/q} \leq q \|\lambda\|^{1-1/q} \cdot \varepsilon^{1/q}.$$

But this means that we may find $X_0 \subset X$, where X_0 is σ finite, such that $\lambda = \lambda_{X_0}$, and we can apply the σ finite case to conclude that λ is induced by some element of $L^q(X_0)$.

On the other hand, if X is not sigma finite, then $L^1(X)^*$ need not be isometric to $L^\infty(X)$. One can remedy this by defining a larger class of functions, called the locally measurable functions, and consider those functions that are locally bounded almost everywhere. But this is technical, and does not often arise in practice.

On the other hand, the space $L^\infty(X)^*$ is almost always crazy. It contains $L^1(X)$. But if μ is a finite measure absolutely continuous with respect to the measure on X , then we can define a continuous functional on $L^\infty(X)$ by setting

$$f \mapsto \int_X f(x) d\mu(x).$$

For σ -finite measure spaces X , we can identify $L^\infty(X)^*$ with the family of finitely additive set functions on X which are absolutely continuous with respect to the measure on X . For non σ -finite measure spaces, we can obtain a similar identification by considering locally absolutely continuous finitely additive set functions. Since finitely additive set functions can behave in many nasty ways, the space $L^\infty(X)^*$ is not a space people like to spend a lot of time in.

Example. The last example justifies the existence of an isometry $l^1 \rightarrow (l^\infty)^*$, which is not surjective. It restricts to a map $l^1 \rightarrow c_0^*$, which remains an isometry. Moreover, this isometry is actually surjective. Indeed, if $\lambda \in c_0^*$, then we can define a sequence $\{b_n\}$ such that $b_n = \lambda(e_n)$. Then $\{b_n\}$ lies in l^1 , since

$$\begin{aligned} |b_1| + \cdots + |b_n| &= \lambda\left(\overline{b_1}/|b_1| \cdot e_1 + \cdots + \overline{b_n}/|b_n| \cdot e_n\right) \\ &\lesssim \|\overline{b_1}/|b_1| \cdot e_1 + \cdots + \overline{b_n}/|b_n| \|_{l^\infty} \\ &= 1, \end{aligned}$$

and since this bound is independent of n , we can take $n \rightarrow \infty$. Now certainly $\lambda(a) = \langle a, b \rangle$ for any $a \in c_{00}$. But c_{00} is dense in c_0 , which justifies that $\lambda(a) = \langle a, b \rangle$ for any $a \in c_0$.

Example. The Riesz representation theorem says that for any compact Hausdorff space K , the space $C(K)^*$ is isometric to the space of finite Radon measures $M(K)$ on K , where for $\mu \in M(K)$ and $f \in C(K)$, we have

$$\langle f, \mu \rangle = \int f(x) d\mu(x).$$

It is clear that if $\lambda \in C(K)^*$ is induced by some measure μ , then for any $U \subset K$, we have

$$\mu(U) = \inf\{\lambda(f) : f \in C(K) \text{ and } 1_U \leq f\}.$$

The Riesz representation theorem then rests on justifying that for any $\lambda \in C(K)^*$, the definition above gives a finite Radon measure μ .

Since $d(x, 0) = \|x\|$, the Hahn-Banach theorem justifies that there is $x^* \in B_{X^*}$ such that

$$\langle x, x^* \rangle = \|x\|.$$

Thus one can measure the norm of an element of X by testing it against linear functionals, a fact that is often useful since linear things are often easier to analyse than sublinear things. On the other hand, it is not necessarily true that for any $x^* \in X^*$, there exists $x \in B_X$ with

$$\langle x, x^* \rangle = \|x^*\|,$$

though certainly we have

$$\sup_{\|x\| \leq 1} \langle x, x^* \rangle = \|x^*\|.$$

Such functionals are called *norm attaining*. But not all functionals are norm attaining.

Example. Let $x^* \in c_0^*$ be given by

$$x^*(a) = \sum_{n=1}^{\infty} 2^{-n} a_n.$$

Then $\|x^*\| = 1$, yet $|x^*(a)| < 1$ for any $a \in c_0$ with $\|a\| \leq 1$. Thus x^* is not a norm attaining linear functional.

Given a bounded linear map $T : X \rightarrow Y$, we have a natural linear map $T^* : Y^* \rightarrow X^*$ given by the relation

$$\langle T^* y^*, x \rangle = \langle y^*, Tx \rangle.$$

The map T^* is called the *adjoint* of T . If T is surjective, then it is easy to see that T^* is injective. Similarly, if T^* is surjective, then T is injective. But the converse of either of these statements is not true in general. But if T is an isomorphism, then T^* will also be an isomorphism, and if T is an isometry, then T^* will also be an isometry.

The duals of direct sums are easy to analyze.

Theorem 1.6. *If X_1, \dots, X_n are norm spaces, then $(X_1 \oplus \dots \oplus X_n)^*$ is isomorphic to $X_1^* \oplus \dots \oplus X_n^*$. If we give $X_1 \oplus \dots \oplus X_n$ the norm $l^p(X_1 \oplus \dots \oplus X_n)$, then $(X_1 \oplus \dots \oplus X_n)^*$ is isometric to $l^q(X_1 \oplus \dots \oplus X_n)$, where p and q are conjugate duals.*

Proof. Certainly any $\gamma \in (X_1 \oplus \dots \oplus X_n)^*$ induces unique $\gamma_1 \in X_1^*, \dots, \gamma_n \in X_n^*$ such that

$$\gamma(x_1 \oplus \dots \oplus x_n) = \gamma_1(x_1) + \dots + \gamma_n(x_n),$$

so that we have a natural linear bijection from $(X_1 \oplus \dots \oplus X_n)^*$ to $X_1^* \oplus \dots \oplus X_n^*$. We have $\|\gamma_1\|, \dots, \|\gamma_n\| \leq \|\gamma\|$, so this bijection is an isomorphism. By Hölder's inequality,

$$\begin{aligned} |\gamma_1(x_1) + \dots + \gamma_n(x_n)| &\leq \|\gamma_1\| \|x_1\| + \dots + \|\gamma_n\| \|x_n\| \\ &\leq (\|\gamma_1\|^q + \dots + \|\gamma_n\|^q)^{1/q} (\|x_1\|^p + \dots + \|x_n\|^p)^{1/p} \\ &\leq \|\gamma_1 \oplus \dots \oplus \gamma_n\|_{l^q(X_1^* \oplus \dots \oplus X_n^*)} \|x_1 \oplus \dots \oplus x_n\|_{l^p(X_1 \oplus \dots \oplus X_n)}. \end{aligned}$$

Thus $\|\gamma\| \leq \|\gamma_1 \oplus \dots \oplus \gamma_n\|_{l^q(X_1^* \oplus \dots \oplus X_n^*)}$. Conversely, picking $x_1 \in X_1, \dots, x_n \in X_n$ such that for each $i \in \{1, \dots, n\}$, $\|x_i\| = \|\gamma_i\|^{q-1}$, and $|\gamma_i(x_i) - \|\gamma_i\|^q| \leq \varepsilon$, gives

$$\begin{aligned} \frac{|\gamma_1(x_1) + \dots + \gamma_n(x_n)|}{(\|x_1\|^p + \dots + \|x_n\|^p)^{1/p}} &\geq \frac{\|\gamma_1\|^q + \dots + \|\gamma_n\|^q}{(\|\gamma_1\|^q + \dots + \|\gamma_n\|^q)^{1/p}} - O(\varepsilon) \\ &= (\|\gamma_1\|^q + \dots + \|\gamma_n\|^q)^{1/q} - O(\varepsilon). \end{aligned}$$

Taking $\varepsilon \rightarrow 0$ proves the isometry. \square

The duals of quotient spaces require some additional technology to analyze. Given a norm space X and $A \subset X$, we let

$$A^\perp = \{x^* \in X^* : \langle a, x^* \rangle = 0 \text{ for all } a \in A\},$$

and for $B \subset X^*$, we set

$${}^\perp B = \{x \in X : \langle x, b \rangle = 0 \text{ for all } b \in B\}.$$

These are the *annihilators* of A and B respectively.

Theorem 1.7. *Let X be a norm space, let $A \subset X$, and let $B \subset X^*$. Then A^\perp and ${}^\perp B$ are closed subspaces of X and X^* , and ${}^\perp(A^\perp)$ is equal to $[A]$, the closed linear space of A .*

Proof. We verify that ${}^\perp(A^\perp) = [A]$. Certainly $[A] \subset {}^\perp(A^\perp)$. Conversely, since $[A]$ is closed and convex, for any $x \in X - A$, we can find $x^* \in X^*$ containing $[A]$ in its kernel, but with $x^*(x) \neq 0$. But then $x^* \in A^\perp$, but x does not annihilate x^* , so $x \notin {}^\perp(A^\perp)$. \square

Theorem 1.8. *Let X be a norm space, and $X_0 \subset X$ a subspace. Then X_0^* is isometric to X^*/X_0^\perp .*

Proof. Certainly we have a map from $T : X^* \rightarrow X_0^*$, whose kernel is X_0^\perp , which is surjective thanks to the Hahn-Banach theorem, and thanks to that same theorem, also satisfies

$$\|Tx^*\| = \inf_{x_0^* \in X_0^\perp} \|x^* + x_0^*\|,$$

which completes the proof. \square

If $X_0 \subset X$ is a *closed subspace*, we can consider X/X_0 , and in particular, $(X/X_0)^*$.

Theorem 1.9. *Let X be a norm space, and $X_0 \subset X$ a closed subspace. Then $(X/X_0)^*$ is isometric to X_0^\perp .*

Proof. The linear quotient map $\pi : X \rightarrow X/X_0$ has an adjoint $\pi^* : (X/X_0)^* \rightarrow X^*$, and for any $\lambda \in (X/X_0)^*$, $\pi^*\lambda \in X_0^\perp$ since if $x_0 \in X_0$,

$$(\pi^*\lambda)(x_0) = \lambda(\pi(x_0)) = \lambda(0) = 0.$$

Moreover, π^* is an isometry. Conversely, the first isomorphism theorem tells us that the image of π^* is X_0^\perp , so we conclude that $(X/X_0)^*$ is isomorphic to X_0^\perp . \square

1.4 Three Fundamental Theorems

We now turn to fundamental results which are a consequence of the completeness of a Banach space, in particular, the Baire category theorem. These are the *open mapping theorem*, the *uniform boundedness principle*, and the *closed graph theorem*. We will prove these three theorems as a consequence of a lemma called Zabreiko's Lemma.

Lemma 1.10. *Every countably subadditive seminorm on a Banach space is continuous.*

Proof. Let X be a Banach space, and $\rho : X \rightarrow [0, \infty)$ a countably subadditive seminorm. Our goal is to find $s > 0$ and $\varepsilon > 0$ such that $\rho(x) < s$ whenever $\|x\| < \varepsilon$, because it would then follow by homogeneity that for any $x \in X$,

$$\rho(x) < (s/\varepsilon)\|x\| \lesssim \|x\|,$$

which shows ρ is continuous by virtue of the fact that

$$|\rho(x) - \rho(y)| \leq \rho(x - y) \lesssim \|x - y\|.$$

Set

$$G = \{x \in X : \rho(x) < 1\}$$

then G is convex and absorbing, so \overline{G} is closed, convex, and absorbing, and thus contains a neighborhood of the origin. Thus there is $\varepsilon > 0$ such that $x \in \overline{G}$ if $\|x\| < \varepsilon$. Given x with $\|x\| < \varepsilon$, we can therefore find $x_0 \in G$ with $\|x - x_0\| < \varepsilon/2$. But this means that $x - x_0 \in \overline{G/2}$, so that we may find $x_1 \in G/2$ such that $\|x - x_0 - x_1\| < \varepsilon/4$. Continuing this process gives a sequence $\{x_1, x_2, \dots\}$, with $x_i \in G/2^i$ for each $i \geq 0$, such that

$$x = \sum_{i=0}^{\infty} x_i.$$

But then by countably subadditivity, we conclude that

$$\rho(x) \leq \sum_{i=0}^{\infty} \rho(x_i) < \sum_{i=0}^{\infty} 1/2^i \leq 2.$$

Thus setting $s = 2$ completes the proof of what was required. \square

Now we prove the three important theorems of functional analysis, which relate *qualitative properties* of an operator with *quantitative properties*. We have already seen this kind of relation before, where we saw a linear operator was continuous (a qualitative property), if and only if it is bounded (a quantitative property), though the three theorems we now describe offer a deeper relation of this form. The first result is also known as the Banach-Steinhaus Theorem.

Theorem 1.11 (The Uniform Boundedness Theorem). *Let $\{T_\alpha : X \rightarrow Y\}$ be a family of bounded operators from a Banach space X to a norm space Y . Then the following are equivalent:*

- (Uniform Boundedness): $\sup_\alpha \|T_\alpha\| < \infty$.
- (Pointwise Boundedness): For any $x \in X$, $\sup_\alpha \|T_\alpha x\| < \infty$.

Proof. Let $\rho(x) = \sup_\alpha \|T_\alpha x\|$. If the family of operators is pointwise bounded, then ρ is finite-valued, and countably subadditive. It follows that ρ is continuous, i.e. we have $\rho(x) \leq M\|x\|$ for all $x \in X$. But this means that for all $x \in X$

$$\sup_\alpha \|T_\alpha x\| \leq M\|x\|,$$

and thus $\sup_\alpha \|T_\alpha\| \leq M$. □

Corollary 1.12. *Let $\{T_\alpha : X \rightarrow Y\}$ be a net of bounded linear operators between two Banach spaces X and Y . Then the following are equivalent:*

- For every $x \in X$, $\lim_\alpha T_\alpha x$ converges as $\alpha \rightarrow \infty$.
- There is a bounded operator $T : X \rightarrow Y$ such that $Tx = \lim_\alpha T_\alpha x$ for all $x \in X$.
- The operators $\{T_\alpha\}$ are uniformly bounded, and there exists a dense subspace X_0 of X such that $\lim_\alpha T_\alpha x$ exists for all $x \in X_0$.

Proof. Assume the first point. The conditions imply that the family $\{T_\alpha\}$ is pointwise bounded, and thus uniformly bounded, which means that if we define $T : X \rightarrow Y$ by the limit, then

$$\|Tx\| \leq \sup_\alpha \|T_\alpha x\| \leq \sup_\alpha \|T_\alpha\| \|x\|.$$

If T is bounded, then the family $\{T_\alpha\}$ is pointwise bounded, and thus uniformly bounded, which implies the third point. Finally, if the operators $\{T_\alpha\}$ are uniformly bounded (let's say, with $\|T_\alpha\| \leq M$ for all α), and a dense subspace X_0 of the form above exists, then we claim that for each $x \in X$, the net $\{T_\alpha x\}$ is Cauchy, and thus converges. Indeed, for any $\varepsilon > 0$, there exists $x_0 \in X_0$ such that $\|x - x_0\|_X \leq \varepsilon/2M$. Since $T_\alpha x_0$ converges,

there exists α_0 such that for $\alpha_1, \alpha_2 \geq \alpha_0$, $\|T_{\alpha_1}x_0 - T_{\alpha_2}x_0\| \leq \varepsilon/2$. But this means that for those same α_1 and α_2 ,

$$\|T_{\alpha_1}x - T_{\alpha_2}x\| \leq \|T_{\alpha_1}x - T_{\alpha_1}x_0\| + \|T_{\alpha_2}x - T_{\alpha_2}x_0\| + \|T_{\alpha_1}x_0 - T_{\alpha_2}x_0\| \leq \varepsilon.$$

Thus we have shown that the net is Cauchy, and thus must converge. \square

A classic example of this result being applied is in the theory of Fourier series. If $f \in L^2(\mathbf{T})$, then one can consider the partial summation operators $S_N : L^2(\mathbf{T}) \rightarrow L^2(\mathbf{T})$ such that

$$S_N f(t) = \sum_{n=-N}^N \hat{f}(n) e^{nit},$$

and orthogonality shows that $\|S_N f\|_{L^2(\mathbf{T})} \leq \|f\|_{L^2(\mathbf{T})}$ for all $N > 0$. What's more, we can verify that for $f \in C^\infty(\mathbf{T})$, $S_N f$ converges uniformly to f as $N \rightarrow \infty$, and thus converges to f in the $L^2(\mathbf{T})$ norm. The last corollary thus implies that for any $f \in L^2(\mathbf{T})$, $S_N f$ converges in $L^2(\mathbf{T})$ to f as $N \rightarrow \infty$.

On the other hand, if we consider the analogous operators $S_N : C(\mathbf{T}) \rightarrow C(\mathbf{T})$, then these operators are *not* uniformly bounded, namely $\|S_N\| \gtrsim \log(N)$. By the uniform boundedness theorem, these operators cannot be *pointwise bounded*, i.e. there exists $f \in C(\mathbf{T})$ such that $\{S_N f\}$ is not bounded in $C(\mathbf{T})$. Thus we have proved (nonconstructively) the existence of an integrable function f whose partial Fourier sums does not converge uniformly to f . It is quite difficult to actually construct a *particular* example of a continuous function whose Fourier sums do not converge uniformly to f , which shows the power of nonconstructive techniques.

Now we move on to the open mapping theorem, which related qualitative and quantitative solvability.

Theorem 1.13 (Open Mapping Theorem). *Let $T : X \rightarrow Y$ be a bounded linear map between Banach spaces. Then T is surjective if and only if T is open.*

Proof. Suppose that T is an open map. Then $T(B_X)$ contains an open neighborhood of B_Y , which must be absorbing, which implies $T(X) = Y$. Thus T is surjective. Conversely, suppose T is surjective. To show T is open, it suffices to show that $U = T(B_X^\circ)$ is open. Let $\rho(y) = \inf\{\|x\| : Tx = y\}$. Then ρ is a countable subadditive seminorm on Y , and thus continuous. But this means $U = \{y \in Y : \rho(y) < 1\}$ is an open set, completing the proof. \square

A bounded linear map $T : X \rightarrow Y$ is open if and only if there exists $M > 0$ such that for any $y \in Y$, there is $x \in X$ such that $Tx = y$, and $\|x\| \leq M\|y\|$. This formulation shows that a linear map is open precisely when the equation $Tx = y$ is solvable for each $y \in Y$ in a *quantitatively-stable sense* for each $y \in Y$. The open mapping theorem says this quantitative solvability is equivalent to the qualitative property of being surjective, i.e. the equation $Tx = y$ merely being solvable for each $y \in Y$. Note, however, that working in the quantitatively-stable regime, like in the uniform boundedness theorem, has several advantages. For instance, we need only solve the equation stably for each y lying in some dense subspace Y_0 of Y , since the quantitative result then follows for all elements of Y by an approximation argument.

This technique is used all the time, for instance, in partial differential equations, where we show that if $Lf = g$ for smooth f and g , then $\|f\|_X \leq \|g\|_X$ (using an appropriate norm space X containing smooth functions), and then the open mapping justifies that the equation is solvable for any given $g \in X$, which is not necessarily smooth.

Corollary 1.14. *A bijective, bounded linear map $T : X \rightarrow Y$ between Banach spaces is an isomorphism.*

If $T : X \rightarrow Y$ is a surjective map, then there exists a linear map $S : Y \rightarrow X$ such that $T \circ S$ is the identity. It is tempting to conclude that we can find a choice of S which is bounded. But one must be careful, because there may not be a *bounded* choice of S when the problem is underdetermined (the corollary above shows that this is not a problem when the problem is determined, i.e. a unique S exists).

If we take X_1 to be the kernel of T , then we see that the problem is essentially equivalent to finding a closed subspace X_2 of X such that X is the algebraic direct sum of X_1 and X_2 , because then T restricts to an isomorphism between X_2 and Y . Thus the problem is equivalent to finding a *complementary subspace* of X for X_1 . We will see in the next chapter that finding complementary subspaces is easy when X is a Hilbert space. But in general, complementary subspaces of Banach spaces do not exist (and by a result of Lindenstrauss-Tzafriri, which says any infinite dimensional Banach space which isn't a Hilbert space contains a closed subspace which is not complemented, we should expect finding these complements to be a nontrivial task in any other regime).

Now we turn to the closed graph theorem. Recall that a function $f : X \rightarrow Y$ between two topological spaces is closed when its graph $\Gamma(f)$ is a closed subset of $X \times Y$. This is a weaker notion than continuity. If X and Y are metric spaces, then f is closed precisely under the condition that whenever $\{x_n\}$ is a sequence in X converging to some $x \in X$, and $\{f(x_n)\}$ converges to some $y \in Y$, then $Tx = y$.

Theorem 1.15 (Closed Graph Theorem). *Let $T : X \rightarrow Y$ be a linear map between Banach spaces. Then T is bounded if and only if it is closed.*

Proof. Let $\rho(x) = \|Tx\|$. The continuity of ρ would prove the claim, so it suffices to show that ρ is countable subadditive. If $\{x_n\}$ is a sequence in X such that $\sum_{n=1}^{\infty} x_n$ converges, then it suffices to show that

$$\|T(\sum x_n)\| \leq \sum \|Tx_n\|.$$

We may therefore assume without loss of generality that $\sum \|Tx_n\| < \infty$, which means that $\sum Tx_n$ converges absolutely. But since T is closed, we then know that $T(\sum_{n=1}^{\infty} x_n) = \sum_{n=1}^{\infty} Tx_n$, which gives the required subadditivity. \square

One method to verify an operator is closed, separate from the direct method, is to find a Hausdorff topology on Y which is coarser than the norm topology, but such that T is continuous from X to Y in this new topology. If $\{x_n\}$ converges to $x \in X$, then it follows that $\{Tx_n\}$ converges to Tx in this coarser topology. If it also converges to y in the norm topology, then it must also converge to y in the coarser topology, so $Tx = y$, i.e. T is closed.

We might state this in a slightly more elegant way. Let X and Y be Banach spaces, and let Z be a Hausdorff topological vector space containing Y as a subspace. Let $T : X \rightarrow Z$ be a continuous linear map. Then $Tx \in Y$ for all $x \in X$ (qualitative regularity) if and only if we have a bound of the form $\|Tx\|_Y \lesssim \|x\|_X$ for all $x \in X$ (or only on a dense subclass of X).

This kind of approach is often used in harmonic analysis / partial differential equations, where we might only be able to justify that T is a continuous map from some function space X to, say, a space of distributions Z , and we must then work to justify that T actually induces some additional regularity properties. For instance, one can easily justify that the Fourier transform acts as a continuous linear operator $\mathcal{F} : L^p(\mathbf{R}^d) \rightarrow$

$\mathcal{S}(\mathbf{R}^d)^*$. Provided that we can show that for any $f \in \mathcal{S}(\mathbf{R}^d)$, and $1 \leq p \leq 2$, the Hausdorff-Young inequality

$$\|\mathcal{F}f\|_{L^{p^*}(\mathbf{R}^d)} \leq \|f\|_{L^p(\mathbf{R}^d)}$$

is true, the closed graph theorem shows that for *any* $f \in L^p(\mathbf{R}^d)$, we actually have $\mathcal{F}f \in L^{p^*}(\mathbf{R}^d)$. Here is a somewhat analogous example.

Theorem 1.16. *Suppose $T : L^p(X) \rightarrow L^q(X)$ is a linear operator such that for any sequence $\{f_n\}$ in $L^p(X)$ which converges almost everywhere to a function $f \in L^p(X)$, the sequence $\{Tf_n\}$ converges almost everywhere to $Tf \in L^q(X)$. Then T is a bounded operator.*

Proof. We apply the closed graph theorem. Suppose $\{f_n\}$ is a sequence converging to some function f in the L^p norm, and Tf_n converges to g in the L^q norm. Then $\{f_n\}$ has a subsequence $\{f_{n_k}\}$ converging almost everywhere to f , so Tf_{n_k} converges almost everywhere to Tf . But this implies that $Tf = g$, since $\{Tf_{n_k}\}$ must have a further subsequence converging almost everywhere to g . \square

1.5 Quotient Spaces and Direct Sums

Let X be a norm space, and Y a closed subspace. We can then associate a natural norm on the quotient space X/Y . We define

$$\|x + Y\| = \inf_{y \in Y} \|x + y\|.$$

Since Y is closed, this is a norm, not merely a seminorm. If X is a Banach space, then X/Y is a Banach space. More generally, being a Banach space is a *three space property*, in the sense that if any two of the spaces $\{X, Y, X/Y\}$ are Banach spaces, then the third space is also a Banach space. The only non trivial statement contained in this three space property is that if Y and X/Y are Banach spaces, then X is a Banach space.

Lemma 1.17. *Let X be a norm space. If Y is a closed subspace of X , which is a Banach space, and the norm space X/Y is also a Banach space, then X is a Banach space.*

Proof. Suppose $\{x_n\}$ is a Cauchy sequence in X , then $\{x_n + Y\}$ is a Cauchy sequence in X/Y , and so converges to some $x + Y$. We may therefore select some sequence $\{y_n\}$ in Y and some $y \in Y$ such that $x_n + y_n$ converges in X to $x + y$. But the fact that $\{x_n\}$ is a Cauchy sequence then implies that $\{y_n\}$ is also a Cauchy sequence, and thus converges to some $y_0 \in Y$. And then we find that the sequence $\{x_n\}$ converges to $x + (y - y_0)$. Thus we have proven that X is a Banach space. \square

The following result is expected if one has dealt with quotients in other categories of mathematical objects before.

Theorem 1.18. *Let $T : X \rightarrow Y$ be a (not necessarily continuous) linear map, and let Z be a closed subspace of the kernel of T . Then there is a unique map $S : X/Z \rightarrow Y$ such that $T = S \circ \pi$, T is bounded if and only if S is bounded, and $\|T\| = \|S\|$.*

Proof. The existence and uniqueness of S is provided by linear algebra. If T is bounded, then

$$\|S(x + Z)\| = \|Tx\| \lesssim \|x\|,$$

Thus

$$\|S(x + Z)\| \lesssim \inf_{z \in Z} \|x + z\| = \|x + Z\|,$$

which shows S is bounded and $\|S\| \leq \|T\|$. Conversely, if S is bounded, then $T = S \circ \pi$ is bounded, and $\|T\| \leq \|S\| \|\pi\| = \|S\|$. \square

This theorem leads to a ‘first isomorphism theorem’ for Banach spaces. If $T : X \rightarrow Y$ is a bounded linear map, and K is the kernel then the induced map $S : X/K \rightarrow Y$ is an isomorphism. We conclude with an application to the theory of finite rank operators.

The quotient map $\pi : X \rightarrow X/Y$ is a continuous, surjective linear map, since for any $x \in X$,

$$\|x + Y\|_{X/Y} \leq \|x\|_X.$$

The open mapping theorem thus implies that π is an open map. We could see this in a more elementary way from the fact that $\pi(B_X^\circ) = \pi(B_{X/Y}^\circ)$. The theory of quotient spaces is closely connected to open linear maps, because if $T : X \rightarrow Y$ is any bounded, surjective linear map, then T induces an isomorphism $T_0 : X_0 \rightarrow Y$, where X_0 is the quotient of X by the kernel of T . Thus we may view any surjective linear map as equivalent to a quotient map, up to an isomorphism of the underlying Banach spaces.

Example. The sequence space c_0 forms a closed subspace of l^∞ , so we can consider the quotient space l^∞/c_0 . We claim that for any sequence $a \in l^\infty$,

$$\|a + c_0\| = \limsup_{n \rightarrow \infty} |a_n|.$$

Let $I_N : l^\infty \rightarrow l^\infty$ be the bounded operator such that $(I_N a)_n = 0$ for $n \leq N$, and $(I_N a)_n = a_n$ for $n > N$. Then $a - I_N a \in c_0$ for all $a \in l^\infty$, and so for all N , $\|a + c_0\| \leq \|I_N a\|_{l^\infty}$. But this means that

$$\|a + c_0\| \leq \inf_N \|I_N a\|_{l^\infty} = \limsup_{n \rightarrow \infty} |a_n|.$$

Conversely, if $b \in c_0$, then

$$\|a + b\|_{l^\infty} = \sup_n |a_n + b_n| \geq \limsup_{n \rightarrow \infty} |a_n + b_n| = \limsup_{n \rightarrow \infty} |a_n|.$$

Thus we see that $\|a + c_0\| = \limsup_{n \rightarrow \infty} |a_n|$.

Theorem 1.19. Suppose $T : X \rightarrow Y$ is a finite rank linear map from X to Y . Then T is bounded if and only if its kernel is closed in X .

Proof. Suppose the kernel K of T is closed. Then X/K is a finite dimensional norm space, and so $S : X/K \rightarrow Y$ is automatically continuous, hence T is continuous. \square

If T is a linear functional, a much stronger statement can be made.

Theorem 1.20. Let T be a non-zero linear functional on X . Then T is bounded if and only if its kernel K is not dense in X .

Proof. The kernel K of T has codimension one in X . If K is not dense in X , then \overline{K} is a closed, proper subspace of X , which implies $K = \overline{K}$, and thus the last theorem implies that T is continuous. \square

Another application deals with sums of closed subspaces. If M and N are closed subspaces of a norm space X , then $M + N$ need not be closed. But in one special case, the sum is closed.

Theorem 1.21. Let M be a finite dimensional subspace of X , and let N be a closed subspace. Then $M + N$ is closed.

Proof. Since N is closed, we can consider the quotient space X/N . For the resultant projection map $\pi : X \rightarrow X/N$, $\pi(M + N) = \pi(M)$ is a finite dimensional subspace of X/N , hence closed. By continuity, this implies that $\pi^{-1}(\pi(M)) = M + N$ is closed. \square

The opposite of a quotient, which shrinks a space, is the *direct sum*, which builds bigger spaces out of smaller ones. Given a family of norm spaces X_1, \dots, X_N , we can equip the algebraic direct sum $X_1 \oplus \dots \oplus X_N$ with various norms, e.g. by defining

$$\|x_1 \oplus \dots \oplus x_n\|_{l^p(X_1 \oplus \dots \oplus X_n)} = \left(\sum \|x_i\|_{X_i}^p \right)^{1/p}.$$

The norms here are all equivalent since we are taking a finite direct sum, but the choice $p = 2$ is often the most natural, since if X_1, \dots, X_N are Hilbert spaces, then the direct product will also be a Hilbert space. The induced topology on $X_1 \oplus \dots \oplus X_N$ is precisely the product topology. In particular, if each of the component spaces is a Banach space, the direct sum will also be a Banach space.

We can also take internal direct sums. If X is a norm space, and contains n closed subspaces X_1, \dots, X_n such that every element of X can be written uniquely as $x_1 + \dots + x_n$ for $x_1 \in X_1, \dots, x_n \in X_n$, then we say X is the *internal direct sum* of the space $\{X_1, \dots, X_n\}$. We have a natural map $T : X_1 \oplus \dots \oplus X_n \rightarrow X$, which is continuous since

$$\|T(x_1 \oplus \dots \oplus x_n)\| = \|x_1 + \dots + x_n\|_X \leq \|x_1\| + \dots + \|x_n\| = \|x_1 \oplus \dots \oplus x_n\|_{l^1(X_1 \oplus \dots \oplus X_n)}.$$

Thus by the open mapping theorem, we actually have

$$\|x_1 + \dots + x_n\|_X \sim \|x_1\|_X + \dots + \|x_n\|_X.$$

Thus X is the direct product of the space X_1, \dots, X_n .

1.6 The Hahn-Banach Theorem

A common problem in functional analysis is the problem of *extension*. Given a bounded linear map $T : X_0 \rightarrow Y$, where X_0 and Y are norm spaces and X_0 is a subspace of a larger norm space X , the problem is to extend T to a bounded linear map $T : X \rightarrow Y$, in such a way that we do not drastically increase the operator norm in this extension. This is possible, for instance, if X_0 is dense in X .

Lemma 1.22. *Let X be a norm space, X_0 a dense subspace of X , and Y a Banach space. Then any bounded linear map $T : X_0 \rightarrow Y$ extends uniquely to a bounded linear map $T : X \rightarrow Y$ while preserving the operator norm of T .*

Problem begin emerging as soon as we remove the assumption that X_0 is a dense subspace of X . For instance, it turns out that there is *no way* to extend the identity map $T : c_0 \rightarrow c_0$ to a bounded linear operator from l^∞ to c_0 . The Hahn-Banach theorem shows that one can extend *linear functionals* defined on proper subspaces without increasing the overall norm of the space. We begin with the ‘bare bones’ version of the Hahn-Banach theorem, which does not even require we are working in a norm space.

Theorem 1.23 (Hahn-Banach Theorem). *Let X be a real vector space, and let $\rho : X \rightarrow \mathbf{R}$ be a sublinear functional on X , i.e. $\rho(tx) = t\rho(x)$ for $t > 0$, and $\rho(x_1 + x_2) \leq \rho(x_1) + \rho(x_2)$ for any $x_1, x_2 \in X$. Let X_0 be a subspace of X , and suppose $\lambda : X_0 \rightarrow \mathbf{R}$ is a linear functional with the property that $\lambda(x_0) \leq \rho(x_0)$ for all $x_0 \in X_0$. Then λ extends to a linear function from X to \mathbf{R} , such that $\lambda(x) \leq \rho(x)$ for all $x \in X$.*

Proof. We apply Zorn’s Lemma. Let $\lambda : X' \rightarrow \mathbf{R}$ be an extension of λ to a linear functional upper bounded by ρ . Suppose X' is not all of X . Then there is some vector $x_0 \in X - X'$. Now for any $x_1, x_2 \in X'$, we have

$$\begin{aligned} \lambda(x_1) + \lambda(x_2) &= \lambda(x_1 + x_2) \\ &= \lambda(x_1 - x_0) + \lambda(x_2 + x_0) \\ &\leq \rho(x_1 - x_0) + \rho(x_2 + x_0). \end{aligned}$$

Thus

$$\lambda(x_1) - \rho(x_1 - x_0) \leq \rho(x_2 + x_0) - \lambda(x_2).$$

It follows that

$$\sup_{x' \in X'} \lambda(x') - \rho(x' - x_0) \leq \inf_{x' \in X'} \rho(x' + x_0) - \lambda(x').$$

Pick some value t in between these values, and define λ on $X' \oplus \langle x_0 \rangle$ by setting

$$\lambda(x' + sx_0) = \lambda(x') + st.$$

Then for any $s \geq 0$,

$$\lambda(x' + sx_0) = s(\lambda(x')/s + t) \leq s\rho(x'/s + x_0) = \rho(x' + sx_0).$$

and

$$\lambda(x' - sx_0) = s(\lambda(x'/s) - t) \leq s\rho(x'/s - x_0) = \rho(x' - sx_0).$$

Thus we see that $\lambda(x) \leq \rho(x)$ on $X' \oplus \langle x_0 \rangle$. Applying Zorn's lemma then shows that it is possible to extend λ to all of X . \square

Since any norm is a sublinear functional, we obtain an immediate consequence for norm spaces.

Corollary 1.24. *Let X be a norm space with a subspace X_0 , and let $\lambda \in X^*$ be a bounded linear functional on X_0 . Then λ extends to a linear functional on X preserving the operator norm of λ .*

Proof. The proof is immediate if X is a real norm space. If X is a norm space over the complex numbers, then we may view X as a real norm space. If we let $\gamma = \text{Re}(\lambda)$, then γ is a real linear functional with $\|\gamma\| = \|\lambda\|$. Thus the real case gives us an extension of γ to X preserving the operator norm. But we may then define

$$\lambda(x) = \gamma(x) - i\gamma(ix)$$

which is complex linear. \square

Remark. The extension here is certainly not unique, unless X_0 is a dense subspace of X .

The powerful consequence of this result is that it ensures that any norm space has a large family of linear functionals, which allows us to show that the geometric features of X^* reflect the geometric features of X . In particular, the functionals of X^* *separate* X .

Theorem 1.25. *Let X be a norm space containing a closed subspace X_0 , and suppose that $x \in X - X_0$. Then there is a linear functional $\lambda \in X^*$ such that $\lambda(x) = d(x, X_0)$, λ vanishes on X_0 , and $\|\lambda\| = 1$.*

Proof. Assume first that X is a norm space over the real numbers. Define λ initially on $X_0 + \langle x \rangle$ by setting $\lambda(x_0 + tx) = td(x, X_0)$ for any $t \in \mathbf{R}$ and $x_0 \in X_0$. We verify that

$$|td(x, X_0)| = |d(tx, X_0)| \leq \|tx + x_0\|$$

so $\|\lambda\| \leq 1$. But also we can take a sequence $x_i \in X_0$ such that $\|x - x_i\| \rightarrow d(x, X_0)$, and then

$$d(x, X_0) = \lambda(x - x_i) = \lim_{i \rightarrow \infty} \|x - x_i\|$$

which implies $\|\lambda\| = 1$. Hahn-Banach now extends λ to all of X while maintaining the operator norm, completing the proof. \square

Corollary 1.26. *If $x_1 \neq x_2 \in X$, then there is $\lambda \in X^*$ with $\lambda(x_1) \neq \lambda(x_2)$.*

Corollary 1.27. *If X is a norm space, and X_0 a finite dimensional subspace, then there exists a closed subspace X_1 of X such that $X = X_0 \oplus X_1$.*

Proof. Let $\{x_1, \dots, x_n\}$ be a basis for X_0 . Hahn-Banach enables us to find $\lambda_1, \dots, \lambda_n \in X^*$ such that $\lambda_i(x_j) = \delta_{ij}$. Consider the linear operator $\lambda : X \rightarrow \mathbb{K}^n$ such that

$$\lambda(x) = (\lambda_1(x), \dots, \lambda_n(x)).$$

Let X_1 be the kernel of λ . Then $X_0 \cap X_1 = \{0\}$, and $X_0 + X_1 = X$, so $X = X_0 \oplus X_1$. \square

The space X_1 is called a *complementary subspace* of X_0 . Thus we have argued that finite dimensional subspaces of norm spaces always have complementary subspaces. It is not always true that any subspace of a Banach space has a complementary subspace. For instance, if we could write $l^\infty = c_0 \oplus X$ for some closed subspace X of l^∞ , then we could easily extend the identity map from c_0 to itself to l^∞ . Thus c_0 does not have a complementary subspace in l^∞ .

Historically, the Hahn-Banach theorem arose out of problems involving the solutions of linear equations, and the Hahn-Banach theorem has useful applications to such problems.

Theorem 1.28. *Let X be a norm space, A a nonempty subset of X , and $\{c_x : x \in A\}$ a collection of scalars. Then there is a bounded linear functional $\lambda \in X^*$ such that $\lambda(x) = c_x$ for all $x \in A$, if and only if for any $\alpha_1, \dots, \alpha_n \in \mathbb{K}$ and $x_1, \dots, x_n \in A$,*

$$|\alpha_1 c_{x_1} + \dots + \alpha_n c_{x_n}| \lesssim \|\alpha_1 x_1 + \dots + \alpha_n x_n\|.$$

Proof. If the inequality holds, we can define λ on $\langle A \rangle$ by setting

$$\lambda(\alpha_1 x_1 + \cdots + \alpha_n x_n) = \alpha_1 c_{x_1} + \cdots + \alpha_n c_{x_n}.$$

This is well defined because if $\alpha_1 x_1 + \cdots + \alpha_n x_n = \beta_1 y_1 + \cdots + \beta_m y_m$,

$$|\alpha_1 c_{x_1} + \cdots + \alpha_n c_{x_n} - \beta_1 c_{y_1} - \cdots - \beta_m c_{y_m}| \lesssim \|\alpha_1 x_1 + \cdots + \alpha_n x_n - \beta_1 y_1 - \cdots - \beta_m y_m\| = 0,$$

so $\alpha_1 c_{x_1} + \cdots + \alpha_n c_{x_n} = \beta_1 c_{y_1} + \cdots + \beta_m c_{y_m}$. We have $|\lambda(x)| \lesssim \|x\|$ and so we can now apply Hahn-Banach to extend λ to everywhere. \square

By interchanging the roles of points and linear functionals in this theorem, we obtain *Helly's theorem*, though only under the assumption that we have a *finite* collection of linear functionals, and the norm may be enlarged.

Lemma 1.29. *Let $\lambda_1, \dots, \lambda_n$ and λ be linear functionals on the same vector space. Then λ is a linear combination of the functions $\lambda_1, \dots, \lambda_n$ if and only if $\text{Ker}(\lambda_1) \cap \cdots \cap \text{Ker}(\lambda_n) \subset \text{Ker}(\lambda)$.*

Proof. The condition is certainly necessary. Conversely, suppose the condition is true. We prove the result by induction. If $n = 1$, then the result is obvious. More generally, if we restrict λ to the kernel of λ_n , then by induction, we can find $\alpha_1, \dots, \alpha_{n-1}$ such that $\lambda = \alpha_1 \lambda_1 + \cdots + \alpha_{n-1} \lambda_{n-1}$ on the kernel of λ_n . But then the kernel of λ_n is contained in the kernel of $\lambda - \alpha_1 \lambda_1 - \cdots - \alpha_{n-1} \lambda_{n-1}$, so we can write $\lambda - \alpha_1 \lambda_1 - \cdots - \alpha_{n-1} \lambda_{n-1} = \alpha_n \lambda_n$, and then $\lambda = \alpha_1 \lambda_1 + \cdots + \alpha_n \lambda_n$. \square

Theorem 1.30 (Helly). *Let X be a norm space, and let $\lambda_1, \dots, \lambda_n \in X^*$ be linear functionals on X . Then for any $\alpha_1, \dots, \alpha_n \in k$, there exists $x \in X$ such that $\lambda_i(x) = \alpha_i$, if and only if there is $M > 0$ such that*

$$|\alpha_1 c_1 + \cdots + \alpha_n c_n| \leq M \|\alpha_1 \lambda_1 + \cdots + \alpha_n \lambda_n\|,$$

and then for any $\varepsilon > 0$, we can pick a choice of x such that $\|x\| \leq M + \varepsilon$.

Proof. It is clear that the inequality is necessary in order for x to exist. Conversely, if the conditions hold, we may assume without loss of generality that $\lambda_1, \dots, \lambda_n$ are linear independent, and that at least one of the α_i is nonzero (or else we can set $x = 0$). For any i , we therefore know that $\text{Ker}(\lambda_i)$ does not contain $\bigcap_{j \neq i} \text{Ker}(\lambda_j)$, which means that there is $x_1, \dots, x_n \in$

X such that $\lambda_i(x_j) = \delta_{ij}$. In particular, if we define $Tx = (\lambda_1 x, \dots, \lambda_n x)$, then T is surjective. In particular, there is $x_0 \in X$ such that $\lambda_i(x_0) = \alpha_i$ for each i . Now $x \notin \bigcap_i \text{Ker}(\lambda_i)$, so we can find $\gamma \in X^*$ with $\|\gamma\| = 1$, γ vanishing on $\bigcap_i \text{Ker}(\lambda_i)$, and with $\gamma(x_0) = d(x_0, \bigcap_i \text{Ker}(\lambda_i))$. Then $\bigcap_i \text{Ker}(\lambda_i) \subset \text{Ker}(\gamma)$, and so we can write $\gamma = \beta_1 \lambda_1 + \dots + \beta_n \lambda_n$ for some $\beta_1, \dots, \beta_n \in k$. Thus

$$d(x_0, \bigcap_i \text{Ker}(\lambda_i)) = \gamma(x_0) = \beta_1 \alpha_1 + \dots + \beta_n \alpha_n \leq M \|\gamma\| = M.$$

Thus for any $\varepsilon > 0$, there is $z \in \bigcap_i \text{Ker}(\lambda_i)$ such that $\|x_0 - z\| \leq M + \varepsilon$. Setting $x = x_0 - z$ then gives the required choice of x . \square

Finally, we deal with the *geometric* interpretation of the Hahn-Banach theorem. Given two non-empty convex subsets C_1 and C_2 of X , a natural problem is to find a closed hyperplane which ‘separates’ them. This is equivalent to finding a non-zero linear functional $\lambda \in X^*$ such that

$$\sup_{x \in C_1} \lambda(x) \leq \inf_{x \in C_2} \lambda(x).$$

Separations of this form relate to the standard Hahn-Banach theorem because we have a kind of duality between positive homogeneous functions and convex sets. More precisely, given a non-negative positive homogeneous function ρ , we can associate the absorbing sets

$$A_\rho = \{x \in X : \rho(x) < 1\} \quad \text{and} \quad A_\rho^* = \{x \in X : \rho(x) \leq 1\}.$$

Conversely, given an absorbing set A , we can associate the positive homogeneous function

$$\rho_A(x) = \inf\{t > 0 : x \in t \cdot A\},$$

known as the *Minkowski functional* of A . It is easy to see that for any absorbing set A , we have $A \subset A_{\rho_A}^*$. Conversely, we always have $\rho = \rho_{A_\rho}$. The properties of functionals and absorbing sets also reflect one another:

- If A is convex, then ρ_A is sublinear, and $A_{\rho_A} \subset A \subset A_{\rho_A}^*$. Conversely, if ρ is sublinear, then A_ρ is convex.
- If A is balanced, then ρ_A is homogeneous. Conversely, if ρ is homogeneous, then A_ρ is balanced.

In particular, if A is absorbing, convex, and balanced, then ρ_A is a seminorm. And if ρ is a seminorm, then A_ρ is absorbing, convex and balanced.

Theorem 1.31. *Let X be a real norm space, and let $C \subset X$ be a nonempty convex set. If $x_0 \in X$ satisfies $d(x_0, C) > 0$, then there is $\lambda \in X^*$ such that $\lambda(x_0) > \sup_{x \in C} \lambda(x)$.*

Proof. Assume first that C is an open convex set containing the origin. Then C is absorbing, and we can consider the Minkowski functional ρ_C . Since $d(x, C) > 0$, there is $0 < s_0 < 1$ such that $sx_0 \notin C$ for $s > s_0$. Thus

$$\rho_C(x_0) \geq s_0^{-1} > \sup\{\rho_C(x) : x \in C\}.$$

If we set $\lambda(tx_0) = t\rho_C(x_0)$, then Hahn-Banach allows us to extend λ to a linear functional on X , such that $\lambda(x) \leq \rho_C(x)$ for all x . But this means that

$$\lambda(x_0) = \rho_C(x_0) > \sup\{\rho_C(x) : x \in C\} \geq \sup\{\lambda(x) : x \in C\}.$$

Since C is open, $\rho_C(x) \lesssim_C \|x\|$, so λ is a bounded linear functional.

Now suppose C is a general convex set. Let $B = 2^{-1}d(x_0, C) \cdot B_X^\circ$. Fix $x_1 \in C$, and consider the open convex set $C_1 = C + B - x_1$, which contains the origin. Now

$$d(x_0 - x_1, C_1) = d(x_0, C + B) > 0.$$

This the last case of the theorem finds $\lambda \in X^*$ such that

$$\lambda(x_0 - x_1) > \sup_{x \in C_1} \lambda(x) \geq \sup_{x \in C} \lambda(x - x_1).$$

But this means that

$$\lambda(x_0) > \sup_{x \in C} \lambda(x),$$

which completes the proof. □

Next we turn to Mazur's separation theorem.

Theorem 1.32. *Let X be a real topological vector space, and let C be a convex set with non-empty interior, let $X_0 \subset X$ be a subspace and let $x_0 \in X - X_0$. Then if $C^\circ \cap (x_0 + X_0) = \emptyset$, there exists a quantity s , and a non-zero linear functional $x^* \in X^*$ such that*

- $x^*(x) = s$ for all $x \in x_0 + X_0$.

- $x^*(x) \leq s$ for all $x \in C$.
- $x^*(x) < s$ for all $x \in C^\circ$.

Proof. We may assume, without loss of generality, that $0 \in C$. Then C is absorbing, and we can consider its Minkowski functional ρ . Then the continuity of multiplication implies that

$$C^\circ = \{x \in X : \rho(x) < 1\}.$$

For $x \in X_0$, define a linear functional f on $X_0 + \langle x_0 \rangle$ by setting

$$f(x + \alpha x_0) = \alpha.$$

Now $\alpha^{-1}x + x_0$ is not in C° by assumption, so it follows that

$$f(x + \alpha x_0) = \alpha \leq \rho(x + \alpha x_0).$$

Now ρ is a continuous seminorm on X , because C has non-empty interior, and so f is a continuous linear functional. Setting $s = 1$ completes the proof. \square

Corollary 1.33. *Let X_0 be a closed subspace of a locally convex space X . Suppose $x \in X - X_0$. Then there is $x^* \in X^*$ which vanishes on X_0 , but with $x^*(x) = 1$.*

Proof. Since $x \in X - X_0$, there is a convex open neighborhood U of x . Thus the last theorem applies with $x_0 = 0$, and we must have $s = 0$ in this case since then $0 \in x_0 + X_0$. Thus there is $x^* \in X^*$ such that $x^*(x) \neq 0$, but x^* vanishes on X_0 . Rescaling, we may assume $x^*(x) = 1$. \square

Thus linear functionals in any locally convex space X separate points in X . This is not the case in any topological vector space, since, for instance if $p < 1$, then $L^p[0, 1]^* = \{0\}$. On the other hand, pointwise evaluation is a continuous linear functional on l^p every for $p < 1$, so $(l^p)^*$ separates l^p even though it is not locally convex.

Corollary 1.34. *Let X be a locally convex space, and X_0 a subspace. Then every continuous linear function in X_0^* extends to a functional on X .*

Proof. Fix $x_0^* \in X_0^*$, and assume without loss of generality that $x_0^* \neq 0$. Then the kernel of x_0^* is a hyperplane H in X_0^* . Let \overline{H} be the closure of H in X . Then $\overline{H} \neq X$, and so we can find a nonzero linear functional $x^* \in X^*$ containing \overline{H} in its kernel. But then x^* is a scalar multiple of x_0^* on X_0 , and we can rescale x^* so it is equal to x_0^* on X_0 . \square

Now we turn to Eidelhart's separation theorem, which works for pairs of convex sets, one of which has nonempty interior.

Theorem 1.35. *Let X be a real topological vector space, and let C_1 and C_2 be two convex subsets, where C_1 has nonempty interior. If $C_1^\circ \cap C_2 = \emptyset$, then there is $x^* \in X^*$ and $s \in k$ such that*

- $x^*(x) \geq s$ for all $x \in C_1$.
- $x^*(x) \leq s$ for all $x \in C_2$.
- $x^*(x) < s$ for all $x \in C_2^\circ$.

Proof. Applying Mazur's theorem, since $X_0 = \{0\}$ does not intersect $C_2^\circ - C_1$, we find $x^* \in X^*$ such that for any $x_1 \in C_1$ and $x_2 \in C_2^\circ$

$$x^*(x_2) < x^*(x_1).$$

There there is s such that

$$\sup_{x \in C_2^\circ} x^*(x) \leq s \leq \inf_{x \in C_1} x^*(x).$$

Now if $x_1 \in C_1$ and $x_2 \in C_2^\circ$, then $t_0x_1 + (1 - t_0)x_2 \in C_2^\circ$ for suitably small t_0 , and thus

$$x^*(x_2) < (1 - t_0)x^*(x_2) + t_0x^*(x_1) \leq s.$$

Thus $x^*(x) < s$ for all $x \in C_2^\circ$. Now if $x \in C_2$, find some $x' \in C_2^\circ$. Then for all $t \in (0, 1)$, $(1 - t)x + tx' \in C_2^\circ$, and so

$$(1 - t)x^*(x) + tx^*(x') < s.$$

Taking $t \rightarrow 0$ gives $x^*(x) \leq s$. \square

If neither C_1 and C_2 have any interior, and one of these sets is compact, we still have a separation theorem, though it is not as strong. This is Tukey's separation theorem.

Theorem 1.36. *Let X be a locally convex vector space, let C_1 be a compact, convex subset of X , and C_2 a closed convex subset of X such that $C_1 \cap C_2 = \emptyset$. Then there is $x^* \in X^*$ such that*

$$\sup_{x \in C_1} x^*(x) < \inf_{x \in C_2} x^*(x).$$

Proof. Since C_1 is compact, $C_2 - C_1$ is closed and does not contain the origin. Because X is locally convex, we can find a convex neighborhood U of the origin, disjoint from $C_2 - C_1$. Thus C_2 is disjoint from $C_1 + U$. Thus applying Eidelhart's separation theorem, we can find $x^* \in X^*$ such that for any $x \in C_1 + U$,

$$x^*(x) < \inf_{x \in C_2} x^*(x).$$

But this means that, because C_1 is compact,

$$\sup_{x \in C_1} x^*(x) < \inf_{x \in C_2} x^*(x). \quad \square$$

An important corollary of these separation results is that the dual space of a locally convex space X determines the convex, closed sets of X .

Theorem 1.37. *Suppose X is a vector space equipped with two locally convex topologies, turning it into two locally convex spaces X_1 and X_2 . If $X_1^* = X_2^*$, then a convex set $C \subset X$ is closed in X_1 if and only if it is closed in X_2 .*

Proof. Without loss of generality, assume X is a real vector space, and that C is a nonempty convex set in X which is closed in X_1 . Then for each $x_0 \in X - C$, produce a continuous linear functional $f_{x_0} \in X_1^*$ such that, if

$$c_{x_0} = \inf_{x \in C} f_{x_0}(x),$$

then $f_{x_0}(x_0) < c_{x_0}$. Since f_{x_0} is also a continuous linear functional on X_2 , the set

$$A_{x_0} = \{x \in X : f_{x_0}(x) \geq c_{x_0}\}$$

is closed in X_2 , contains C , and does not contain x_0 . But then

$$C = \bigcap_{x_0 \in X - C} A_{x_0}$$

is closed in X_2 . \square

1.7 Reflexivity

Given a norm space X , we can iterate the duality construction, obtaining the *second dual* space X^{**} , the *third dual* X^{***} , and so on. We have a natural isometry $i : X \rightarrow X^{**}$ induced for $x \in X$ and $x^* \in X^*$ by the natural pairing

$$\langle x^*, i(x) \rangle = \langle x, x^* \rangle.$$

However, this isometry is *not always* an isometric isomorphism. If it is, we say X is *reflexive*. Since X^* is a Banach space for any norm space X , only Banach spaces are reflexive.

Example. For any measure space X , and any $1 < p < \infty$, the space $L^p(X)$ is reflexive. On the other hand, except when they are finite dimensional, the spaces $L^1(X)$ and $L^\infty(X)$ are not reflexive.

Example. We have seen the dual of c_0 is l^1 , and the dual of l^1 is l^∞ , so the double dual of c_0 is l^∞ . Thus c_0 is not reflexive.

Remark. It is *not* true that if X is isomorphic to X^{**} , then X is reflexive. This was a conjecture for quite some time, until James constructed a non-reflexive Banach space J , known as the *James space*, such that J is isomorphic to J^{**} .

If $T : X \rightarrow Y$ is an isomorphism, then we obtain an isomorphism $T^{**} : X^{**} \rightarrow Y^{**}$ forming a commuting square with T and the inclusions $X \rightarrow X^{**}$ and $Y \rightarrow Y^{**}$. Thus if X and Y are isomorphic norm spaces, and X is reflexive, then Y is reflexive.

Theorem 1.38. *If X is reflexive, all linear functionals on X are norm attaining.*

Proof. For any norm space X and $x^* \in X^*$, there is certainly $x^{**} \in X^{**}$ with $\|x^{**}\| = 1$ such that $\langle x^*, x^{**} \rangle = \|x^*\|$. But if X is reflexive, then x^{**} is actually the double dual of some $x \in X$, and so $\langle x, x^* \rangle = \|x^*\|$. \square

It turns out that this property characterizes reflexive spaces, a result proved by Robert C. James. That is, if X is a Banach space such that all linear functionals on X are norm attaining, then X is reflexive.

Theorem 1.39. *Every closed subspace of a reflexive space is reflexive.*

Proof. Let X be reflexive, and let $X_0 \subset X$ be a closed subspace. Now the dual of X_0 is isometric to X/X_0^\perp , and so the double dual of X_0 is isometric to $X_0^{\perp\perp}$. But for any $x \in X$, $x \in {}^\perp(X_0^\perp)$ if and only if $x^{**} \in X_0^{\perp\perp}$. If X_0 is closed, then this means that $x \in X_0$ if and only if $x^{**} \in X_0^{\perp\perp}$, which shows the double dual is an isomorphism for X_0 , and so X_0 is reflexive. \square

Corollary 1.40. *Let X be a Banach space. Then X is reflexive if and only if X^* is reflexive.*

Proof. Suppose X is reflexive. If X is reflexive, then the natural inclusion $i : X \rightarrow X^{**}$ is a surjective isometry, so $i^* : X^{***} \rightarrow X^*$ is a surjective isometry. But i^* is the inverse of the inclusion map $j : X^* \rightarrow X^{***}$ since for $x^* \in X^*$, and $x \in X$,

$$\langle i^*(jx^*), x \rangle = \langle jx^*, ix \rangle = \langle x^*, x \rangle.$$

Thus j is an isometry, and so X^* is reflexive. Conversely, suppose X^* is reflexive. Then X^{**} is reflexive, and X is isometric to a closed subspace of X^{**} , and so X is reflexive. \square

Corollary 1.41. *Let X be a norm space, and X_0 a closed subspace. If X is reflexive, then X/X_0 is reflexive.*

Proof. If X is reflexive, X^* is reflexive. The dual of X/X_0 is isometric to X_0^\perp , which is a closed subspace of X^* and thus reflexive. \square

Theorem 1.42. *Let X be a norm space, and $X_0 \subset X$ a closed subspace. If X_0 and X/X_0 are reflexive, then X is reflexive.*

Proof. Let $\lambda \in X^{**}$ be given. If $T : X_0^\perp \rightarrow (X/X_0)^*$ be the natural isometry, then we can consider $\lambda \circ T^{-1} \in (X/X_0)^{**}$. Since X/X_0 is reflexive, there is $x \in X$ such that for any $x^* \in X_0^\perp$,

$$\langle x, x^* \rangle = \lambda(x^*).$$

Thus $x^{**} - \lambda \in X_0^{\perp\perp}$, which is isometric to the double dual of X_0 . Since X_0 is reflexive, there is $x_0 \in X_0$ such that $x^{**} - \lambda = x_0^{**}$, and so $\lambda = x^{**} - x_0^{**}$, showing X is reflexive. \square

Thus reflexivity is a three space property.

Corollary 1.43. Let X_1, \dots, X_n be norm spaces. Then $X_1 \oplus \dots \oplus X_n$ is reflexive if and only if each of the spaces X_1, \dots, X_n are reflexive.

Corollary 1.44. Let X be a reflexive space, and Y a Banach space. If $T : X \rightarrow Y$ is a surjective bounded linear operator, then Y is reflexive.

Example. Since we know c_0 is not reflexive, this provides a proof that $c_0^* \cong l^1$ and $(l^1)^* \cong l^\infty$ cannot be reflexive. If X is a measure space such that $L^p(X)$ is infinite dimension, then we can embed l^p in $L^p(X)$, which provides a rigorous proof that $L^1(X)$ and $L^\infty(X)$ are not reflexive whenever they are infinite dimensional.

Example. Let K be a compact Hausdorff space containing an infinite number of points. If K contains $\{x_1, \dots\}$, for each $n \in \{1, \dots\}$, define a Borel measure $\delta_n \in C(K)^*$ such that for $f \in C(K)$,

$$\int f(x) d\delta_n(x) = f(x_n).$$

These measures induce an isometry $T : l^1 \rightarrow C(K)^*$ such that $T(e_n) = \delta_n$. Thus $C(K)^*$ is not reflexive, and so $C(K)$ is not reflexive. Alternatively, we can prove $C(K)$ is not reflexive by finding a linear functional on $C(K)$ which is not norm attaining, e.g. by taking an infinite sequence $\{x_n\}$ of distinct points converging to some $x_0 \in K$, and considering the linear functional corresponding to the measure

$$\mu = \sum_{n=1}^{\infty} 2^{-n} \delta_n - \delta_0.$$

Then $\|\mu\| = 2$, but for any $f \in C(K)$ with $\|f\|_{L^\infty(K)} = 1$,

$$\int f d\mu = \sum_{n=1}^{\infty} 2^{-n} f(x_n) - f(x_0) < 2,$$

since we could only have equality here if $f(x_n) = 1$ for all $n > 0$, and with $f(x_0) = -1$, which cannot be possible if f is continuous.

TODO: Read Megginson's section on James' Theorem.

1.8 Separability

We recall that a topological space is *separable* if it has a countable dense subset. We recall that the image of any separable set under a continuous map is separable. If X is a separable metric space, then its completion is also separable. And any compact metric space is separable.

Example. The function space $C[0,1]$ is separable, since rational coefficient polynomials are dense in $C[0,1]$ by the Weirstrass approximation theorem.

Example. The spaces $L^p(\mathbf{R}^n)$ is separable for $1 \leq p < \infty$, since step functions given by linear combinations of indicator functions supported on cubes with rational endpoints are dense. On the other hand, $L^\infty(\mathbf{R}^n)$ is not separable, since it contains an uncountable family of points $\{f_t : t \in \mathbf{R}\}$ such that $\|f_t - f_s\| = 1$ for all $t \neq s$. One can define, for instance, $f_t = 1_{[0,t] \times [0,1]^{d-1}}$.

Example. The space $M[0,1]$ is not separable, since the family of measures $\{\delta_t : t \in [0,1]\}$ is uncountable, and $\|\delta_t - \delta_s\| = 2$ for $t \neq s$.

Example. The space c_0 is separable since it is the closed span of the countable set $\{e_n\}$. The spaces l^p are separable for $1 \leq p < \infty$. But l^∞ is not separable, since if a and b are any $\{0,1\}$ valued sequence, $\|a - b\|_{l^\infty} \geq 1$, and there are uncountably many such sequences in l^∞ .

Theorem 1.45. Let X be a norm space. Then the following properties hold:

- If $A \subset X$ is separable, then so is \overline{A} , $\text{co}(A)$, $\overline{\text{co}}(A)$, $\langle A \rangle$, and $[A]$.
- If X_0 is a closed subspace of X , then X/X_0 is separable.
- If $X = X_1 \oplus \cdots \oplus X_n$ for norm spaces X_1, \dots, X_n , then X is separable if and only if each of the spaces X_1, \dots, X_n is separable.
- Separability is a three space property.

Proof. We leave everything here as an exercise, except that if $X_0 \subset X$ is a closed, separable subspace of a norm space X , and X/X_0 is separable, then X is separable. If we pick a countable set $S_1 \subset X$ such that $\{s + X_0 : s \in S_1\}$ is dense in X/X_0 , and we pick a countable set $S_2 \subset X_0$ which is dense in X_0 , then for any $x \in X$, we can find a sequence $\{x_i\}$ in S_2 such that $d(x - x_i, X_0) \rightarrow 0$. But then we can find a sequence $\{x_i^0\}$ in S_2 such that $\|x - x_i - x_i^0\| \leq 2d(x - x_i, X_0) \rightarrow 0$. Thus the countable set $S_1 + S_2$ is dense in X . \square

Theorem 1.46. *Let X be a norm space. If X^* is separable, then X is separable.*

Proof. Let $S \subset X^*$ be a countable dense set. For each $\lambda \in S$, pick $x_\lambda \in X$ with $\|x_\lambda\| = 1$ such that $|\lambda(x_\lambda)| \geq \|\lambda\|/2$. If $T = \{x_\lambda\}$, then for any $\gamma \in X^*$, we can find $\lambda \in S$ such that $\|\lambda - \gamma\| \leq 0.1\|\gamma\|$. Thus

$$|\gamma(x_\lambda)| \geq |\lambda(x_\lambda)| - 0.1\|\gamma\| \geq 0.9\|\lambda\| - 0.1\|\gamma\| \geq 0.8\|\gamma\|.$$

But this means that $T^\perp = \{0\}$, and so $X = [T]$, proving X is separable. \square

The space l^1 is separable, but its dual, l^∞ is not, so the converse of the last theorem is not true. On the other hand, if X is *reflexive*, then X is separable if and only if X^* is separable.

Now l^1 is separable, and for any closed subspace M of l^1 , l^1/M is separable. Up to isomorphism, these are the *only* separable Banach spaces.

Theorem 1.47. *If X is a separable Banach space, then there is a surjective linear map $T : l^1 \rightarrow X$.*

Proof. Let $\{x_1, x_2, \dots\}$ be a countable, dense subset of B_X , and define

$$Ta = \sum_{n=1}^{\infty} a_n x_n.$$

Then $\|Ta\|_X \leq \|a\|_{l^1}$. Since the image of T contains $\{x_1, x_2, \dots\}$, the range is certainly dense. But for any $x \in B_X$, we can find successively find $x_{i_1}, x_{i_2}, \dots \in B_X$ such that for all $n > 0$,

$$\|x - x_{i_1} - (1/2)x_{i_2} - \dots - (1/2^n)x_{i_n}\| \leq 2^{-n-1}.$$

Then

$$T \left(\sum_{j=0}^{\infty} 2^{-j} e_{i_j} \right) = x.$$

Thus the range of T contains B_X , and thus T is surjective. \square

Theorem 1.48. *A norm space X is separable if and only if there is a compact set $K \subset X$ such that $X = [K]$.*

Proof. Suppose X is separable, and let $\{x_n\}$ be a dense subset. Then set

$$K = \{0\} \cup \{2^{-n}\|x_n\|^{-1}x_n\}$$

is compact, and $[K] = X$. \square

1.9 Adjoints of Linear Operators

Recall that if $T : X \rightarrow Y$ is a linear map between two vector spaces, then we can consider its *algebraic adjoint* T^* mapping linear functionals on Y to linear functionals on X by the formula

$$(T^*\lambda)(x) = \lambda(Tx).$$

We have $(T + S)^* = T^* + S^*$, $(TS)^* = S^*T^*$, and $(T^{-1})^* = (T^*)^{-1}$. If T is a *bounded* linear map between two Banach spaces, and λ is a *bounded* linear functional on Y , then $T^*\lambda$ will *also* be a bounded linear functional, since for any $x \in X$,

$$|T^*\lambda(x)| = |\lambda(Tx)| \lesssim \|Tx\|_Y \lesssim \|x\|_X.$$

Thus given any bounded linear map $T : X \rightarrow Y$ between two Banach spaces, we obtain a bounded linear operator $T^* : Y^* \rightarrow X^*$ between the dual spaces of X and Y , called the *adjoint* of the operator T . On the other hand, it is not too difficult to see that a linear map $T : X \rightarrow Y$ will be bounded if and only if $\gamma \circ T = T^*\gamma^* \in X^*$ for each $\gamma^* \in Y^*$, since this implies that the linear map T is continuous from the weak topology on X to the weak topology on Y , which is equivalent to the map T being continuous in the first place. Thus T is bounded if and only if T^* is bounded. Now the calculation above shows that

$$\|T^*\lambda\|_{X^*} \leq \|T\|\|\lambda\|_{Y^*}.$$

Thus $\|T^*\| \leq \|T\|$. This means that $\|T^{**}\| \leq \|T^*\|$, and we have

$$\|Tx\|_Y = \|T^{**}x^{**}\|_{Y^{**}} \leq \|T^*\|\|x^{**}\|_{X^{**}} = \|T^*\|\|x\|_X.$$

Thus we conclude that $\|T\| \leq \|T^*\|$, and so we actually have $\|T\| = \|T^*\|$, so the correspondence $T \mapsto T^*$ is a linear isometry from $B(X, Y)$ to $B(Y^*, X^*)$. We remark that this is not always an onto isometry unless X and Y are reflexive, but we have a characterization of the image of this isometry.

Theorem 1.49. *A (not necessarily bounded) operator $S : Y^* \rightarrow X^*$ can be written as T^* for some bounded operator $T : X \rightarrow Y$ if and only if S is continuous from the weak-* topology to the weak-* topology.*

Proof. First we should show adjoints of bounded operators are weak * to weak * continuous. If $\{\gamma_\alpha\}$ is a net in Y^* converging in the weak * topology to some $\gamma \in Y^*$, then for any $x \in X$,

$$(T^*\gamma_\alpha)x = \gamma_\alpha(Tx) \rightarrow \gamma(Tx) = T^*\gamma(x).$$

Thus the net $\{T^*\gamma_\alpha\}$ converges to $T^*\gamma$ in the weak-* topology, and so T^* is weak * continuous. Note that we never assumed T was bounded in this proof, and we will later apply this result for a not necessarily bounded operator later in this argument (though we will conclude that weak * continuity implies boundedness).

Conversely, suppose $S : Y^* \rightarrow X^*$ is weak * to weak * continuous. If $S = T^*$, then for each $x \in X$, we would like to define $Tx \in Y$ such that for any $\lambda \in Y^*$,

$$\lambda(Tx) = (S\lambda)(x).$$

This determines the value of Tx on any linear functional on Y , so by the Hahn-Banach theorem, this set of equations determines Tx uniquely, if it exists. To prove existence, we note that we can certainly define $\alpha \in Y^{**}$ by the equation

$$\alpha(\lambda) = (S\lambda)(x).$$

Since S is weak * continuous, so too is α , and so it follows that α is induced by some element of Y , i.e. $\alpha = y^{**}$ for some $y \in Y$, which means that we can set $Tx = y$. We thus trivially obtain a linear map $T : X \rightarrow Y$. To verify this map is bounded, we show it is bounded from the weak topology to the weak topology. Suppose that $\{x_\alpha\}$ is a net in X converging to some $x \in X$ in the weak topology. Then x_α^{**} converges in the weak * topology to x^{**} . Since S^* is weak * continuous, $S^*(x_\alpha^{**})$ converges in the weak * topology to $S^*(x^{**})$. But this means that for any $\gamma \in Y^*$,

$$\gamma(Tx_\alpha) = S^*(x_\alpha^{**})(\gamma) \rightarrow S^*(x^{**})(\gamma) = \gamma(Tx).$$

Thus $\{Tx_\alpha\}$ converges in the weak topology to Tx , and so T is continuous in the weak topology. \square

Corollary 1.50. *Let X be a norm space with subspace X_0 . Then the canonical identification of $(X/X_0)^*$ with X_0^\perp is a homeomorphism from the weak * topology induced from X/X_0 , to the relative weak * topology induced from X^* .*

Proof. The canonical identification is given by the adjoint of $\pi : X \rightarrow X/X_0$, i.e. $\pi^* : (X/X_0)^* \rightarrow X_0^\perp$. Since π is a bounded linear map, π^* is weak * continuous. Thus it suffices to show that $(\pi^*)^{-1}$ is weak * continuous. Suppose $\{x_\alpha^*\}$ is a net in X_0^\perp converging in the weak * topology on X^* to some $x^* \in X_0^\perp$. Then for any $x \in X$,

$$(\pi^*)^{-1}x_\alpha^*(x + X_0) = x_\alpha^*(x) \rightarrow x^*(x) = (\pi^*)^{-1}x^*(x + X_0).$$

Thus $(\pi^*)^{-1}$ is also continuous. \square

If $T : X \rightarrow Y$ is a bounded linear map, then we obtain a natural linear map $T^{**} : X^{**} \rightarrow Y^{**}$, which is precisely and extension of the map T . In particular, if X is reflexive, $T^{**} = T$.

For any norm spaces X and Y , if $T : X \rightarrow Y$ is an isomorphism, then $T^* : Y^* \rightarrow X^*$ is an isomorphism. To see this result, we note that if $T : X \rightarrow Y$ is a bounded linear map, then

$$\text{Ker}(T) = {}^\perp(T^*(Y^*)) \quad \text{and} \quad \text{Ker}(T^*) = T(X)^\perp.$$

It thus follows that T is injective if and only if the image of T^* is weak * dense in X^* , and the image of T is norm dense in Y if and only if T^* is injective.

Theorem 1.51. *A bounded linear operator $T : X \rightarrow Y$ is a surjective isomorphism if and only if $T^* : Y^* \rightarrow X^*$ is a surjective isomorphism.*

Proof. If T is an isomorphism, then T^* is an isomorphism because $(T^*)^{-1} = (T^{-1})^*$. Conversely, suppose T^* is an isomorphism, with $\|(T^*)^{-1}\| = M^{-1}$. Then T is injective, with dense range in Y . Then $T^*(B_{Y^*}) \subset MB_{X^*}$. Thus

$$\begin{aligned} \|Tx\|_Y &= \sup_{y^* \in B_{Y^*}} |\langle Tx, y^* \rangle| \\ &= \sup_{y^* \in B_{Y^*}} |\langle x, T^*y^* \rangle| \\ &\geq \sup_{x^* \in MB_{X^*}} |\langle x, x^* \rangle| \\ &= M\|Tx\|. \end{aligned}$$

Thus the image of T is closed in Y , from which it follows that T is surjective, and thus an isomorphism. \square

A bounded linear operator has closed range if and only if its adjoint has weak * closed range, as the next result shows.

Theorem 1.52. *Let $T : X \rightarrow Y$ be a bounded linear map between Banach spaces. Then $T(X)$ is closed in Y if and only if $T^*(Y^*)$ is closed in X^* , which holds if and only if it is weakly * closed in X^* .*

Proof. We leave it as an exercise to show, without loss of generality, that T is injective and has dense image in Y . Then T^* is injective, and has weak * dense image also.

- Suppose $T(X) = Y$. Then T is an isomorphism, so T^* is an isomorphism, hence $T^*(Y^*) = X^*$. Thus if $T(X)$ is closed in Y , $T^*(Y^*)$ is closed in X^* .
- Next, suppose $T^*(Y^*)$ is closed in X^* . We want to show $T^*(Y^*)$ is then also weak * closed. Suppose that $\{x_\alpha^*\}$ is a net in $T^*(Y^*) \cap B_{X^*}$ that converges in the weak * topology to some $x^* \in B_{X^*}$. Let $y_\alpha^* = (T^*)^{-1}(x_\alpha^*)$. Since T^* is an isomorphism from Y^* onto its image, $\{y_\alpha^*\}$ is a bounded net, and thus has a weak * convergent subnet. By thinning the net, we may assume without loss of generality that the net converges in the weak * topology to some $y^* \in Y^*$. But T^* is weak * continuous, so x_α^* converges to $T^*(y^*) \in T^*(Y^*) \cap B_{X^*}$. Thus $T^*(Y^*) \cap B_{X^*}$ is weak * closed, so by the Krein-Smulian theorem, it follows that $T^*(Y^*)$ is weak * closed.
- Suppose that $T^*(Y^*)$ is weak * dense. Then $T^*(Y^*) = X^*$, which implies T^* is an isomorphism, and thus T is an isomorphism, so $T(X) = Y$.

This proves all the equivalences required. \square

1.10 Projections and Complementary Subspaces

In our discussion of the open mapping theorem, we have already encountered the notion of a *complementary subspace*. If X is a norm space, and X_0 is a closed subspace, we say X_0 is *complemented* in X if there exists a closed subspace X_1 such that $X = X_0 \oplus X_1$. If X is a Banach space, then it follows

from the closed graph theorem that for any $x \in X$, we can write x uniquely as $x_0 + x_1$ for $x_0 \in X_0$ and $x_1 \in X_1$, and

$$\|x\| \sim \|x_0\| + \|x_1\|.$$

It thus follows that X_1 is isomorphic to X/X_0 . A space X_0 is complemented if and only if every bounded linear operator $T : X_0 \rightarrow Y$ extends to a bounded linear operator $T : X \rightarrow Y$.

If we define $P : X \rightarrow X$ by setting $Px = x_0$, then P is then a continuous operator onto X_0 such that $P^2 = P$. We call such an operator a *bounded projection* with closed range X_0 . Conversely, if $P : X \rightarrow X$ is a bounded projection, then its range is closed because its range is the kernel of $1 - P$. If X_0 is this range, then $X_1 = \text{Ker}(P)$ is a closed subspace which complements the space X_0 .

It is simple to see a linear map is a projection if and only if its adjoint is a projection. Since T has closed range if and only if T^* has closed range. If $P : X \rightarrow X$ is a projection with closed range X_0 and kernel X_1 , then $P^* : X^* \rightarrow X^*$ is a projection with closed range X_0^\perp and kernel X_1^\perp .

Theorem 1.53. *If X is a topological vector space, and $X_0 \subset X$ is a closed subspace with either finite dimension, or finite codimension, then X_0 is complemented in X .*

Proof. If X_0 has finite codimension, take a basis $\{x_1, \dots, x_n\}$ for X/X_0 . Then the span of $\{x_1, \dots, x_n\}$ is a closed subspace of X complementing X_0 . Conversely, if X_0 has finite dimension, with basis $\{x_1, \dots, x_n\}$, one can use Hahn-Banach to produce a family of continuous linear functionals $x_1^*, \dots, x_n^* \in X^*$ such that $x_i^*(x_j) = \delta_{ij}$. The map $Px = (x_1^*x)x_1 + \dots + (x_n^*x)x_n$ is then a continuous projection onto X_0 . \square

TODO: Show c_0 is not complemented in l^∞

TODO: Show X^* is complemented in X^{***} for any Banach space X . Thus c_0 is not the dual of any Banach space.

1.11 Compact Operators

We already know operators on an infinite dimensional Banach space are more tricky than their finite dimensional counterparts. Thus it is often

useful to restrict our attention to operators which do not ‘spread themselves out’ too much. An operator is *compact* if the image of any bounded set is precompact. It suffices to verify that the image of the unit ball is precompact. Given two Banach spaces X and Y , we shall let $K(X, Y)$ denote the space of all compact operators from X to Y .

Theorem 1.54. *The space $K(X, Y)$ of compact operators forms a closed subspace of $B(X, Y)$ closed under multiplication on the left and right, in the sense that for any $M \in K(X, Y)$, and any pair of bounded operators $N \in B(Y, Y')$ and $L \in B(X', X)$, $NML \in K(X', Y')$.*

Proof. Suppose M_0 and M_1 are compact. Let U be a bounded subset of X . Then

$$(\lambda M_0 + \gamma M_1)(U) = \lambda M_0(U) + \gamma M_1(U)$$

And the sum of two precompact sets is precompact. Thus $\lambda M_0 + \gamma M_1$ is precompact, so $K(X, Y)$ is a subspace of $B(X, Y)$. If U is a bounded subset of X' , then $L(U)$ is a bounded subset of X , so $ML(U)$ is a precompact subset of Y , implying $NML(U)$ is a precompact subset of Y' , for if every net $\{y_\alpha\}$ in $ML(U)$ has a convergent subnet, then the corresponding subnet of $\{N(y_\alpha)\}$ must also converge.

To prove $K(X, Y)$ is closed we rely on the fact that a subset of a complete metric space is precompact if and only if, for any $\varepsilon > 0$, the subset can be covered by finitely many balls of radius ε . Now suppose we have $M_1, M_2, \dots \in K(X, Y)$, and $M_i \rightarrow N$. We claim N is compact. Let U be a bounded subset of X , such that $\|x\| < K$ for each $x \in U$. Then for each $\varepsilon > 0$, there are finitely many balls of radius ε which cover $M_i(U)$, for each i . If $\|M_i - N\| < \varepsilon/K$, then $\|(M_i - N)(x)\| < \varepsilon$ for each $x \in U$, so that if $M_i x$ is contained in some ball with center y of radius ε , then Nx is contained in the ball with center y and radius 2ε . Thus $N(U)$ can be covered with finitely many balls of radius 2ε , and is therefore precompact. \square

Corollary 1.55. *$K(X)$ is a closed, two-sided ideal of $B(X)$.*

Remark. It is a theorem of Calkin that $K(H)$ is the only closed, two-sided ideal of $B(H)$ for any Hilbert space H . Thus we are lead to consider the *Calkin Algebra* $B(H)/K(H)$, which is a simple algebra, and an interesting object of study in the K -theory of operator algebras.

The most basic examples of compact operators are bounded *finite rank* operators, i.e. operators whose range is finite dimensional. Indeed, bounded

operators map bounded sets to bounded sets, and a closed bounded set in a finite dimensional space is compact. Because $K(X, Y)$ is a norm closed subset of $B(X, Y)$, any limit of a family of finite rank operators is compact. We say a Banach space Y has the *approximation property* if finite rank bounded operators are dense in $K(X, Y)$ for any Banach space X .

Theorem 1.56. *Any Hilbert space has the approximation property.*

Proof. Let X be a Banach space, and H a Hilbert space. If $T : X \rightarrow H$ is compact, then the image H_0 of T must be separable. Let $\{e_n\}$ be a basis for H_0 , and let $T_{\leq N} = P_{\leq N}T$, where P_N is the projection onto the first N elements of the basis for H_0 . If it was not true that $T_{\leq N}$ converged to T in the operator norm, we could find $\varepsilon > 0$, and two sequences $\{N_i\}$ and $\{x_i\}$ such that $\|x_i\| = 1$ for all i , and $\|P_{\leq N_i}Tx_i - Tx_i\| \geq \varepsilon$. Since T is compact, by thinning the subsequence we may assume that $Tx_i \rightarrow y$. Then

$$\|P_{\leq N_i}y - y\| \geq \|P_{\leq N_i}Tx_i - Tx_i\| - \|P_{\leq N_i}(Tx_i - y)\| - \|Tx_i - y\| \geq \varepsilon - 2\|Tx_i - y\|.$$

Now $P_{\leq N_i}y \rightarrow y$, so

$$0 = \limsup_{i \rightarrow \infty} \|P_{\leq N_i}y - y\| \geq \limsup_{i \rightarrow \infty} \varepsilon - 2\|Tx_i - y\| = \varepsilon,$$

which gives a contradiction. Thus $T_{\leq N}$ converges to T . \square

For similar reasons, the spaces l^p for $1 \leq p < \infty$ and c_0 have the approximation property, since for any compact operator $T : X \rightarrow l^p$ or $T : X \rightarrow c_0$, the projections $P_{\leq N}T$ are finite rank operators converging in norm to T .

Remark. Finding a Banach space *without* the approximation property (i.e. finding a compact operator which cannot be approximated by finite rank operators) proved to be an incredibly difficult problem in 20th century research on functional analysis. Such an operator was only found by Per Enflo in 1972 using tools from the geometry of Banach spaces.

Corollary 1.57. *Let H be a Hilbert space. If T has finite rank, then T^* has finite rank. A bounded operator T on H is compact if and only if T^* is compact.*

Proof. Suppose T has finite rank. Then we can find an orthogonal basis $\{e_n\}$ for H such that

$$Tx = \sum_{i,j=1}^M a_{ij} \langle x, e_i \rangle e_j = \sum_{i,j=1}^M a_{ij} S_{ij}x.$$

But

$$\langle S_{ij}x, y \rangle = \langle x, e_i \rangle \langle e_j, y \rangle = \langle x, \langle y, e_j \rangle e_i \rangle = \langle x, S_{ji}y \rangle.$$

Thus $S_{ij}^* = S_{ji}$, and so by linearity,

$$T^*y = \sum_{i,j=1}^M \overline{a_{ij}} S_{ji}y.$$

Thus T^* has finite rank.

Now if T is a compact operator on H , then $T = \lim T_n$, where T_n is a finite rank operator. Then $T^* = \lim T_n^*$ is the limit of finite rank operators, so T^* is also compact. The reverse follows by symmetry. \square

Example. The simplest operators on a Hilbert space are the diagonal operators, i.e. those operators $T : H \rightarrow H$ given in terms of an orthogonal basis $\{e_n\}$ and $\{\lambda_n\}$ such that $Te_n = \lambda_n e_n$. Then

$$\|T\| = \sup_n |\lambda_n|,$$

If $S(\varepsilon) = \{n : |\lambda_n| \geq \varepsilon\}$ is infinite for any ε , then $\{e_n : n \in S\}$ is a bounded subset of H , but $Te_n = \lambda_n e_n$ does not have a convergent subsequence, and so T is not a compact operator. It follows that if T is compact, $\lambda_n \rightarrow 0$ as $n \rightarrow \infty$. Conversely, if $\lambda_n \rightarrow 0$ as $n \rightarrow \infty$, then the finite rank operators

$$T_{\leq N}x = \sum_{n=1}^N \lambda_n \langle x, e_n \rangle e_n$$

converge in operator norm to T as $N \rightarrow \infty$, and so T is a compact operator. Thus a bounded diagonalizable operator on a separable Hilbert space is compact precisely when its eigenvalues converge to zero. More generally, for a diagonal operator on a non separable Hilbert space, every subsequence of eigenvalues must converge to zero, which implies all but countably many eigenvalues are zero.

Note that the operator above, despite its range contains all the elements of a basis of H , is *not surjective*. To see this, note that it does not contain any vector of the form $x = \sum a_n e_n$ such that $\sum (a_n/\lambda_n)^2 = \infty$. On the other hand, its range is certainly a *dense* subspace of H . This is a general phenomenon for compact operators.

Lemma 1.58. *Let X and Y be Banach spaces, and let $T : X \rightarrow Y$ be a compact operator. Then the range of T cannot be closed unless T is of finite rank.*

Proof. If the range Y_0 of T is closed, then T induces a surjective operator $T_0 : X \rightarrow Y_0$ between two Banach spaces, and T_0 remains compact. By the open mapping theorem, T_0 is open. But this implies Y_0 is finite dimensional since Y_0 then contains an open, precompact set. \square

The range of any compact operator is also *separable*, even if it is not the limit of a family of finite rank operators.

Lemma 1.59. *Let X and Y be Banach spaces. Then the range of any compact operator $T : X \rightarrow Y$ is separable.*

Proof. Let B_X be the unit ball in X . Then $T(B_X)$ is precompact, and therefore separable. But this implies the (non-closed) linear span of $T(B_X)$ is separable, and the linear span of $T(B_X)$ is equal to the range of T . \square

A useful way to verify compactness in spaces of continuous functions is to use the Arzela-Ascoli criterion. A family of functions $\{g_\alpha : X \rightarrow \mathbf{C}\}$ on a topological space X is *equicontinuous* at $x \in X$ if, for any $\varepsilon > 0$, there is an open set U containing x such that $\|g_\alpha(a) - g_\alpha(b)\| < \varepsilon$ for any $a, b \in U$ and any index α .

Theorem 1.60 (Arzela-Ascoli). *If X is a compact metric space, the precompact subsets of $C(X)$ are precisely those subsets which are bounded and equicontinuous.*

Proof. We recall that in a complete metric space, a set is precompact if and only if it has a finite ε cover for any $\varepsilon > 0$ (i.e., it is *totally bounded*). Now suppose $S \subset C(X)$ is precompact. It is simple to see from the total boundedness condition that S is bounded. For any $\varepsilon > 0$, find a ε cover S_0 of S . Since X is compact, all functions in $C(X)$ are uniformly continuous, so we can find $\delta > 0$ such that for all $f_0 \in S_0$, if $d(x_1, x_2) < \delta$, $|f_0(x_1) - f_0(x_2)| < \varepsilon$. But this means that if $f \in C(X)$, there is $f_0 \in S_0$ such that $\|f - f_0\|_{L^\infty} \leq \varepsilon$, and so if $d(x_1, x_2) < \delta$,

$$|f(x_1) - f(x_2)| \leq 2\varepsilon + |f_0(x_1) - f_0(x_2)| \leq 3\varepsilon.$$

Thus S is uniformly equicontinuous.

Conversely, suppose S is a bounded, uniformly equicontinuous set. Since S is equicontinuous, for any $\varepsilon > 0$, there is $\delta > 0$ such that $|f(x_1) - f(x_2)| < \varepsilon$ if $d(x_1, x_2) < \delta$. Since X is compact, we can find a finite cover of X by balls of radius $\delta/2$ centred at points $\{x_1, \dots, x_N\}$. The function T on $C(X)$ given by $Tf = (f(x_1), \dots, f(x_N))$ is continuous, and thus $T(S)$ is a bounded subset of Euclidean space, and thus precompact. Thus we can find a finite family of functions $\{f_1, \dots, f_M\}$ such that if $f \in S$, then there is an index i such that for any j , $|f(x_j) - f_i(x_j)| < \varepsilon$. But for any $x \in X$, there is j such that $d(x, x_j) < \delta/2$, and so

$$|f(x) - f_i(x)| \leq \varepsilon + |f(x_j) - f_i(x_j)| \leq 2\varepsilon.$$

Thus $\|f - f_i\|_{L^\infty} \leq 2\varepsilon$, so we have found a finite 2ε cover of S . Since ε was arbitrary, this means S is totally bounded, and thus precompact. \square

Thus if X is a Banach space, and Y is a compact metric space, then a bounded operator $T : X \rightarrow C(Y)$ is compact precisely when T maps bounded subsets of $C(X)$ to equicontinuous subsets of $C(Y)$.

Example. *The best examples of compact operators are given by integral operators with an appropriately regular kernel. Given two compact Hausdorff spaces X and Y equipped with finite Borel measures μ and ν , and a continuous function $K : X \times Y \rightarrow \mathbf{C}$, we can define an operator by the integral formula*

$$Tf(y) = \int_X K(x, y) f(x) dx.$$

Then for any $f \in L^1(X)$, $Tf \in C(Y)$, which indicates a gain of regularity and a possible compactness of the operator T . We claim T is compact from $L^p(X)$ to $L^q(Y)$ for any $1 \leq p, q \leq \infty$. To see this, we note that any integral operator with kernel

$$\tilde{K}(x, y) = \sum a_{ij} f_i \otimes g_j$$

for some continuous functions $f_i \in C(X)$ and $g_j \in C(Y)$, has finite rank and is therefore compact. The Stone-Weierstrass theorem implies such functions are dense in $C(X \times Y)$. Thus we can approximate any $K \in C(X \times Y)$ by a kernel \tilde{K} of the form above. But for any $1 \leq p, q \leq \infty$ we have

$$\|T\|_{L^p \rightarrow L^q} \lesssim \|K\|_{L^\infty(X \times Y)},$$

so it follows that T is a limit in the operator norm of finite rank operators, and thus compact.

Example. A Hilbert-Schmidt operator between two Hilbert spaces H_1 and H_2 is a bounded operator $T : H_1 \rightarrow H_2$ such that in two orthogonal bases $\{e_i\}$ and $\{f_j\}$,

$$\|T\|_{HS} = \left(\sum_{i,j} |\langle Te_i, f_j \rangle|^2 \right)^{1/2} = \left(\sum_i \|Te_i\|_{H_2}^2 \right)^{1/2} < \infty.$$

This norm is independent of the choice of bases, as can be verified by a simple expansion. If T is Hilbert Schmidt, so is T^* , and $\|T^*\|_{HS} = \|T\|_{HS}$. Moreover, we have a bound $\|T\| \leq \|T\|_{HS}$. Any Hilbert-Schmidt operator is compact, because if $P_{\leq N}$ is projection onto the first N vectors in a basis $\{e_k\}$, then $P_{\leq N}T$ has finite rank, and $P_{\leq N}T \rightarrow T$ as $N \rightarrow \infty$ in the operator norm, because it converges in the Hilbert-Schmidt norm. A basic example of a Hilbert-Schmidt operator is an integral operator T between two measure spaces X and Y with kernel $K \in L^2(X \times Y)$, in which case $\|T\|_{HS} = \|K\|_{L^2(X \times Y)}$. To see this, we let $\{e_i\}$ and $\{f_j\}$ be orthogonal basis on $L^2(X)$ and $L^2(Y)$. Since $\bar{e}_i \otimes f_j$ is then an orthogonal basis for $L^2(X \times Y)$, we calculate that

$$\|T\|_{HS}^2 = \sum |\langle Te_i, f_j \rangle|^2 = \sum |\langle K, \bar{e}_i \otimes f_j \rangle|^2 = \|K\|_{L^2(X \times Y)}^2.$$

The space of all Hilbert-Schmidt operators between two Hilbert spaces H_1 and H_2 forms a Hilbert space itself, $B_{HS}(H_1, H_2)$, where the inner product is

$$\langle T_1, T_2 \rangle_{HS} = \sum \langle T_1 e_i, f_j \rangle \overline{\langle T_2 e_i, f_j \rangle}.$$

One can also consider slightly different variants of Hilbert-Schmidt operators. For instance, the family of Hilbert-Schmidt operators between two measure spaces X and Y are the family of all operators $T : L^2(X) \rightarrow L^2(Y)$ induced by $K \in L^2(X \times Y)$ by setting

$$Tf(x) = \int K(x, y)f(y) dy.$$

If $\{e_n\}$ is an orthogonal basis for $L^2(X)$, and $\{e_m\}$ is an orthogonal basis for $L^2(Y)$, then $e_n \otimes e_m$ is a basis for $L^2(X \times Y)$, and so

$$\|K\|_{L^2(X \times Y)}^2 = \sum |\langle K, e_n \otimes e_m \rangle|^2 = \sum_{n,m} |\langle Te_n, e_m \rangle|^2.$$

Thus a Hilbert-Schmidt integral operator is a Hilbert Schmidt operator of the kind above. Conversely, if T is a normal, compact operator from $L^2(X)$ to itself,

then there exists an orthonormal basis $\{e_n\}$ diagonalizing T with eigenvalues $\{\lambda_n\}$. If $K(x, y) = \sum_n \lambda_n e_n(x) e_n(y)$, then K is a Hilbert-Schmidt kernel which gives the operator T .

Example. Let B be the unit ball in \mathbf{R}^d , and consider a kernel $K : B \times B \rightarrow \mathbf{C}$ such that $|K(x, y)| \lesssim |x - y|^{-(d-s)}$, for some $s > 0$. Then

$$\|K\|_{L_y^\infty(B)L_x^1(B)} \quad \text{and} \quad \|K\|_{L_x^\infty(B)L_y^1(B)} < \infty,$$

so Schur's Lemma implies that if T is the integral operator corresponding to K , then $\|Tf\|_{L^p(\mathbf{R}^d)} \lesssim \|f\|_{L^p(\mathbf{R}^d)}$ for $1 \leq p \leq \infty$. For $s > d/2$, this operator is a Hilbert-Schmidt operator, but not for $s \leq d/2$. Nonetheless, for any $s > 0$, T is a compact operator. To see this, for each n , define T_n to be the integral operator corresponding to the kernel $K_n(x, y) = \mathbf{I}(|x - y| \geq 1/n)K(x, y)$. Then K_n is a Hilbert-Schmidt kernel, and so every operator in the family $\{T_n\}$ is compact. Moreover, we have

$$\lim_{n \rightarrow \infty} \|K - K_n\|_{L_y^\infty L_x^1} = \lim_{n \rightarrow \infty} \|K - K_n\|_{L_x^\infty L_y^1} = 0,$$

and so $T_n \rightarrow T$ in the operator norm. Thus T is compact.

We now turn to a result of Schauder, which we have already proved in the case where $T : H \rightarrow H$ is a compact operator on a Hilbert space (and more generally, the same proof follows for any pair X and Y such that $B(X, Y)$ has the approximation property).

Theorem 1.61. *Let X and Y be Banach spaces. Then a bounded operator $T : X \rightarrow Y$ is compact if and only if its adjoint $T^* : Y^* \rightarrow X^*$ is compact.*

Proof. Suppose first that T is a bounded compact operator. We apply the Arzela-Ascoli theorem. Let K be the compact set formed from the closure of $T(B_X)$, where B_X is the unit ball in X . Let $R_1 : Y^* \rightarrow C(K)$ and $R_2 : X^* \rightarrow C_b(B_X)$ be the natural restriction operators. Then Arzela-Ascoli implies that R_1 is a compact linear operator. Thus $R(B_{Y^*})$ is a precompact subset of $C(K)$. But if $T_C^* : C(K) \rightarrow C_b(B_X)$ is the natural linear pullback operator corresponding to $T : B_X \rightarrow K$, then $R_2 \circ T^* = T_C^* \circ R_1$. Since $R(B_{Y^*})$ is precompact, so too is $R_2(T^*(B_{Y^*})) = T_C^*(R(B_{Y^*}))$. But this means that $T^*(B_{Y^*})$ is precompact.

Conversely, suppose T^* is a bounded, compact operator. Then T^{**} is compact. If $\{x_\alpha\}$ is a bounded net in X , then $\{x_\alpha^{**}\}$ is a bounded net in X^{**} ,

so $T^{**}x_{\alpha}^{**} = (Tx_{\alpha})^{**}$ has a convergent bounded subnet $\{(Tx_{\alpha_{\beta}})^{**}\}$. But convergence of $\{(Tx_{\alpha_{\beta}})^{**}\}$ is equivalent to convergence of $\{Tx_{\alpha_{\beta}}\}$, so $\{Tx_{\alpha}\}$ has a convergent subnet. Thus T is a compact, bounded operator. \square

Theorem 1.62. *If the adjoint of a bounded linear operator $T : X \rightarrow Y$ between Banach spaces is continuous from the weak * topology of Y^* to the norm topology of X^* , then T is compact.*

Proof. Let $\{y_{\alpha}^*\}$ be a bounded net in Y^* . Then $\{y_{\alpha}^*\}$ has a weak * convergent subsequence by the Banach-Alaoglu theorem. But then by the continuity of T^* , it follows that $\{T^*y_{\alpha}^*\}$ has a norm convergent subsequence. Thus T^* is compact. \square

TODO: Trace class operators.

TODO: Weak Compactness and Total Continuity (3.4 and 3.5) of Megginson.

1.12 Bases in Banach Spaces

In the theory of general infinite dimension vector spaces, the standard definition of a basis (which in the sequel we will call a *Hamel basis*, expanding a vector in a finite linear combination of basis elements, does not necessarily lead to a useful theory, because of analytical problems involving finite sums.

Theorem 1.63. *No Banach space X has a countably infinite Hamel basis.*

Proof. Suppose X has a countable infinite basic $\{e_1, e_2, \dots\}$. For each n , let $X_n = \langle e_1, \dots, e_n \rangle$. Then X_n is closed and has non-empty interior (if its interior was non-empty, it would be absorbing, and thus $X_n = X$. But then the Baire category theorem says that $\bigcup X_n$ is nowhere dense, which is impossible since $X = \bigcup X_n$. \square

In the setting of Banach spaces, we can get around this by instead considering infinite linear combinations of vectors. An ordered sequence $\{e_n\}$ is a *Schauder basis* for a Banach space X if such that for any $x \in X$, there is a unique sequence $\{a_n\}$ of scalars such that $x = \sum_n a_n e_n$, where $\sum_n a_n e_n$ is defined as the limit of the net of finite sums corresponding to the sequence. In the sequel, by a basis, we will mean a Schauder basis. A sequence $\{e_n\}$ in a Banach space is a *Schauder basic sequence* if it is a Schauder

basis for its closed span. A basic sequence $\{e_n\}$ is *bounded* if $\inf \|e_n\| \neq 0$ and $\sup \|e_n\| \neq \infty$, and *normalized* if $\|e_n\| = 1$ for all n . If $\{e_n\}$ is a Schauder basis, then so is $\{\lambda_n e_n\}$ for any family of nonzero scalars $\{\lambda_n\}$, so we can always normalize a Schauder basis.

Remark. Note that every Banach space with a Schauder basis must be separable.

If X is a Banach space with a Schauder basis $\{e_n\}$, then we can view X as a sequence space in the following natural way. We let Y be the collection of all sequences $a = \{a(n)\}$ such that $\sum_n a(n)e_n$ converges, and define $\|a\| = \|\sum_n a(n)e_n\|$. Then Y is a Banach space, and the map $T : Y \rightarrow X$ given by $Ta = \sum a(n)e_n$ shows the spaces are isometric.

Example. We now construct the classical Schauder basis for $C[0, 1]$, first described in Schauder's 1927 that introduced the concept. To obtain the basis, we define a family of functions $\{s_n\}$ with $\|s_n\|_{L^\infty} = 1$ for all n . We define $s_0(t) = 1$ for all $t \in [0, 1]$, and $s_1(t) = t$ for all $t \in [0, 1]$. Then for $n > 1$, if $2^{m-1} < n \leq 2^m$, we define s_n to be the tent function supported on the length $1/2^{m-1}$ interval with left endpoint $l_n = n/2^{m-1} - 1 - 1/2^{m-1}$ and right endpoint $r_n = n/2^{m-1} - 1$.

We now show these functions are a Schauder basis. To show that the span of functions $\{s_n\}$ is dense in $C[0, 1]$, for any $f \in C[0, 1]$, we iteratively define a sequence $\{a_n\}$ such that $f = \sum_{n=0}^\infty a_n s_n$. If $f_N = \sum_{n=0}^N a_n s_n$, then the sequence is recursively defined, such that $a_0 = f(0)$, $a_1 = f(1) - f_0(1)$, and for $n > 1$, $a_n = f(r_n) - f_{n-1}(r_n)$. Then the functions $\{f_N\}$ are precisely linear interpolations of the function f between an increasing family of points S_N , such that $S_{2^N} = \{0, 1/2^{N-1}, \dots, 1 - 1/2^{N-1}, 1\}$. Because $\lim_{N \rightarrow \infty} S_N$ is dense in $[0, 1]$, it follows by the uniform continuity of f that $\|f - f_N\|_{L^\infty} \leq 1/2^N$.

It remains to show this expansion is unique. But this is actually easy to see, for if $f = \sum_{n=0}^\infty b_n s_n$ for some sequence $\{b_n\}$, then, setting $f_N = \sum_{n=0}^N b_n s_n$, one can recover the sequence from the recursive formula $a_0 = f(0)$, $a_1 = f(1) - f_0(1)$, and so on, and it follows from induction that $b_n = a_n$ for all n , where $\{a_n\}$ is the sequence defined above.

Theorem 1.64. If $\{e_n\}$ is a Schauder basis for a Banach space X , then there is $C > 0$ such that for $x \in X$, if $x = \sum a_n e_n$, then

$$(1/C) \sup_N \left\| \sum_{n=1}^N a_n e_n \right\| \leq \|x\| \leq \sup_N \left\| \sum_{n=1}^N a_n e_n \right\|.$$

Proof. We have

$$\|x\| = \lim_{N \rightarrow \infty} \left\| \sum_{n=1}^N a_n e_n \right\| \leq \sup_N \left\| \sum_{n=1}^N a_n e_n \right\|.$$

It is simple to check the supremum $x \mapsto \sup_N \left\| \sum_{n=1}^N a_n e_n \right\|$ defines a norm ρ on X . It is actually a complete norm, since if $\{x_k\}$ is a Cauchy sequence in X with respect to this norm, and $x_k = \sum a_n(k) e_k$, then

$$\|a_n(k_1) - a_n(k_2)\| \leq \left\| \sum_{m=1}^n (a_n(k_1) - a_n(k_2)) e_n - \sum_{m=1}^{n-1} (a_n(k_1) - a_n(k_2)) e_n \right\| \leq 2\rho(x_n - x_m).$$

Thus $\{a_n(k)\}$ is a Cauchy sequence for each n . Let $a_n = \lim a_n(k)$ for each n . Since $\{x_k\}$ is Cauchy, it is bounded, so $\rho(x_k) \leq M$ for some $M > 0$ uniformly in k . For any $\varepsilon > 0$, we may pick k_0 such that for $k_1, k_2 \geq k_0$, and any N ,

$$\left\| \sum_{n=0}^N [a_n(k_1) - a_n(k_2)] e_n \right\| \leq \varepsilon.$$

It follows that for any $m_1 \leq m_2$,

$$\left\| \sum_{n=m_1}^{m_2} [a_n(k_1) - a_n(k_2)] e_n \right\| \leq 2\varepsilon.$$

Thus

$$\left\| \sum_{n=m_1}^{m_2} [a_n - a_n(k_0)] e_n \right\| = \lim_{k \rightarrow \infty} \left\| \sum_{n=m_1}^{m_2} [a_n(k) - a_n(k_0)] e_n \right\| \leq 2\varepsilon.$$

In particular, if we pick m_0 such that for $m \geq m_0$,

$$\left\| \sum_{n=m_0}^m a_n(k_0) e_n \right\| \leq \varepsilon,$$

then

$$\left\| \sum_{n=m_0}^m a_n e_n \right\| \leq 3\varepsilon.$$

Thus the partial sums of $\sum_n a_n e_n$ are Cauchy, and thus converge to some $x \in X$. And it is simple to see that

$$\lim_{k \rightarrow \infty} \sup_N \left\| \sum_{n=0}^N [a_n - a_n(k)] e_n \right\| = 0.$$

But the identity map is continuous from the standard norm on X to the ρ norm on X , so it follows by the open mapping theorem that the C required by the theorem exists. \square

Corollary 1.65. *Let $\{e_n\}$ be a Schauder basis for a Banach space X . If for each n , we define a linear functional α_n such that $x = \sum \alpha_n(x) e_n$, then α_n is a continuous linear functional. Similarly, the projection maps $P_{\leq N} x = \sum_{n=1}^N \alpha_n(x) e_n$ are also continuous. Both families are uniformly bounded.*

We define $\sup_N \|P_{\leq N}\|$ to be the *basis constant* for the Schauder basis. The basis is *monotone*, or *orthogonal*, if the basis constant is one. As an example, the standard bases for c_0 and l^p for $1 \leq p < \infty$ are monotone.

Theorem 1.66. *The basis constant for a Schauder basis $\{e_n\}$ for a Banach space X is the smallest number $M > 0$ such that for $m_1 \leq m_2$,*

$$\left\| \sum_{n=1}^{m_1} a_n e_n \right\| \leq M \left\| \sum_{n=1}^{m_2} a_n e_n \right\|.$$

Proof. If

$$\left\| \sum_{n=1}^{m_1} a_n x_n \right\| \leq M \left\| \sum_{n=1}^{m_2} a_n e_n \right\|$$

for all $m_1 \leq m_2$, then setting $m_1 = 0$ and taking $m_2 \rightarrow \infty$ gives, for all $x \in X$,

$$\|P_{\leq m_1} x\| \leq M \|x\|.$$

Thus $M \geq \sup_N \|P_{\leq N}\|$. Conversely, we have for any $m_1 \leq m_2$, if $x = \sum a_n e_n$, then

$$\left\| \sum_{n=1}^{m_1} a_n e_n \right\| = \|P_{\leq m_1} x\| = \|P_{\leq m_1} P_{\leq m_2} x\| \leq \|P_{\leq m_1}\| \|P_{\leq m_2} x\| \leq \sup_N \|P_{\leq N}\| \|P_{\leq m_1} x\|,$$

and this yields the result. \square

Corollary 1.67. A Schauder basis $\{e_n\}$ is monotone if and only if for all $x \in X$,

$$\|x\| = \sup_N \|P_{\leq N} x\|.$$

which holds if and only if $\|P_{\leq N} x\|$ is a monotone increasing sequence in N .

A Schauder basis is *strictly monotone* if $\|\sum_{n=1}^m a_n x_n\| < \|\sum_{n=1}^{m+1} a_n x_n\|$ for all a_1, \dots, a_{m+1} with $a_{m+1} \neq 0$. The standard Schauder basis for l^p is strictly monotone, whereas the basis for c_0 is *not* monotone.

Theorem 1.68. A sequence $\{e_n\}$ in a Banach space X is a Schauder basis if it's span is dense in X , and for any $m_1 \leq m_2$, and any sequence of scalars $\{a_n\}$, there is $M > 0$ such that

$$\left\| \sum_{n=1}^{m_1} a_n e_n \right\| \leq M \left\| \sum_{n=1}^{m_2} a_n e_n \right\|.$$

Proof. It certainly follows from the assumption that the sequence is linearly independent, and that each $x \in X$ can be expanded *uniquely* as $\sum a_n e_n$ for some sequence $\{a_n\}$, because if $\sum_n a_n e_n = 0$, then

$$\left\| \sum_{n=1}^N a_n e_n \right\| \leq M \lim_{N \rightarrow \infty} \left\| \sum_{n=1}^N a_n e_n \right\| = 0,$$

so $a_i = 0$ for all i . □

Corollary 1.69. Any subsequence of a basic sequence is basic.

Example. TODO: The Haar basis on $L^p[0, 1]$.

Remark. It is very difficult to find a separable Banach space which does not have a basis, but there exists such a space. Per Enflo found a reflexive space with this property, the same space that does not have the approximation property.

TODO: Every infinite dimensional Banach space has a basic sequence in it. 4.1 of Megginson.

TODO: Connections between approximation property and having a basis.

We now consider bases $\{e_n\}$ having the condition that for any $x \in X$, the series $\sum_n a_n e_n$ converges *unconditionally* to x , i.e. any rearrangement converges unconditionally.

Lemma 1.70. *Let X be a Banach space, and let $\{x_n\}$ be a sequence in X . If every permutation of the sequence $\sum_{n=1}^{\infty} x_n$ converges, then they all converge to a common value.*

Lemma 1.71. *A series $\sum_n x_n$ converges unconditionally if and only if every subseries converges.*

Remark. In particular, every subseries converges unconditionally.

We leave these as exercises to the reader. For the first lemma, assume that two permutations do not have the same limiting value, and show that one can produce a third permutation that does not converge. For the second result, do something similar.

If $\sum_n x_n$ converges conditionally, then for any $A \subset \mathbf{N}$, we define $\sum_A x_n$ to be the sum of the subseries corresponding to A . If $A = \emptyset$, we set $\sum_A x_n = 0$.

Lemma 1.72. *If X is a closed subspace of l^∞ containing all $\{0, 1\}$ valued sequences, then $X = l^\infty$.*

Proof. Any positive real-number can be written uniquely as $\sum_{k=-N}^{\infty} a(k)/2^k$ for some $a(n) \in \{0, 1\}$ and some $N > 0$ where $N < \log |a|$. If $a \in l^\infty$, we can write $a_n = \sum_{k=-N}^{\infty} a_n(k)/2^k$, where $N < \log \|a\|_{l^\infty}$ is independent of n . The sequences $b_n = \{a_n(k)\}$ all lie in X , and thus so do the sequences $b_{\leq M} = \sum_{k=-N}^M b_n$ for any $M > 0$. But $b_{\leq M}$ converges to a uniformly, so $a \in X$. \square

Unlike in the finite dimensional setting, a series converging unconditionally need not converge absolutely. Nonetheless, if $\sum_n x_n$ converges unconditionally, then the series $\sum_n x^*(x_n)$ converges absolutely for any $x^* \in X^*$.

Lemma 1.73. *Let X be a Banach space. Suppose that $\sum_n x_n$ is a series such that $\sum_n x^*(x_n)$ is absolutely convergent for any $x^* \in X^*$. Then there is $M > 0$ such that*

$$\sup_N \left\| \sum_{n=1}^N a_n x_n \right\| \leq M \|a\|_{l^\infty}$$

for any $a \in l^\infty$.

Proof. Define $T : X^* \rightarrow l^1$ by $T(x^*) = (x^*(x_n))$. Then T is linear, and by the closed graph theory, bounded. But if $a \in l^\infty$, then $T^*a = \sum a_n x_n$, and so the result follows. \square

Theorem 1.74. *A series $\sum_n x_n$ in a Banach space X converges unconditionally if and only if $\sum a_n x_n$ converges for any $a \in l^\infty$.*

Proof. If $\sum a_n x_n$ converges for any $a \in l^\infty$, then certainly any subseries of $\sum_n x_n$ converges, and so $\sum_n x_n$ converges unconditionally. Conversely, suppose $\sum_n x_n$ converges unconditionally. Then $\sum_n x^*(x_n)$ converges absolutely for all $x^* \in X^*$, so it follows that there is $M > 0$ such that

$$\sup_N \left\| \sum_{n=1}^N a_n x_n \right\| \leq M \|a\|_{l^\infty},$$

for any $a \in l^\infty$, which means

$$\sup_{m_1 \leq m_2} \left\| \sum_{n=m_1}^{m_2} a_n x_n \right\| \leq 2M \|a\|_{l^\infty}.$$

Now $\sum_n a_n x_n$ converges for any $a_n \in \{0, 1\}$, so it suffices to show that the space Y of all $\{a_n\}$ in l^∞ such that $\sum a_n x_n$ converges is closed. If $\sum a_n(k) x_n$ converges for all k , and $\{a_n(k)\}$ converges to $\{a_n\}$ uniformly, then

$$\sup_N \left\| \sum_{n=m_1}^{m_2} (a_n - a_n(k)) x_n \right\| \leq 2M \|a - a(k)\|_{l^\infty}.$$

For any $\varepsilon > 0$, there is k_0 such that $\|a - a(k_0)\|_{l^\infty} \leq \varepsilon$. There is also m_0 such that for $m_0 \leq m_1 \leq m_2$,

$$\left\| \sum_{n=m_1}^{m_2} a_n(k_0) x_n \right\| \leq \varepsilon.$$

But this means that

$$\left\| \sum_{n=m_1}^{m_2} a_n x_n \right\| \leq (2M + 1)\varepsilon.$$

Since ε was arbitrary, the partial sums of the sequence $\sum a_n x_n$ are Cauchy, and so the sum converges, which shows Y is closed, hence $Y = l^\infty$, and this completes the proof. \square

Corollary 1.75. *If a sum $\sum x_n$ in a Banach space X converges unconditionally, then so does $\sum a_n x_n$ for any $a \in l^\infty$.*

A basis $\{e_n\}$ is *unconditional* if for $x \in X$, there is a unique sequence of scalars $\{a_n\}$ such that $x = \sum a_n x_n$, and this sum converges unconditionally. The standard bases on l^p and c_0 are both unconditional, and it is clear that if $\{e_n\}$ is an unconditional base, then so too is $\{\lambda_n e_n\}$ for any non-zero sequence of scalars $\{\lambda_n\}$.

Theorem 1.76. *If $\{e_n\}$ is an unconditional base for a Banach space X , then there is $C > 0$ such that for any $x \in X$ with $\sum a_n x_n$,*

$$(1/C) \sup \left\{ \sum_n a_n x_n : \|a\|_{l^\infty} \leq 1 \right\} \leq \|x\| \leq \sup \left\{ \sum_n a_n x_n : \|a\|_{l^\infty} \leq 1 \right\}.$$

Proof. Proof is analogous to the analogous Schauder basis theorem, i.e. it suffices to prove the supremum defines a norm under which X is complete, and let as an exercise. \square

Denote the supremum norm defined in the above theorem by $\|\cdot\|_{BMU}$.

Lemma 1.77. *For any $x = \sum a_n e_n$ in X ,*

$$\left\| \sum b_n a_n e_n \right\|_{BMU} \leq \|b\|_{l^\infty} \left\| \sum a_n e_n \right\|_{BMU}.$$

Proof. The proof follows immediately if $\|b\|_{l^\infty} = 1$. But then the result follows in general by rescaling. \square

Theorem 1.78. *If $\{e_n\}$ is an unconditional basis for a Banach space X , then for any sequences $\{a_n\}$ and $\{b_n\}$ with $|a_n| \leq |b_n|$ and such that $\sum a_n e_n$ and $\sum b_n e_n$ converge,*

$$\left\| \sum a_n e_n \right\|_{BMU} \leq \left\| \sum b_n e_n \right\|_{BMU}.$$

Proof. Write $a_n = c_n b_n$ for c with $\|c\|_{l^\infty} \leq 1$, and apply the last result. \square

Given a Banach space with a normalized unconditional basis $\{e_n\}$, we can give X a commutative product structure by defining

$$\left(\sum a_n e_n \right) \left(\sum b_n e_n \right) = \sum a_n b_n e_n.$$

The right hand side is well defined since if $\sum a_n e_n$ converges, and $\|e_n\| = 1$ for all n , then we must have $a \in c_0$. Moreover, this turns X into a Banach algebra with the BMU norm above. This algebra is never unital, however, since the unit would have to be the sum $\sum e_n$, which does not converge. If

X is a real vector space, then X is also a *Banach lattice*, if we equip it with the order structure such that $\sum a_n e_n \leq \sum b_n e_n$ if $a_n \leq b_n$ for all n , since if $x_1 = \sum a_n e_n$ and $x_2 = \sum b_n e_n$ converge unconditionally, then $\sum |a_n| e_n$ and $\sum |b_n| e_n$ converges unconditionally, and thus so does $\sum (|a_n| + |b_n|) e_n$, and thus $\sum \min(a_n, b_n) e_n$ and $\sum \max(a_n, b_n) e_n$, and this is $x_1 \wedge x_2$ and $x_1 \vee x_2$.

The *unconditional basis constant* for an unconditional basis $\{e_n\}$ is the smallest $M > 0$ such that for any $A \subset \mathbf{N}$, and any $\{a_n\}$ such that $\sum a_n e_n$ converges,

$$\left\| \sum_{n \in A} a_n e_n \right\| \leq M \left\| \sum_n a_n e_n \right\|.$$

This exists by the uniform boundedness principle. If, for each $A \subset \mathbf{N}$, we define $P_A : X \rightarrow X$ by setting $P_A(\sum a_n e_n) = \sum_{n \in A} a_n e_n$, then P_A is continuous, and $M = \sup_{A \subset \mathbf{N}} \|P_A\|$. We can also define a quantity called the *unconditional constant*, which is the smallest quantity $M > 0$ such that for any $A \subset \mathbf{N}$,

$$\left\| \sum_{n \in A} a_n e_n - \sum_{n \notin A} a_n e_n \right\| \leq M \left\| \sum_n a_n e_n \right\|.$$

If, for a $\{-1, 1\}$ valued sequence σ , we define an isomorphism $T_\sigma : X \rightarrow X$ by setting $T_\sigma(\sum a_n e_n) = \sum \sigma_n a_n e_n$, then $M = \sup_\sigma \|T_\sigma\|$.

Theorem 1.79. Suppose $\{e_n\}$ is an unconditional basis with basic constant K_b , unconditional basis constant K_{ub} , and unconditional constant K_u . Then

$$1 \leq K_b \leq K_{ub} \leq 1/2 + K_u/2 \leq K_u \leq 2K_{ub}.$$

If we use the $\|\cdot\|_{BMU}$ norm, then $K_b = K_{ub} = K_u = 1$.

Proof. The only nontrivial inequality here is that $K_{ub} \leq 1/2 + K_u/2$. But this follows because if $\sum_n a_n x_n \in X$ and $A \subset \mathbf{N}$, then the triangle inequality implies that

$$2 \left\| \sum_{n \in A} a_n e_n \right\| - \left\| \sum_n a_n e_n \right\| \leq \left\| \sum_{n \in A} a_n e_n - \sum_{n \in \mathbf{N}-A} a_n e_n \right\| \leq K_u \left\| \sum_n a_n e_n \right\|.$$

Thus $\left\| \sum_{n \in A} a_n e_n \right\| \leq (1/2)(1 + K_u) \left\| \sum_n a_n e_n \right\|$, which proves the inequality. If we are using the $\|\cdot\|_{BMU}$ norm, then $K_u = 1$, and the inequalities then imply that $K_b = K_{ub} = K_u = 1$. \square

Theorem 1.80. A sequence $\{e_n\}$ is an unconditional basis for a Banach space X if and only if

- $e_n \neq 0$ for all n .
- The span of $\{e_n\}$ is dense in X .
- There is $M > 0$ such that for any finite subsets $A \subset B \subset \mathbf{N}$,

$$\left\| \sum_{n \in A} a_n e_n \right\| \leq M \left\| \sum_{n \in B} a_n e_n \right\|.$$

Proof. It is clear that such an M should exist for any unconditional basis $\{e_n\}$. Conversely, if the three properties above is satisfied, then certainly $\{e_n\}$ is a Schauder basis for X , and so it suffices to show that $\sum a_n e_n$ converges unconditionally if it converges at all. But if $\sum a_{n_i} e_{n_i}$ is a subseries, then the subseries converges because

$$\left\| \sum_{i=m_1}^{m_2} a_{n_i} e_{n_i} \right\| \leq M \left\| \sum_{n=n_{m_1}}^{n_{m_2}} a_n e_n \right\|$$

and so it follows from the fact that the partial sums of $\sum a_n e_n$ are Cauchy that the partial sums of the subseries $\sum a_{n_i} e_{n_i}$ are Cauchy. \square

Example. The bases for l^p and c_0 are unconditional. The classical Schauder basis $\{s_n\}$ for $C[0,1]$, however, is not an unconditional basis. To show the basis is unconditional, consider an infinite sequence of dyadic intervals I_1, I_2, \dots , when I_k has length $1/2^k$, and I_k shares the same left endpoints as I_{k-1} for k even, and the same right end points for k odd. Let $t_k = s_{n_k}$, where s_{n_k} is the unique tent function in the Schauder basis supported on I_k . With some work, one can show that $\left\| \sum_{j=1}^n t_j \right\|_{l^\infty}$ is strictly increasing in n and unbounded, whereas $\left\| \sum_{j=1}^n (-1)^{j+1} t_j \right\|_{l^\infty} \leq 2$ for all n . If the basis was unconditional, we would have, for all $n > 0$,

$$\left\| \sum_{j=1}^n t_j \right\|_{l^\infty} \leq K_u \left\| \sum_{j=1}^n (-1)^{j+1} t_j \right\|_{l^\infty} \leq 2K_u.$$

But taking $n \rightarrow \infty$ shows that K_u cannot be bounded. In fact, $C[0,1]$ does not have an unconditional basis.

Example. The Haar basis for $L^1[0,1]$ is conditional. Let $\{g_n\}$ be the subsequence of the Haar basis $\{h_n\}$ consisting solely of members such that $h_n(0) \neq 0$. Then

$$\sum_{j=1}^n g_j(t) = 2^{n-1}$$

for $t \in [0, 1/2^{n-1}]$, and is zero elsewhere. Thus $\|\sum_{j=1}^n g_j\|_{L^1[0,1]} = 1$ uniformly in n . Now consider a further subsequence of the $\{g_j\}$. But we can produce a subsequence of the $\{g_j\}$ such that $\|\sum_{j=1}^k g_j\|_{L^1[0,1]} \geq k/2$, which would be impossible if $\{h_n\}$ were unconditional.

On the other hand, the Haar basis on $L^p[0,1]$ is an unconditional basis for any $1 < p < 2$, a result due to Paley. TODO

Suppose that a Banach space X and a Banach space Y have two Schauder bases $\{e_n\}$ and $\{f_n\}$, such that $\sum a_n e_n$ converges in X if and only if $\sum b_n f_n$ converges in Y . Then it is easy to see that there is an isomorphism $T : X \rightarrow Y$ such that $T e_n = f_n$. A useful consequence is that sequences not too far from a Schauder basis must also be a Schauder basis.

Theorem 1.81. Suppose $\{x_n\}$ is a basic sequence in a Banach space X with basis constant K . If $\{x'_n\}$ is another sequence in X such that $\sum_n \|x_n\|^{-1} \|x_n - x'_n\| \leq 1/2K$, then $\{x'_n\}$ is another basic sequence. If $\{x_n\}$ is a Schauder basis, so is $\{x'_n\}$.

Proof. We note that if $\sum_n a_n x_n$ converges, then

$$\sum_n a_n x'_n = \sum_n a_n x_n + \sum_n a_n (x'_n - x_n).$$

Now

$$\sum_n \|a_n (x'_n - x_n)\| \leq \sum_n |a_n| \|x'_n - x_n\|$$

□

Corollary 1.82. If X is a Banach space with a Schauder basis, and $X_0 \subset X$ is a dense subset, we can find a Schauder basis with elements in X_0 .

TODO: Rest of Megginson on Schauder bases.

1.13 The Weak Topology

The study of general locally convex spaces is still integral to more advanced studies of Banach and Hilbert space theory, because of the notions of *weak convergence*, and *weak * convergence*. Given a net $\{x_\alpha\}$ in a norm space X , we say the net converges to $x \in X$ *weakly* if for any $x^* \in X^*$, the net $\{x^*(x_\alpha)\}$ converges to $x^*(x)$. If $\{x_\alpha\}$ converges in norm to some $x \in X$, it certainly converges weakly to x , but the converse only holds when X is finite dimensional. Thus the *weak topology* on X , often denoted by $\sigma(X, X^*)$, gives X an alternate locally convex topology, which is useful to analyze the structure of X and its relation to X^* .

We note that the continuous linear functionals on X with respect to the weak topology are *exactly the same* as the continuous linear functionals on X with respect to the norm topology. It follows from our discussion of the Hahn Banach theorem that a convex set in X is norm closed if and only if it is weakly closed.

Theorem 1.83. *If $\{x_\alpha : \alpha \in I\}$ is a net in a norm space which converges weakly to some $x \in X$, then some sequence of convex combinations of the elements in the net converges to x in norm.*

Proof. The norm closed convex hull of $\{x_\alpha : \alpha \in I\}$ is the same as the weakly closed convex hull of this set, and the weakly closed convex hull of this set contains x . \square

On the other hand, there are certainly norm open convex sets which are not weakly open if X is infinite dimensional, as the next lemma implies any weakly open subset of X is unbounded.

Theorem 1.84. *Let X be a norm space. A subset $A \subset X$ is bounded if and only if it is weakly bounded.*

Proof. Clearly every bounded set is weakly bounded. Conversely, suppose A is weakly bounded. Then for every $x^* \in X^{**}$,

$$\sup_{a \in A} |x^*(a)| < \infty.$$

Identifying A with a subset of X^{**} , the uniform boundedness principle thus implies that

$$\sup_{a \in A} \|a\| < \infty.$$

Thus A is bounded. \square

It follows that any weakly compact set is bounded, and if X is an infinite dimensional norm space, every weakly open set is unbounded since it is the intersection of finitely many hyperplanes of X . This shows that the weak topology can never agree with the norm topology on X if X is infinite dimensional, since then the open unit ball in X cannot be weakly open.

We have seen that a linear operator $T : X \rightarrow Y$ between norm spaces is bounded if and only if its adjoint $T^*y^* \in X^*$ for each $y^* \in Y^*$. But this condition is equivalent to T being bounded from the weak topology on X to the weak topology on Y . Thus a linear operator is norm bounded if and only if it is bounded on the weak topology. In particular two norm spaces are isomorphic if and only if they are weakly isomorphic.

The weak topology on an infinite dimensional norm space is *not metrizable*. Indeed, if the weak topology on X *was* metrizable, and if B is the open unit ball with respect to this metric, then because all weakly open subsets of X are unbounded, for each n , we can find $x_n \in n^{-1} \cdot B$ such that $\|x_n\| \geq n$. But then $\{x_n\}$ converges to zero weakly, hence $\{x_n\}$ is weakly bounded, hence $\{x_n\}$ is bounded, which is impossible.

The weak topology on an infinite dimensional norm space is also *not complete*. Let X be an infinite dimensional norm space, and pick some unbounded linear function f on X^* . For any finite set $S = \{x_1^*, \dots, x_n^*\} \subset X^*$, the function f is bounded on $\langle S \rangle$, so for any scalars $\alpha_1, \dots, \alpha_n$,

$$|\alpha_1 f(x_1^*) + \dots + \alpha_n f(x_n^*)| \leq_S \|\alpha_1 x_1^* + \dots + \alpha_n x_n^*\|.$$

It follows from Helly's theorem that there is $x_S \in X$ such that $x_i^*(x_S) = f(x_i^*)$ for each $i \in \{1, \dots, n\}$. Now the net $\{x_S\}$, ordered by inclusion of finite sets, is weakly Cauchy. If X was complete under the weak topology, then the net $\{x_S\}$ would converge weakly to some $x \in X$. But then x^{**} would equal f , which would contradict the fact that f was unbounded.

The norm on an infinite dimensional norm space is also *not* a weakly continuous function. This means that if a net $\{x_\alpha\}$ in X converges weakly to some point $x \in X$, it is *not* true that $\|x_\alpha\|$ converges to $\|x\|$. However, we do have

$$\|x\| \leq \liminf_{\alpha \rightarrow \infty} \|x_\alpha\|.$$

This follows because we can find $x^* \in X^*$ with $\|x^*\| = 1$ such that $x^*(x) = \|x\|$, and then

$$\|x\| = x^*(x) = \lim_{\alpha \rightarrow \infty} x^*(x_\alpha) \leq \|x_\alpha\|.$$

Thus the norm is weakly lower semicontinuous.

The relation between the dual spaces of subspaces of a norm spaces and quotients of the dual shows that the weak topology on any subspace X_0 of a space X is the same as the relative weak topology induced from taking the weak topology on X . We note that X_0 is weakly closed in X if and only if it is norm closed in X , since any subspace is a convex set.

The weak topology is not complete. But it might still be *sequentially complete*, i.e. any weakly Cauchy sequence may still converge weakly. In fact, sequences can often behave quite differently to nets.

Example. Let $\{a_n\}$ be a weakly Cauchy sequence in l^1 . Since point evaluation is a continuous linear functional on l^1 , it follows that the sequences $\{a_n\}$ converge pointwise to some sequence a . Since $\{a_n\}$ is weakly bounded in l^1 , it is also bounded in l^1 , so there exists $M > 0$ such that for all n ,

$$\sum_{m=1}^{\infty} |a_n(m)| \leq M.$$

But then we conclude that

$$\sum_{m=1}^{\infty} |a(m)| \leq M,$$

i.e. $a \in l^1$. Moreover, one can verify that this uniform boundedness actually implies that the sequence $\{a_n\}$ converges to a in norm as well. Thus, for sequences, norm convergence and weak convergence are equivalent in l^1 .

A norm space is said to have *Schur's property* if weakly convergent sequences are norm convergent. Thus l^1 has Schur's property.

Example. It is not true that l^2 has Schur's property, since the sequence $\{e_n\}$ converges weakly to zero, yet does not converge in norm to zero. In general, if H is a Hilbert space, and $\{x_n\}$ in H converges weakly to x in H , then we can guarantee that $\{x_n\}$ converges in norm to x in H , under the additional assumption that $\|x_n\|_H \rightarrow \|x\|_H$, because we have

$$\|x_n - x\|_H^2 = \|x_n\|_H^2 + \|x\|_H^2 - 2\operatorname{Re}((x_n \cdot x)).$$

Since $x_n \cdot x$ converges to $\|x\|^2$ as $n \rightarrow \infty$, we find that $\|x_n - x\|_H \rightarrow 0$.

We thus see that any Hilbert space H has the *Radon-Riesz property*, if $\{x_n\}$ converges weakly to x , and $\|x_n\| \rightarrow \|x\|$, then $\{x_n\}$ converges to x in norm.

Despite the fact that the weak topology on a metric space is not metrizable, compactness of the weak topology is still equivalent to sequential compactness, though we will not prove this. This is the Eberlein-Smulian theorem.

Theorem 1.85. *Let X be a norm space, and $A \subset X$ a subset. Then A is weakly compact if and only if A is weakly sequentially compact.*

One consequence is that if $x \in X$ is in the weak closure of a precompact set $A \subset X$, then there is a sequence in A which converges to x , and that a set $A \subset X$ is weakly compact if and only if $A \cap X_0$ is weakly compact for any closed separable subspace X_0 of X .

Corollary 1.86. *A norm space X is reflexive if and only if every bounded sequence in X has a weakly convergent subsequence.*

Proof. X is reflexive if and only if bounded subsets of X are weakly compact, and so the theorem follows from the fact that bounded subsets are weakly compact if and only if they are weakly sequentially compact. \square

Corollary 1.87. *A norm space X is reflexive if and only if X_0 is reflexive for each closed separable subspace X_0 of X .*

Corollary 1.88. *Every reflexive norm space is weakly sequentially complete.*

Corollary 1.89. *No infinite dimensional norm space satisfies Schur's property.*

Proof. If X is an infinite dimensional norm space satisfying Schur's property, then all bounded subsequences of X have convergent subsequences, so X satisfies the Heine-Borel property, but this is impossible for a norm space. \square

1.14 The Weak * Topology

We can consider a dual notion to this on the space X^* . Of course, X^* is a Banach space in itself, and so can be equipped with a weak topology, but we can also equip it with a weaker topology, called the *weak * topology*.

This topology is defined such that a net $\{x_\alpha^*\}$ converges in X^* to some x^* if for any $x \in X$, the net $\{x_\alpha^*(x)\}$ converges to $x^*(x)$. Both the weak and weak $*$ topology are locally convex, and induced by a family of seminorms induced by linear functionals on X^* . But the weak $*$ topology has less functions (unless the space X is reflexive), and so gives a weaker notion of convergence than the weak topology, which in turn is weaker than convergence in the dual norm.

As proved in a remark in the part of these notes on locally convex spaces, since the weak $*$ topology is defined on X^{**} in terms of a family of linear functionals, the only weak $*$ continuous linear functionals on X^* are induced from elements of X . Thus the weak topology and weak $*$ topology agree only when X is reflexive.

We saw previously that for any $A \subset X$, ${}^\perp(A^\perp)$ is the closure of A in X . If $B \subset X^*$, then we can also consider the set $({}^\perp B)^\perp$. It is the *weak $*$ closure* of B in X^* .

Theorem 1.90. *For any $A \subset X$, A^\perp is weak $*$ closed subspace of X^* , and for any $B \subset X^*$, $({}^\perp B)^\perp$ is the weak $*$ closed linear hull of B in X^* .*

Proof. It is clear that A^\perp is weak $*$ closed in X^* . Thus $({}^\perp B)^\perp$ contains the weak $*$ closed linear hull of B for any $B \subset X^*$. Conversely, suppose $x^* \in X^*$ is not in the weak $*$ closed linear hull of B . Then, using Hahn Banach techniques (since X consists of the weak $*$ continuous linear functionals on X^*), we can find a point $x_0 \in B^\perp$ such that $x^*(x_0) = 1$. Thus $x^* \notin ({}^\perp B)^\perp$. Thus we obtain equality. \square

A direct application of the uniform boundedness principle implies that if X is a Banach space, then a set in X^* is norm bounded if and only if it is weak $*$ bounded. Thus weak $*$ compact and weak $*$ convergent subsets of X^* are bounded.

Similar to the weak topology, every weak $*$ open subset of X^* is unbounded if X is infinite dimensional. And the weak $*$ topology on X^* is also not metrizable in this case, and the norm on X^* is not weak $*$ continuous, though it is lower semicontinuous, in the sense that for any net $\{x_\alpha^*\}$ in X^* converging to some $x \in X$ in the weak $*$ topology,

$$\|x\| \leq \liminf_{\alpha \rightarrow \infty} \|x_\alpha^*\|.$$

However, we now detail some fundamental differences between the two topologies which can occur if X is not reflexive.

Example. A convex set is norm closed if and only if it is weakly closed. This is no longer true for the weak * topology. Let X be a nonreflexive Banach space and let $f \in X^{**} - X$. Since f is continuous, but not weakly continuous, the kernel of f is a closed convex subset of X^* that is not weakly closed.

Example. A linear operator $T : X \rightarrow Y$ is norm continuous if and only if it is weakly continuous. On the other hand, norm continuity of a linear operator $T : X^* \rightarrow Y^*$ is not necessarily equivalent to being weak * continuous. As an example, equip l^1 with the weak * topology by identifying it with the dual of c_0 . Define $T : l^1 \rightarrow l^1$ by setting

$$Ta = \left(\sum_{n=1}^{\infty} a_n, a_2, a_3, \dots \right).$$

Then $\|Ta\|_{l^1} \leq 2\|a\|_{l^1}$, so T is a norm continuous isomorphism of l^1 , since it has a continuous inverse

$$T^{-1}b = \left(b_1 - \sum_{n=2}^{\infty} b_n, b_2, b_3, \dots \right).$$

Now the sequence $\{e_n\}$ converges to the weak * topology to zero. But $Ta = e_1 + e_n$ does not converge in the weak * topology to zero. So T is not weak * continuous.

On the other hand, it is true that if $T : X^* \rightarrow Y^*$ is weak * continuous, then it is norm continuous. This is because we have seen that if $T : X^* \rightarrow Y^*$ is weak-* continuous, then there exists a bounded linear operator $S : Y \rightarrow X$ such that $T = S^*$, and since S is bounded, T is bounded.

One of the huge advantages of working in the weak * topology is that because the weak * open sets are bigger, there are more compact sets. In particular, any bounded subset is weak * compact.

Theorem 1.91 (Banach-Alaoglu). *Let X be a norm space. Then every bounded subset of X^* is weak * compact.*

Proof. It suffices to prove that B_X is weak * compact. Recall Tychonoff's theorem, which says that an arbitrary product of compact topological spaces is compact. If

$$B = \{\alpha : |\alpha| \leq 1\}$$

is the unit ball of scalars, then B is compact, and so

$$A = \prod_{x \in B_X} B$$

is compact. The map $f : B_{X^*} \rightarrow A$ given by

$$f(x^*) = \prod_{x \in B_X} x^*(x)$$

is an embedding where B_{X^*} has the weak $*$ topology. It thus suffices to show that $f(B_{X^*})$ is closed in A . But if there exists a function $f : B_X \rightarrow B$ and a net $\{x_\alpha^*\}$ in B_{X^*} such that $x_\alpha^*(x) \rightarrow f(x)$ for each $x \in B_X$, then it is simple to see that f extends to a linear function $f : X \rightarrow B$, $x_\alpha^*(x) \rightarrow x$ for all $x \in X$, and

$$|f(x)| = |\lim_\alpha x_\alpha^*(x)| \leq \limsup_{\alpha \rightarrow \infty} \|x_\alpha^*\| \|x\| \leq \|x\|.$$

Thus $f \in B_{X^*}$, completing the proof. \square

Corollary 1.92. *A norm space X is separable if and only if every bounded subset of X^* is weak $*$ metrizable.*

Proof. Fix a bounded set $A \subset X^*$ and suppose X is separable. Without loss of generality, assume A is weak $*$ closed in X^* , and thus weak $*$ compact. If $\{x_1, x_2, \dots\} \subset B_X$ is a countable, dense subset, then we can define, for $a_1, a_2 \in A$,

$$d(a_1, a_2) = \sum_{n=1}^{\infty} 2^{-n} |a_1(x_n) - a_2(x_n)|.$$

It is simple to see that this gives a metric for the weak $*$ topology on X^* .

Conversely, suppose that B_{X^*} is weak $*$ metrizable, with some metric d . For each n , the weak $*$ metric ball B_n of radius $1/n$ about the origin is relatively open in B_{X^*} , so there exists a finite set $A_n \subset X$ such that

$$\{x^* \in B_{X^*} : |x^*(x)| < 1 \text{ for all } x \in A_n\} \subset B_n.$$

It follows that if $A = \bigcup_n A_n$, then $A^\perp = \{0\}$, and so A is dense in X , proving X is separable. \square

Corollary 1.93. *Let X be a Banach space. Then every weak * Cauchy sequence is weak * convergent.*

Proof. If $\{x_n^*\}$ is weak * Cauchy, then it is bounded, and thus has a convergent subsequence, from which one can find x such that $\{x_n^*\}$ converges to x in the weak * topology. \square

It follows that if X is a Banach space, then X^* is always weak * sequentially complete. This is not necessarily true if X is not complete.

Example. *Let X be the subspace of l^1 consisting of sequences with finite support, and consider the induced weak * topology on X^* , which we identify with l^∞ . If we consider the sequence*

$$x_n^* = \sum_{m=1}^n 2^m e_m,$$

then $\{x_n^\}$ is weak * Cauchy since for any $x \in X$, $x_n^*(x)$ is eventually constant for large n . But it does not converge to an element of X^* . The sequence is no longer Cauchy in the weak * topology on l^∞ induces by viewing the space as the dual of l^1 , since then*

$$x_n^* \left(\sum_{m=1}^{\infty} e_m / m^2 \right) = \sum_{m=1}^n 2^m / m^2$$

does not converge as $n \rightarrow \infty$.

Since B_{X^*} is a compact Hausdorff space in the weak * topology, and any $x \in X$ acts as a continuous function on B_{X^*} , it follows that any norm space X is isometric to a subspace of $C(K)$ for some compact space K .

The space X^{**} also has a weak * topology induced from it being the dual of X^* . The inclusion $X \rightarrow X^{**}$ is then an embedding of the weak topology of X into the weak * topology on X^{**} . Now X is a closed subset of X^{**} , and so if X is not reflexive, X is not dense, nor weakly dense in X^{**} . However, it is *always* weak * dense. This is *Goldstine's Theorem*.

Theorem 1.94. *If X is a norm space, then $B_{X^{**}}$ is the weak * closure of B_X .*

Proof. To start with, we show that B_X is weak * dense in $B_{X^{**}}$. It suffices to show $B_{X^{**}}$ is closed in the weak * closure of B_X in X^{**} , which we will

denote by A . For simplicity, assume X is a real norm space (the complex case is analogous). If $f \in X^{**}$ is not in the weak $*$ closure of B_X , then we can apply a Hahn-Banach separation theorem between A and f to find $x^* \in X^*$ such that

$$|f(x^*)| > \sup_{x \in A} x^*(x) \geq \sup_{x \in B_X} x^*(x) = \|x^*\|.$$

But this means that $\|f\| > 1$, and thus is not in $B_{X^{**}}$.

If $\{x_\alpha\}$ is a net in B_X converging in the weak $*$ topology to some $f \in X^{**}$, then for $x^* \in X^*$,

$$|f(x^*)| \leq \liminf_{\alpha \rightarrow \infty} |x^*(x_\alpha)| \leq \liminf_{\alpha \rightarrow \infty} \|x_\alpha\| \|x^*\| \leq \|x^*\|.$$

Thus $f \in B_{X^{**}}$. □

Corollary 1.95. *For any norm space X , X is weak $*$ dense in X^{**} .*

Using a weaker topology than the weak $*$ topology, called the *bounded weak $*$ topology*, which has the same linear functionals as the weak $*$ topology, one can prove the following result, called the Krein-Smulian theorem.

Theorem 1.96. *Let X be a Banach space, and $C \subset X^*$ a convex set. Then C is weak $*$ closed if and only if $C \cap tB_{X^*}$ is weak $*$ closed for each $t > 0$.*

Corollary 1.97. *Let X be a norm space. If M is a subspace of X^* , then M is weak $*$ closed if and only if $M \cap B_{X^*}$ is weak $*$ closed.*

Corollary 1.98. *Let X be a separable Banach space. Then a convex subset of X^* is weak $*$ closed if and only if it is weak $*$ sequentially closed.*

Proof. Suppose C is a weak $*$ sequentially closed subset of X^* . It suffices to show that $C \cap tB_{X^*}$ is weak $*$ closed for all $t > 0$. But since X is separable, the weak $*$ topology on tB_{X^*} is metrizable. Thus the result follows immediately. □

Because X with the weak topology is embedded in X^{**} , equipped with the weak $*$ topology, a subset A of X is weakly compact if and only if A is bounded, and weak $*$ closed in X^{**} . We thus find an interesting characterization of reflexivity.

Theorem 1.99. *A norm space X is reflexive if and only if B_X is weakly compact.*

Proof. Suppose X is reflexive. To show B_X is weakly compact, it suffices to show it is bounded and weakly closed. But this follows because of the lower semicontinuous of the norm on X . Conversely, suppose B_X is weakly compact. Then it is bounded and weak * closed in X^{**} . But B_X is weak * dense in $B_{X^{**}}$, from which it follows that $X = X^{**}$. \square

TODO: REST OF SECTION 2.7, 2.8, and 2.10 of MEGGINSON.

Chapter 2

Hilbert Spaces

2.1 Real Inner Product Spaces

Hilbert spaces are those infinite dimensional vector spaces which behave analytically as close to \mathbf{R}^n as is possible. They are therefore the spaces where we have the most powerful. Just like in a Banach space, in a Hilbert space we can measure the distances between two points via a norm. But unlike in Banach spaces, in Hilbert spaces, we can measure the angle between two vectors with an *inner product* connected to this norm.

Recall that in \mathbf{R}^2 , the angle $\theta \in [0, \pi]$ between two vectors v and w in \mathbf{R}^n satisfies the equation

$$v_1 w_1 + \cdots + v_n w_n = |v||w| \cos \theta,$$

Where $|v|^2 = v_1^2 + \cdots + v_n^2$ and $|w|^2 = w_1^2 + \cdots + w_n^2$. The left hand quantity is often easier to work with than the angle θ itself, because it is *bilinear* in the two vectors v and w . It is called the *scalar product* of the two vectors, and we denote it by $v \cdot w$. The length of a vector v can then be described via the scalar product via the equation $|v|^2 = v \cdot v$.

Inner product spaces generalize the scalar product on \mathbf{R}^n to more general settings. An inner product on a vector space V is a map associating to any two vectors v and w a scalar value $\langle v, w \rangle$, which is *bilinear*, *symmetric*, and *positive definite*, in the sense that $\langle v, v \rangle > 0$ for $v \neq 0$. A n inner product space is then a vector space equipped with a fixed inner product.

Example. For each $n \geq 0$, the vector space \mathbf{R}^n is an inner product space equipped with the scalar product $v \cdot w$.

Example. For any measure space X , the space $L^2(X)$ of square-integrable real-valued functions is an inner product space, where the inner product of $f, g \in L^2(X)$ is

$$\langle f, g \rangle = \int_{-\infty}^{\infty} f(x)g(x) \, dx.$$

The Cauchy-Schwartz inequality guarantees that this quantity is finite for any two functions. A particular example is $L^2(\mathbf{R})$, the square-integrable functions on the real line. Often more tractable for feeling out the basic theory is the space $l^2(\mathbf{Z})$ of functions $f : \mathbf{Z} \rightarrow \mathbf{R}$, such that

$$\sum_{n \in \mathbf{Z}} f(n)^2 < \infty,$$

i.e. the space of square-integrable sequences.

Any inner product space V is naturally a norm space if we define the length of a vector $v \in V$ by the equation $\|v\|^2 = \langle v, v \rangle$. One can see immediately that $\|\lambda v\| = |\lambda| \|v\|$, and that $\|v\| = 0$ if and only if $v = 0$. The triangle inequality will follow shortly, once we prove the most fundamental inequality in analysis, the Cauchy-Schwartz inequality, in the abstract setting of inner product spaces. One way to view the Cauchy-Schwartz inequality here is in terms of a generalization of the Pythagorean theorem in this setting. We say two vectors v_1, v_2 in an inner product space V are *orthogonal*, or *perpendicular*, if $\langle v_1, v_2 \rangle = 0$. This means precisely that the two vectors form a right angle with one another.

Theorem 2.1 (Pythagorean Theorem). *If $v_1, \dots, v_n \in V$ are orthogonal,*

$$\|v_1 + \dots + v_n\|^2 = \|v_1\|^2 + \dots + \|v_n\|^2$$

Proof. We just calculate that

$$\begin{aligned} \|v_1 + \dots + v_n\|^2 &= \langle v_1 + \dots + v_n, v_1 + \dots + v_n \rangle \\ &= \sum_{i,j=1}^n \langle v_i, v_j \rangle \\ &= \sum_{i=1}^n \langle v_i, v_i \rangle \\ &= \sum_{i=1}^n \|v_i\|^2 + \dots + \|v_n\|^2. \end{aligned} \quad \square$$

Corollary 2.2. *Let V be an inner product space. Fix $v_0 \in V$. Then for any $v \in V$, the projection*

$$P_{v_0}(v) = \frac{\langle v, v_0 \rangle}{|v_0|^2} v$$

is the closest vector on the line spanned by v_0 to the vector v .

Proof. The vector $v - P_{v_0}(v)$ is orthogonal to any scalar multiple of v_0 , and so the Pythagorean theorem guarantees that for any $\lambda \in \mathbf{R}$,

$$\begin{aligned} \|v - \lambda v_0\|^2 &= \|v - P_{v_0}(v) + P_{v_0}(v) - \lambda v_0\|^2 \\ &= \|v - P_{v_0}(v)\|^2 + \|P_{v_0}(v) - \lambda v_0\|^2 \\ &\geq \|v - P_{v_0}(v)\|^2, \end{aligned}$$

with equality if and only if $\lambda v_0 = P_{v_0}(v)$. \square

Theorem 2.3 (Cauchy Schwartz Inequality). *Let V be an inner product space. Then for any $v_1, v_2 \in V$,*

$$|\langle v_1, v_2 \rangle| \leq |v_1| |v_2|.$$

Proof. The idea of this proof, in two dimensions, is intuitively simple, a trivial consequence of the Pythagorean theorem: the hypotenuse of a triangle is its longest side. We just rephrase this argument in terms of an inner product space. The two vectors $v_2 - P_{v_1}(v_2)$ and $P_{v_1}(v_2)$ are orthogonal to one another, and so the Pythagorean theorem guarantees that

$$|v_2|^2 = \|P_{v_1}(v_2)\|^2 + \|v_2 - P_{v_1}(v_2)\|^2 \geq \|P_{v_1}(v_2)\|^2 = \frac{\langle v_1, v_2 \rangle^2}{|v_1|^2}$$

Rearranging the equation and taking square roots gives the inequality. \square

Remark. The inequality in this proof shows the Cauchy-Schwartz inequality is only tight when v_1 and v_2 are close to being scalar multiples to one another, i.e. when $\|v_2 - P_{v_1}(v_2)\|$ is small. In particular, the Cauchy-Schwartz inequality is an *equality* if and only if v_1 and v_2 are scalar multiples of one another.

This theorem justifies the fact that we can define the angle $\theta \in [0, \pi]$ between two vectors by the equation

$$\langle v, w \rangle = \|v\| \|w\| \cos \theta$$

The result also implies that the norm we have defined satisfies the triangle inequality.

Theorem 2.4 (Triangle Inequality). *Let V be an inner product space. Then for any $v_1, v_2 \in V$,*

$$\|v_1 + v_2\| \leq \|v_1\| + \|v_2\|$$

Proof. We just calculate

$$\|v_1 + v_2\|^2 = \|v_1\|^2 + 2\langle v_1, v_2 \rangle + \|v_2\|^2 \leq \|v_1\|^2 + 2\|v_1\|\|v_2\| + \|v_2\|^2 = (\|v_1\| + \|v_2\|)^2$$

and then we take square roots. \square

We can now think of an inner product space as a kind of ‘infinite dimensional’ Euclidean space, with a topology given by the length function, and induced by the triangle inequality. If the metric structure is *complete*, then we say that the inner product space is a *Hilbert space*.

2.2 Complex Inner Product Spaces

Generalizing inner product spaces to vector spaces over the complex numbers presents several difficulties, because unless $V = 0$, there is no bilinear, symmetric, positive-definite form $\langle \cdot, \cdot \rangle$ on V , since we would then have for any $v \in V$,

$$\langle iv, iv \rangle = i^2 \langle v, v \rangle = -\langle v, v \rangle.$$

To obtain a definition that works in this setting, we turn to our most basic example, the real vector space \mathbf{R}^2 , which we can identify with \mathbf{C} . Here, complex conjugation plays a role in defining the distance function, removing the rotation properties of a complex number. The length of a particular complex number z is given by the equation $|z|^2 = z\bar{z}$. Over \mathbf{C}^n , we then introduce the scalar *Hermitian product*

$$(v, w) = v_1 \overline{w_1} + \cdots + v_n \overline{w_n}$$

this equation agrees with the standard scalar product when v and w have real coordinates, and also gives a notion of length, since $(v, v) > 0$ for any $v \neq 0$. Unlike the scalar product, the hermitian product is not bilinear, but instead *sesquilinear* (‘one and a half linear’ in Greek), i.e. linear in the first argument, but *antilinear* in the second, i.e. that

$$(v, w + u) = (v, w) + (v, u) \quad \text{and} \quad (v, \lambda w) = \overline{\lambda}(v, w).$$

In general, we define a *Hermitian inner product* (\cdot, \cdot) over a complex vector space to be a sesquilinear symmetric map which is positive definite. A Hermitian inner product space is just a space with a Hermitian inner product. A complex Hilbert space is just a Hermitian inner product space whose norm gives a complete metric space structure. These spaces have much the same basic theory as their real counterpart, and we will treat them identically in the sequel until we get to more advanced contexts.

Example. For any measure space X , the space $L^2(X)$ of square integrable functions is a Hermitian inner product spaces under the inner product

$$(f, g) = \int_X f(x) \overline{g(x)} dx.$$

As a special case, so is the space $l^2(\mathbf{Z})$ of square integrable sequences, equipped with the inner product

$$(f, g) = \sum_{n \in \mathbf{Z}} f(n) \overline{g(n)}$$

The conjugation generalize these spaces to complex functions.

Example. We define the Hardy space $H^2(\mathbf{D})$ to be the space of all functions $f(z)$, defined on the interior of the unit disk, and holomorphic there, such that the quantity

$$\|f\|_{H^2(\mathbf{D})} = \sup_{0 \leq r < 1} \left(\frac{1}{2\pi} \int_{-\pi}^{\pi} |f(re^{it})|^2 dt \right)^{1/2}$$

is finite. This norm is induced by the inner product

$$(f, g) = \sup_{0 \leq r < 1} \frac{1}{2\pi} \int_{-\pi}^{\pi} f(re^{it}) \overline{g(re^{it})} dt$$

which is finite by the Cauchy Schwartz inequality on $L^2[-\pi, \pi]$. Thus $H^2(\mathbf{D})$ is a Hermitian inner product space.

We claim $H^2(\mathbf{D})$ is complete, so that it is a complex Hilbert space. To do this, we will show that, as an inner product space, it is isomorphic to $l^2(\mathbf{N})$. Let us begin by noting that any $f \in H^2(\mathbf{D})$ must have a power series expansion of the form

$$f(z) = \sum_{n=0}^{\infty} a_n z^n,$$

which converges on the interior of the unit disk. Moreover, for any $0 < r < 1$, Cauchy's integral formula shows that

$$a_n = \frac{r^{-n}}{2\pi} \int_{-\pi}^{\pi} f(re^{it}) e^{-nit} dt.$$

Thus Parseval's inequality, and the orthogonality of the exponentials on any disk centred at the origin, shows that

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} |f(re^{it})|^2 = \sum |a_n|^2 r^{2n}.$$

One immediate consequence of this is that the quantities

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} |f(re^{it})|^2$$

are monotonically increase in r , so that

$$\|f\|_{H^2(\mathbf{D})} = \lim_{r \rightarrow 1} \left(\frac{1}{2\pi} \int_{-\pi}^{\pi} |f(re^{it})|^2 \right)^{1/2} dt.$$

Moreover, we have $\|f\|_{H^2(\mathbf{D})} = \|a\|_{l^2(\mathbf{N})}$. Thus we have found an isometry $H^2(\mathbf{D}) \rightarrow l^2(\mathbf{N})$. For any $a \in l^2(\mathbf{N})$, $\limsup_{n \rightarrow \infty} |a_n|^{1/n} \leq 1$, and so the power series

$$f(z) = \sum_{n=0}^{\infty} a_n z^n$$

is holomorphic on the interior of the unit disk, and Cauchy Schwartz shows this is clearly the inverse map to the one above. Thus $H^2(\mathbf{D})$ is a complete Hermitian inner product space.

It is a standard result of basic Fourier analysis that if $a = \{a_n\}$ lies in $l^2(\mathbf{N})$, and we consider the square integrable function

$$u(z) = \sum_{n=0}^{\infty} a_n z^n,$$

in $L^2(\mathbf{T})$, then the Poisson kernels

$$(P_r * u)(z) = \sum a_n r^n z^n$$

converge pointwise almost everywhere to u . Thus we obtain from our discussion Fatou's theorem, that for any $f \in H^2(\mathbf{D})$, and for almost every $|z| = 1$, the radial limit

$$\lim_{r \rightarrow 1} f(rz)$$

is well defined, and on the boundary defines a square-integrable function in $L^2(\mathbf{T})$. The family of all functions obtained in this way is denoted $H^2(\mathbf{T})$. It is precisely the family of functions $f \in L^2(\mathbf{T})$ such that

$$\hat{f}(n) = 0$$

for any $n < 0$.

The function $f(z) = (1-z)^{-i}$ lies in $H^2(\mathbf{T})$, but does not have a radial limit on the arc to one. If $\delta > 0$ is suitably small, it follows that for any countable set $\{w_k\}$ on \mathbf{T}

$$g(z) = \sum_{i=1}^{\infty} \delta^i f(z \overline{w_k})$$

lies in $H^2(\mathcal{D})$, but does not have radial limits on the arc towards any of the points w_k .

For any $0 < s < 1$ and $w \in \mathbf{T}$, the set $\Gamma_s(w)$ is defined to be the smallest convex set contained w and the ball of radius s at the origin. The tangential limit of a function f defined on the open unit disk at a point w is

$$\lim_{\substack{z \rightarrow w \\ z \in \Gamma_s(w)}} f(z).$$

For any $0 < s < 1$, there exists $\varepsilon > 0$ such that for $z \in \Gamma_s(w)$,

$$|(z-w) \cdot w| \geq \varepsilon \cdot (z-w).$$

Thus Cauchy Schwartz implies that if $w = e^{it_0}$, and $z \in \Gamma_s(w)$ can be written as re^{it} , then there is $C > 0$ such that

$$|t - t_0| \leq C(1-r).$$

Thus if $f \in L^1(\mathbf{T})$, and t_0 lies in the Lebesgue set of f , then

$$|(P_r * f)(t) - f(t_0)| \leq \int |f(s+t_0) - f(t_0)| P_r(s - (t-t_0)) ds = (P_{r,t-t_0} * f)(t_0) - f(t_0),$$

where $P_{r,s_0}(s) = P_r(s - s_0)$. Now we know $\{P_r\}$ satisfies bounds of the form

$$|P_r(s)| \leq C_1/(1-r) \quad \text{and} \quad |P_r(s)| \leq C_1(1-r)/|s|^2,$$

and these bounds are sufficient to prove that $(P_r * f)(t_0)$ converges to $f(t_0)$ for any t_0 in the Lebesgue set of f . Similarly, where C is as above, let $P_{r,s_0}(s) = P_r(s - s_0)$ for any $|s_0| \leq C(1-r)$. We claim that we have uniform bounds of the form

$$|P_{r,s_0}(s)| \leq C_2/(1-r) \quad \text{and} \quad |P_{r,s_0}(s)| \leq C_2(1-r)/|s|^2.$$

It would then follow that as $r \rightarrow 1$, $(P_{r,s_0} * f)(t)$ converges to $f(t_0)$ for any t_0 in the Lebesgue set of f , which would complete our argument. The first bound here follows immediately from the corresponding bound for P_r . On the other hand, if $|s| \geq 2C(1-r)$, then

$$|P_{r,s_0}(s)| = |P_r(s - s_0)| \leq C_1(1-r)/|s - s_0|^2 \leq 2C_1(1-r)/|s|^2.$$

If $|s| \leq 2C(1-r)$, then

$$|P_{r,s_0}(s)| = |P_r(s - s_0)| \leq C_1/(1-r) = C_1(1-r)/(1-r)^2 \leq 4C^2C_1(1-r)/|s|^2.$$

Thus setting $C_2 = \max(2C_1, 4C^2C_1)$ implies we have shown what was required.

If W is a closed subspace of a Hilbert space H , in the sense that it is a subspace, and it is a closed set under the topology induced by the metric structure of the hermitian product, then W is also a Hilbert space, because a closed subset of a complete metric space is also complete. Conversely, a complete subspace is also closed. In the example above, the space $H^2(\mathbf{T})$ is a closed subspace of $L^2(\mathbf{T})$, and thus a Hilbert space.

Example. If Ω is an open subset of the complex plane, the space $L_a^2(\Omega)$ of holomorphic square-integrable functions is a Hilbert space. If $B_r(x)$ is a ball of radius r centered at x whose closure is contained in Ω , and f is analytic in Ω , then the mean value property guarantees that

$$f(x) = \oint_{B_r(x)} f(y) \, dy$$

It follows from Cauchy Schwarz that if $0 < r < \text{dist}(x, \partial\Omega)$, then

$$|f(x)| \leq \frac{1}{r\sqrt{\pi}} \|f\|_2$$

In particular, this implies that if a sequence of analytic functions in $L_a^2(\Omega)$ converges in L^2 norm to some function, then they must also converge locally uniformly, so the resultant function is analytic. It follows that $L_a^2(\Omega)$ is closed in $L^2(\Omega)$, and so $L_a^2(\Omega)$ is a Hilbert space. In particular, since

$$\|f\|_{L_a^2(\mathbf{D})}^2 \lesssim \|f\|_{H^2(\mathbf{D})}^2,$$

the Hardy space $H^2(\mathbf{D})$ is a closed subspace of $L_a^2(\mathbf{D})$.

There is some way to recover the intuition of the inner product measuring angles between vectors in the Hermitian setting. As we have seen in real spaces, the normalized inner product

$$\frac{\langle v, w \rangle}{|w|^2}$$

is the scalar needed to projection v onto the line spanned by the vector w . In complex vector spaces, the space spanned by a single vector is a *complex line*, or a one dimensional plane. If we set

$$\frac{\langle v, w \rangle}{|w|^2}$$

to be the value we must scale w by to obtain the projection of v onto the plane spanned by w , then we might have to rotate w , hence $\langle v, w \rangle$ might have a rotational part. Indeed, this is exactly the correct geometrical definition of the inner product, if we already have a well defined projection operation. The Pythagorean theorem, Cauchy Schwartz inequality, and triangle inequality goes through for Hermitian product spaces unperturbed, and the proofs are essentially the same, as the reader can verify. Ultimately, however, the reason that everything for real inner product spaces ‘seems’ to work for Hermitian products, is one of the main reasons we push through the initial lack of intuition.

Another approach to understanding Hermitian inner products is to use the fact that we can construct a Hermitian inner product from a real inner product. Recall that a complex vector space V is just a real vector space with a fixed twisting linear map $J : V \rightarrow V$ with $J^2 = -1$. If we already have a *real* inner product $\langle \cdot, \cdot \rangle$ on V , then our hope is to extend the real inner product to a complex inner product (\cdot, \cdot) , where the real part of the Hermitian inner product is our original real product, so that

$$\Re((v, w)) = \langle v, w \rangle$$

By geometric intuition, it is reasonable to assume that J is a twist by a right angle, so that $\langle v, Jv \rangle = 0$ for all vectors v , and that J is an isometry with respect to the inner product. It then follows that

$$\langle v, Jw \rangle = \langle Jv, J^2w \rangle = \langle -Jv, w \rangle$$

so we cannot hope for the extension to be complex linear, only sesquilinear. If (\cdot, \cdot) is a sesquilinear form, then we calculate

$$\operatorname{Im}(v, w) = \Re(-i(v, w)) = \Re(v, iw) = \langle v, iw \rangle$$

so the *only* way to define (\cdot, \cdot) properly is as

$$(v, w) = \langle v, w \rangle + i\langle v, iw \rangle$$

The fact that (v, w) measures the projection of v onto the complex line containing w appears again, because over the real numbers, the complex line is spanned over real scalars by w and Jw , and the value above, once normalized, gives the real projection onto this two dimensional plane.

If V is any real inner product space, then we can always complexify it by embedding V in $V \oplus V$ by the trivial map $v \mapsto (v, 0)$, and defining a real inner product $\langle (v_1, v_2), (w_1, w_2) \rangle = \langle v_1, w_1 \rangle + \langle v_2, w_2 \rangle$. We can then add an artificial twisting map $J(v, w) = (-w, v)$ gives $V \oplus V$ a complex structure, and since it satisfies the properties of the discussion above, the real inner product extends to give a complex inner product. The space with all these gadgets attached is called the *complexification* of V , denoted $V^{\mathbb{C}}$. If V is a Hilbert space, then so $V^{\mathbb{C}}$ will also be a Hilbert space. In particular, because of this fact, most results for inner product spaces can be proved first for hermitian inner products, and then reduced to inner products by this embedding.

2.3 Orthogonality

Recall the notion of orthogonal, that two vectors x, y in an inner product space are orthogonal if $(x, y) = 0$. We sometimes write this statement in shorthand as $x \perp y$. Orthogonality is a symmetric relation, since if $(v, w) = 0$,

$$(w, v) = \overline{(v, w)} = \overline{0} = 0$$

The theory of right triangles essentially manifests in the theory of equations involving two to three vectors, as we have already seen in the case of the Pythagorean identity.

Theorem 2.5 (Parallelogram Law). *Let H be a Hermitian inner product space. If $x, y \in H$, then*

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

which is geometrically intuitive, viewing $0, x, y$, and $x + y$ as vertices of a parallelogram.

Proof. We simply calculate

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

and this shows the theorem is true. □

2.4 Optimizing over Convex Sets

One of the biggest advantages of Hilbert spaces is that we have powerful theorems about the structure of convex sets in the space. A *convex set* in a vector space is a set C such that the line between any two points is contained in C . That is, for any $x, y \in C$, and $\lambda \in [0, 1]$, $\lambda x + (1 - \lambda)y \in C$.

Theorem 2.6. *If C is any closed convex subset of a Hilbert space, and $x \in H$ is arbitrary, then there is a unique point $y \in C$ which minimizes $\|x - y\|$, over all choices of y in the convex set.*

Proof. Since $C - x$ is a convex set, we may assume without loss of generality that $x = 0$, and so we are trying to minimize the norm over C . If $x, y \in C$ minimize this norm, with $\|x\| = \|y\| = d$, then

$$d \leq \left\| \frac{x + y}{2} \right\| \leq \frac{1}{2}(d + d) = \frac{d}{2}$$

Hence the parallelogram law implies

$$d^2 = \left\| \frac{x + y}{2} \right\|^2 = d^2 - \left\| \frac{x - y}{2} \right\|^2$$

which implies $x = y$. We know that there must a sequence $x_i \in C$ with $\|x_i\| \rightarrow d$ monotonically, and then the parallelogram law implies that if $\|x_n\|, \|x_m\| \leq d + \varepsilon$, then since $(x_n + x_m)/2 \in C$, then

$$\left\| \frac{x_n - x_m}{2} \right\|^2 = \frac{1}{2} \|x_n\|^2 + \frac{1}{2} \|x_m\|^2 - \left\| \frac{x_n + x_m}{2} \right\|^2 \leq 2d\varepsilon + \varepsilon^2 \rightarrow 0$$

hence $\{x_n\}$ is a Cauchy sequence, and therefore converges to a point x , which satisfies $\|x\| = d$. \square

Linear subspaces of a vector spaces are trivially verified to be convex sets, and we find that

Theorem 2.7. *If V is a closed linear subspace of a Hilbert space H , and $v \in V$ is the closest point to a fixed point x , then $v - x \perp V$, in the sense that $v - x \perp w$ for any $w \in V$. Conversely, if $v - x \perp V$, then v is the closest point to x .*

Proof. If $\langle v - x, w \rangle \neq 0$, then by multiplying w by a scalar value, we may assume that $\langle v - x, w \rangle < 0$, and $\|w\| = 1$, and then for $\alpha > 0$,

$$\|\alpha w + v - x\|^2 = \|v - x\|^2 + 2\alpha \Re \langle w, v - x \rangle + |\alpha|^2 \|w\|^2$$

and so as $\alpha \rightarrow 0$, we find that eventually $\|\alpha w + v - x\|^2 < \|v - x\|^2$. Conversely, if $\langle v - x, w \rangle = 0$ for all w , then for any w ,

$$\|w - x\|^2 = \|(w - v) + (v - x)\|^2 = \|w - v\|^2 + \|v - x\|^2 \geq \|v - x\|^2$$

so v minimizes the distance to x among all vectors in V . \square

For any subset X of an inner product space V , define X^\perp to be the set of vectors v such that $\langle x, v \rangle = 0$ for all $x \in X$. It is clearly a closed linear subspace of V . If V is a closed linear subspaces of a Hilbert space H , then for any $x \in H$, there is a unique $y \in V$ with $y - x \perp V$, and we may define a map $P : H \rightarrow V$ such that $Px = y$, which we call the *orthogonal projection* of H onto V .

Theorem 2.8. *If $P : H \rightarrow V$ is defined as above, then*

1. P is a linear map.
2. $\|Px\| \leq \|x\|$.

3. $P^2 = P$.

4. $\ker P = V^\perp$, and $\operatorname{im} P = V$.

Proof. If $x_0 - y_0 \perp V$ and $x_1 - y_1 \perp V$, then $(\alpha x_0 - \alpha y_0) + (\beta x_1 - \beta y_1) \perp V$, hence $P(\alpha x_0 + \beta x_1) = \alpha y_0 + \beta y_1$, and so P is a linear map. It is obvious that P is a contraction, because $\|x\|^2 = \|Px\|^2 + \|x - Px\|^2$, and $\|x - Px\|^2 \geq 0$. For any $y \in V$, $y - y \perp V$, hence $Py = y$, and so $P^2 = P$. Finally, $Py = 0$ if and only if $y \perp V$, in which case we find $y \in V^\perp$. \square

Example. Given $f \in L^2[-\pi, \pi]$, we can consider an L^2 Fourier expansion

$$f(x) = \sum_{n=-\infty}^{\infty} \hat{f}(n) e^{nit}.$$

The partial sum operators are

$$S_N f(x) = \sum_{n=-N}^N \hat{f}(n) e^{nit}$$

and these operators are precisely the projection operators onto the finite dimensional subspace of $L^2[-\pi, \pi]$ spanned by $\{e_{-N}, \dots, e_N\}$. We also have an orthogonal projection

$$Pf(x) = \sum_{n=0}^{\infty} \hat{F}(n) e^{nit} = \frac{1}{2\pi i} \int_{\partial \mathbf{D}} \frac{f(w)}{w - z} dw.$$

whose image we can identify with $H^2(\mathbf{T})$, e.g. the space of all functions which form the boundary values of holomorphic functions in $H^2(\mathbf{D})$.

Corollary 2.9. For any closed subspace V of a Hilbert space H , $(V^\perp)^\perp = V$. If X is an arbitrary subset of a Hilbert space H , then $(X^\perp)^\perp = \overline{\operatorname{span}}(X)$ is the closure of the linear span of the elements of X .

Proof. If P is the orthogonal projection of H onto V , and Q is the orthogonal projection of H onto V^\perp , then $Px + Qx = x$ for all $x \in H$, and so the kernel of Q is exactly the set of vectors x for which $Px = x$, from which we conclude that $x \in V$. If X is arbitrary, then $\overline{\operatorname{span}}(X)$ is contained in $(X^\perp)^\perp$, because $(X^\perp)^\perp$ is a closed subspace of H containing all elements in X .

Conversely, we conclude that $X^\perp = \overline{\text{span}}(X)^\perp = X^\perp$, because if $\langle y, x \rangle = 0$ for all $x \in X$, then surely $\langle y, \sum \alpha_i x_i \rangle = \sum \alpha_i \langle y, x_i \rangle = 0$, so $y \perp \text{span}(X)$, and if $v_i \rightarrow v$, with $v_i \in \text{span}(X)$, then by continuity of the inner product we find that $0 = \langle y, v_i \rangle \rightarrow \langle y, v \rangle$, hence $\langle y, v \rangle = 0$, and so $y \perp \overline{\text{span}}(X)$. \square

Corollary 2.10. *A subspace V is dense in H if and only if $V^\perp = 0$.*

Proof. For then the closure of V is $(V^\perp)^\perp = 0^\perp = H$. \square

Given two Hilbert spaces H_0 and H_1 , we can define a canonical Hilbert space structure on $H_0 \oplus H_1$ by letting $\langle x_0 + x_1, y_0 + y_1 \rangle = \langle x_0, y_0 \rangle + \langle x_1, y_1 \rangle$. The induced topology is precisely the product topology, because $x_i + y_i \rightarrow x + y$ if and only if $x_i \rightarrow x$, and $y_i \rightarrow y$. The orthogonal projection of H onto V is incredibly important to the theory of Hilbert spaces, because it gives us a direct sum decomposition of H into $V \oplus V^\perp$. The Pythagorean theorem tells us that for any $v \in V$ and $w \in V^\perp$,

$$\|v + w\|^2 = \|v\|^2 + \|w\|^2$$

and so the map $x \mapsto Px + (1 - P)x$ is actually an *isometry* between vector spaces (it preserves the inner product). This is the basic notion of equivalence between various Hilbert spaces, and so we really can think of H as being composed of the two closed subspaces V and V^\perp .

2.5 The Riesz Representation Theorem

Many problems in functional analysis can be reduced to the analysis of certain linear functions between vector spaces. The easiest linear functions to analyze are the *linear functionals*, which are linear maps $f : V \rightarrow K$, where K is the base field of the vector space V . We will say a linear function $f : V \rightarrow K$ is *bounded* if there exists $M > 0$ such that $|f(x)| \leq M\|x\|$ for all $x \in V$. The bounded linear maps are exactly the continuous linear maps (and to verify continuity, we need only verify continuity at zero, so bounded linear maps are essentially ‘uniformly continuous’). If f and g are continuous, then $\lambda f + \gamma g$ is continuous, and so the set V^* of bounded linear functionals on V is a vector space, called the *dual space* of V . On the dual space of a norm space, we may define a dual norm by letting $\|f\|$ be the smallest number M such that $|f(x)| \leq M\|x\|$ holds for all x . Since

$|f(x) + g(x)| \leq |f(x)| + |g(x)|$, we find $\|f + g\| \leq \|f\| + \|g\|$, and it is easy to verify that $\|\lambda f\| = |\lambda| \|f\|$.

Given a Hilbert space H , we can use the inner product structure on H to transport vectors in H to functionals in H^* . That is, for a given $x \in H$, we define $x^* \in H^*$ to be the functional $x^*(y) = \langle x, y \rangle$. The Cauchy-Schwarz inequality tells us that $\|x^*\| = \|x\|$, so the dual map is an isometry. The Riesz representation theorem tells us that this isometry is actually invertible.

Theorem 2.11 (Riesz). *For any bounded linear function $f \in H^*$, there exists a unique vector $x \in H$ such that $f(y) = \langle x, y \rangle$ for all $y \in H$.*

Proof. Assume without loss of generality that $f \neq 0$. Let V be the kernel of f . Then V is a closed linear subspace of H , and V^\perp is one dimensional by the first isomorphism theorem. Consider the orthogonal projection P onto V^\perp . If x is a nonzero vector in V^\perp , with $\|x\| = 1$ and $f(x) = \gamma$, then for each y there is $\lambda(y)$ for which $f(y) = f(Py) = \lambda(y)$, and what's more, $\langle y, x \rangle = \langle Py, x \rangle = \lambda(y)$, and so we have found a unique y as specified, and y is unique because the dual map is an isometry. \square

Example. *For any measure space X , $L^2(X)$ is a Hilbert space, and so for any bounded linear functional $\alpha : L^2(X)^*$, there is a unique $g \in X$ such*

$$\alpha(f) = \int_X f(x) \overline{g(x)} \, dx.$$

Thus studying linear functionals on $L^2(X)$ reduces to integration theory.

2.6 Constructing an Orthonormal Basis

If $\{e_1, \dots, e_n\}$ are an *orthonormal* family of vectors in an inner product space V , in the sense that they are pairwise orthogonal, and $\|e_n\| = 1$ for all i , then the Pythagorean identity implies

$$\left\| \sum_n a_n e_n \right\| = \left(\sum |a_n|^2 \right)^{1/2}.$$

Using slightly more analysis, and using the fact that we are working in a Hilbert space H , this result remains true for an infinite family of orthonormal vectors $\{e_n\}$, provided that $\sum |a_n|^2 < \infty$, because then the partial sums

of $\sum a_n e_n$ are Cauchy, and because a Hilbert space is *complete*, the partial sums must converge to an infinite sum. For any vector v , the sum $\sum_n (v, e_n) e_n$ also converges to some vector in H , and by continuity of the inner product, the vector $v - \sum (v, e_n) e_n$ is orthogonal to all of the vectors $\{e_n\}$. Thus we find that

$$\|v\|^2 = \|v - \sum (v, e_n) e_n\|^2 + \sum_n |(v, e_n)|^2 \geq \sum_n |(v, e_n)|^2.$$

This inequality is *Bessel's inequality*. If $v = \sum (v, e_n) e_n$, then we find that

$$\|v\|^2 = \sum_{i=1}^{\infty} |(v, e_i)|^2.$$

This equation is known as *Parseval's identity*. We now give a series of conditions on $\{e_n\}$ guaranteeing that for any $v \in H$, $v = \sum_n (v, e_n) e_n$.

Theorem 2.12. *The following properties of an orthonormal family $\{e_n\}$ are equivalent:*

- (a) *For any vector $v \in H$, $v = \sum_n (v, e_n) e_n$.*
- (b) *Finite linear combinations of the e_i are dense in H .*
- (c) *If $(v, e_n) = 0$ for all n , then $v = 0$.*
- (d) *Parseval's identity holds.*

We then say the sequence is an orthonormal basis for the space.

Proof. (a) clearly implies (b). Assuming (b), note that if $(v, e_i) = 0$ for all i , then in particular, $(v, w) = 0$ for all w which can be expressed as finite linear combinations of the e_i . But we may choose w_n with $w_n \rightarrow v$ in L^2 , and then since $|(v, w_n - v)| \leq \|v\| \|w_n - v\| \rightarrow 0$, we conclude that $0 = (v, w_n) = (v, v) + (v, w_n - v)$ converges to (v, v) , so $(v, v) = 0$, and hence $v = 0$. If v is given, then Bessel's inequality ensures that

$$\sum_{i=1}^{\infty} |(v, e_i)|^2 \leq \|v\|^2 < \infty$$

and so the partial sums of the sequence $\sum_{i=1}^{\infty} |(v, e_i)|^2$ are Cauchy, and because we are working in a Hilbert space, converge to some vector w . Now $v - w$ is orthogonal to e_i for each i , since

$$(w, e_i) = \lim_{n \rightarrow \infty} \sum_{j=1}^n (v, e_j)(e_j, e_i) = (v, e_i)$$

and therefore $v = w$, proving (a). (a) implies (d) is trivial, and if (d) holds, then Pythagoras' identity implies that

$$\|v - \sum_{i=1}^n (v, e_i) e_i\|^2 = \sum_{i=n+1}^{\infty} |(v, e_i)|^2 \rightarrow 0$$

so (a) holds. □

A topological space is *separable* if it has a countable dense subset. If H is a separable Hilbert space, then by performing the Gram Schmidt process to a countable dense subset, one finds an orthogonal sequence, which is easily verified to be an orthonormal basis for the Hilbert space. Thus *every separable Hilbert space has a orthonormal basis*. With some more work on the geometry of Hilbert spaces, and the axiom of choice, we can show that an arbitrary Hilbert space has an orthonormal basis, if we allow bases ranging over an uncountable index set. Before we do this, however, we consider some applications.

Example. *Fourier analysis was the first area of mathematics where the ideas of orthogonality were employed in infinite dimensions. Since $[-\pi, \pi]$ is a finite measure space, the space $L^2[-\pi, \pi]$ is contained within $L^1[-\pi, \pi]$, and so if $f \in L^2[-\pi, \pi]$, we can consider it's Fourier series*

$$\hat{f}(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-nix} dx.$$

If we define $e_n(x) = e^{nix}$, then $\hat{f}(n) = (f, (2\pi)^{-1} e_n)$, and

$$(e_n, e_m) = \int_{-\pi}^{\pi} e^{(n-m)ix} = \begin{cases} 2\pi & n = m \\ 0 & n \neq m \end{cases}$$

It follows that $\{(2\pi)^{-1}e_n\}$ is an orthonormal sequence in $L^2[-\pi, \pi]$. Using the basic fact from Fourier analysis that for any $f \in C[-\pi, \pi]$ with $f(-\pi) = f(\pi)$, the partial sums of

$$\sum \hat{f}(n)e^{nix}$$

converge uniformly to f , and the fact that continuous functions are dense in $L^2[-\pi, \pi]$, we conclude that the exponentials $\{(2\pi)^{-1}e_n\}$ are an orthonormal basis for $L^2[-\pi, \pi]$. As a result, we obtain the classic Parseval's inequality

$$\int_{-\pi}^{\pi} |f(x)|^2 dx = \sum_{n=-\infty}^{\infty} |\hat{f}(n)|^2,$$

and that for any $f \in L^2[-\pi, \pi]$, the partial sums of

$$\sum \hat{f}(n)e^{nix}$$

converge in $L^2[-\pi, \pi]$ to f .

Example. Viewing \mathbf{T} as the boundary of the unit disk in \mathbf{C} , equipped with the normalized Lebesgue measure. Then for appropriately smooth $f, g \in L^2(\mathbf{T})$, we can interpret (f, g) as a contour integral, i.e.

$$(f, g) = \int_{\mathbf{T}} \frac{f(z)\overline{g(z)}}{2\pi iz} dz,$$

where the torus is given the standard orientation. Now consider the Möbius transformation

$$z = \frac{i - x}{i + x},$$

which is an oriented mapping from \mathbf{R} to $\mathbf{T} - \{-1\}$. Now

$$dz = -2i \frac{1}{(x + i)^2}.$$

Thus

$$(f, g) = \frac{1}{\pi} \int_{-\infty}^{\infty} f\left(\frac{i - x}{i + x}\right) \overline{g\left(\frac{i - x}{i + x}\right)} \frac{1}{1 + x^2} dx.$$

Thus if we consider the map $T : L^2(\mathbf{T}) \rightarrow L^2(\mathbf{R})$ given by

$$Tf(x) = f\left(\frac{i - x}{i + x}\right) \frac{\pi^{-1/2}}{x + i},$$

then T is an isometry, i.e. $(Tf, Tg) = (f, g)$ for each $f, g \in L^2(\mathbf{T})$. In particular, since $L^2(\mathbf{T})$ has an orthonormal basis of the form $\{z^n : n \in \mathbf{Z}\}$, we conclude that $L^2(\mathbf{R})$ has an orthonormal basis of the form

$$\pi^{-1/2} \left(\frac{i-x}{i+x} \right)^n \frac{1}{i+x}.$$

We can generalize to non separable spaces by an application of Zorn's lemma. If $\{S_\alpha\}$ is a chain of orthonormal sets, then $\bigcup S_\alpha$ is an orthonormal set, so we may apply Zorn's lemma to conclude that a maximal orthonormal set S exists. We claim this is an orthonormal basis, which is equivalent to showing that $S^\perp = \{0\}$. And indeed, if S^\perp was nontrivial, we could find $x \in S^\perp$ with $\|x\| = 1$, and then $S \cup \{x\}$ would be an orthonormal set, contradicting maximality. Thus orthonormal bases exist on any Hilbert space.

Theorem 2.13. *Any two orthonormal bases of a Hilbert space H have equal cardinality.*

Proof. If S is an orthonormal basis for a Hilbert space H , then one of two possibilities hold:

- Some orthonormal basis of H is finite: Then H is finite dimensional, and the result follows by standard linear algebra.
- There does not exist a finite orthonormal basis for H : Let T be another orthonormal basis. For each $x \in H$, the set $T_x = \{e \in T : (e, x) \neq 0\}$ is at most countable, since the sum $\sum |(e, x)|^2$ converges. But $T = \bigcup_{s \in S} T_s$ since S is an orthonormal basis, which means that

$$\#(T) \leq \#(S) \cdot \#(\mathbf{N}) = \#(S). \quad \square$$

We may therefore define the *dimension* of a Hilbert space to be the cardinality of any orthonormal basis. This actually uniquely defines the Hilbert space, for if H_0 and H_1 are Hilbert spaces with orthonormal bases $\{e_i\}$ and $\{f_i\}$, then we have an isometry $T : H_0 \rightarrow H_1$ given by

$$T\left(\sum a_i e_i\right) = \sum a_i f_i.$$

This is well defined, for the sum $\sum a_x x$ converges if and only if $\sum |a_x|^2 < \infty$, and the same criterion shows $\sum a_x f(x)$ converges.

Example. For any set X equipped with the counting measure, we have an orthonormal basis on $l^2(X)$, given by the family of functions $\{e_x : x \in X\}$, where $e_x(y) = \mathbf{I}(x = y)$. The family is certainly orthonormal. If $f \in l^2(X)$ satisfies $f(x) = \langle f, e_x \rangle = 0$ for all $x \in X$, then $f = 0$, so the set is a basis. Thus the dimension of the Hilbert space $l^2(X)$ is $\#(X)$. If X is not countable, then $l^2(X)$ is not separable.

Example. Define an inner product on the space $AP_0(\mathbf{R})$ of all finite linear combinations of exponentials on \mathbf{R} , i.e. an inner product on the span of $\{e^{2\pi i \lambda x} : \lambda \in \mathbf{R}\}$, by declaring the set to be orthonormal. For any two $f, g \in AP_0(\mathbf{R})$, one can verify that

$$\langle f, g \rangle = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T f(t) \overline{g(t)} dt,$$

i.e. this is an inner product space in which each of the exponentials in $\{e^{2\pi i \lambda x}\}$ are separable. Write the resulting norm as $\|f\|_{AP(\mathbf{R})}$. The completion of $AP_0(\mathbf{R})$ is denoted $AP(\mathbf{R})$. Note that since $AP(\mathbf{R})$ has an uncountable basis, it is not separable.

A continuous function $f \in C_b(\mathbf{R})$ is called uniformly almost periodic if it is the uniform limit of a family of functions in $AP_0(\mathbf{R})$. By virtue of the fact that $\|f\|_{AP(\mathbf{R})} \leq \|f\|_{L^\infty(\mathbf{R})}$, almost periodic functions can be identified with a certain subfamily of elements of $AP(\mathbf{R})$. If f_0 is uniformly almost periodic, and $0 < \varepsilon \leq 1$, then we can find $f \in AP_0(\mathbf{R})$ such that $\|f - f_0\|_{L^\infty(\mathbf{R})} \leq \varepsilon$. The function f is the linear combination of finitely many exponentials oscillating at a certain family of frequencies $\{\lambda_1, \dots, \lambda_n\}$, i.e. we can write $f = \sum a_i e_{\lambda_i}$. If $|\lambda_1|, \dots, |\lambda_n| \leq \alpha$, then

$$\begin{aligned} |f(t+s) - f(t)| &\leq \sum a_i |e_{\lambda_i}(t+s) - e_{\lambda_i}(t)| \\ &\leq \left(\sum |a_i|^2 \right)^{1/2} \left(\sum |\lambda_i s + \mathbf{Z}|^2 \right)^{1/2} \\ &= \|f\|_{AP(\mathbf{R})} \left(\sum |\lambda_i s + \mathbf{Z}|^2 \right)^{1/2} \\ &\leq 2\|f_0\|_{L^\infty(\mathbf{R})} \left(\sum |\lambda_i s + \mathbf{Z}|^2 \right)^{1/2}. \end{aligned}$$

Consider the sequence $X(n)_i = \lambda_i n + \mathbf{Z}$ in \mathbf{T}^n . Then

$$|X(n)| = \left(\sum |\lambda_i n + \mathbf{Z}|^2 \right)^{1/2}.$$

By Weyl equidistribution, this sequence is either periodic, or equidistributed on some finite union of cosets of a subtorus of \mathbf{T}^n . Fix some $R > 0$ large enough such that $X(1), \dots, X(R)$ is a ε cover of this finite union of cosets. Then, given any interval $I \subset \mathbf{R}$ of length $R + 1$, we can find an integer $n_0 \in I$ such that $[n_0 - R, n_0] \subset I$. Find $n \in [1, R]$ such that $|X(n) - X(n_0)| \leq \varepsilon$, then $n - n_0 \in I$, and $|X(n - n_0)| = |X(n) - X(n_0)| \leq \varepsilon$. Thus

$$|f(t + n) - f(t)| \leq |f(t + n) - f(t)| + \varepsilon \leq (1 + 2\|f_0\|_{L^\infty(\mathbf{R})}) \cdot \varepsilon.$$

Adjusting parameters, we conclude that for any almost periodic function f_0 , and any $\varepsilon > 0$, we can find $L > 0$ such that any interval I of length L contains an ‘almost period’ x_0 , such that $|f_0(x + x_0) - f_0(x)| \leq \varepsilon$ for all $x \in \mathbf{R}$. Conversely, suppose that for each $\varepsilon > 0$, we can find $L > 0$ such that any interval of length L contains a ε almost period for f . Consider a trigonometric polynomial g , periodic on $[-10L, 10L]$, such that $\|f - g\|_{L^\infty[-10L, 10L]} \leq \varepsilon$. Then for any $x_1 \in \mathbf{R}$, we can find $x_0 \in \mathbf{R}$ with $|x_1 - x_0| \leq L$ such that $|f(x + x_0) - f(x)| \leq \varepsilon$ for all $x \in \mathbf{R}$. Then

$$f(x_1) = f(x_1 - x_0) + O(\varepsilon) = g(x_1 - x_0) + O(\varepsilon) = g(x_1 - x_0 + 10L)$$

$$|f(x + x_0) - f(x)| \leq \varepsilon.$$

We can then find a trigonometric polynomial $g = \sum a_n e_{n/x_0}$ such that $\|f - g\|_{L^\infty[0, x_0]} \leq \varepsilon$. *TODO FINISH THIS PROOF PLUS LOOK UP BESICOVITCH, ALMOST PERIODIC FUNCTIONS.*

2.7 Adjoints on Hilbert Spaces

If H is a Hilbert space, then the characterization of H^* is very easy - it is naturally isomorphic to H itself. And Hilbert spaces form very neat isomorphism classes, so, roughly speaking, the theory of problems about the elements of Hilbert spaces is roughly speaking, a solved problem. Modern research on Hilbert spaces is really about the bounded operators on a Hilbert space, which form a rich and nontrivial class for which many open problems remain unsolved. Let us begin a deeper study of these operators.

The first powerful tool in the study of operators on Hilbert spaces is the existence of *adjoints*. Given a linear map $T : X \rightarrow Y$ between Banach spaces, we obtain a natural adjoint map $T^* : Y^* \rightarrow X^*$. If X and Y are Hilbert spaces, then we have antilinear isomorphisms $X \cong X^*$ and $Y \cong Y^*$,

and so we obtain an equivalent definition of the adjoint as a linear map $T^* : Y \rightarrow X$, which satisfies, for $x \in X$ and $y \in Y$, $\langle Tx, y \rangle = \langle x, T^*y \rangle$. Let us introduce this a little more concretely.

Lemma 2.14. *If (\cdot, \cdot) is a continuous sesquilinear form on a Hilbert space H , then there is a unique $T \in B(H)$ such that $(x, y) = \langle x, Ty \rangle$ for all $x, y \in H$.*

Proof. Since (\cdot, \cdot) is continuous, the uniform boundedness principle implies that there exists a quantity $L > 0$ such that for any $x, y \in H$,

$$|(x, y)| \leq L\|x\|\|y\|.$$

For each x , (\cdot, x) is a bounded linear functional, so there is a unique $Tx \in H$ such that $(y, x) = \langle y, Tx \rangle$. Now

$$\begin{aligned} \langle y, T(ax_1 + bx_2) \rangle &= (y, ax_1 + bx_2) \\ &= \bar{a}(y, x_1) + \bar{b}(y, x_2) \\ &= \bar{a}\langle y, Tx_1 \rangle + \bar{b}\langle y, Tx_2 \rangle \\ &= \langle y, aTx_1 + bTx_2 \rangle, \end{aligned}$$

it follows that T is a linear map, i.e. $T(ax_1 + bx_2) = aTx_1 + bTx_2$. Moreover, since

$$|\langle x, Ty \rangle| = |(x, y)| \leq L\|x\|\|y\|,$$

it follows that $\|Ty\| \leq L\|y\|$.

$$\langle x, My \rangle = (x, y) \leq \|(\cdot, \cdot)\|\|x\|\|y\|$$

So $\|M\| \leq \|(\cdot, \cdot)\|$, but also

$$(x, y) = \langle x, My \rangle \leq \|M\|\|x\|\|y\|$$

so $\|(\cdot, \cdot)\| \leq \|M\|$, and we have equality of norms. \square

Theorem 2.15. *Let H_1 and H_2 be Hilbert spaces. If $T : H_1 \rightarrow H_2$ is a bounded linear map, then there is a unique bounded linear map $T^* : H_2 \rightarrow H_1$ such that*

$$\langle Tx, y \rangle = \langle x, T^*y \rangle$$

The map T^ is the adjoint of T . We have $T^{**} = T$, and $\|T^*\| = \|T\|$.*

Proof. The map $(x, y) = \langle Tx, y \rangle$ is a sesquilinear form, so there is a unique T^* such that $(x, y) = \langle x, T^*y \rangle$. By taking suprema over $x \in H$ with $\|x\| = 1$ on the right hand side of the equation defining T^* , we have

$$\|T^*y\| = \sup_{\|x\|=1} \langle Tx, y \rangle \leq \|T\| \|y\|.$$

Thus $\|T^*\| \leq \|T\|$. It is simple to see that $T^{**} = T$, because for any $x \in H_1$ and $y \in H_2$,

$$\langle T^{**}x, y \rangle = \langle x, T^*y \rangle = \langle Tx, y \rangle.$$

But this means by symmetry that $\|T\| = \|T^{**}\| \leq \|T^*\|$, which implies $\|T\| = \|T^*\|$. \square

Example. If we are working over the field \mathbf{R} , then every operator $B(\mathbf{R}^n, \mathbf{R}^m)$ can be identified with a unique matrix in $M_{n,m}(\mathbf{R})$, and the adjoint corresponds to taking the transpose of a matrix. Working over the field \mathbf{C} , every operator $B(\mathbf{C}^n, \mathbf{C}^m)$ can be identified with a unique matrix in $M_{n,m}(\mathbf{C})$, and the adjoint here is the conjugate transpose.

Example. Given $\phi \in L^\infty(X)$, where X is a σ -finite measure space, we have an operator $M_\phi \in B(L^2(X))$ defined by $M_\phi(f) = \phi f$. Then

$$\langle M_\phi f, g \rangle = \int \phi f \bar{g} = \int f \overline{g\phi} = \langle f, \overline{\phi}g \rangle$$

Thus $M_\phi^* = M_{\overline{\phi}}$.

The adjoint operation $*$ is an antilinear operator from $B(H_1, H_2)$ to $B(H_2, H_1)$, such that $(ST)^* = T^*S^*$. This is verified by calculation, since

$$\langle STx, y \rangle = \langle Tx, S^*y \rangle = \langle x, T^*S^*y \rangle$$

We also have $\|T^*T\| = \|T\|^2$, since

$$\langle T^*Tx, x \rangle = \langle Tx, Tx \rangle = \|T\|^2 \|x\|^2$$

so $\|T^*T\| \leq \|T\|^2$, and this inequality is attained in the suprema, since if $x_i \in B_H$ is such that $\|Tx_i\| \rightarrow \|T\|$, then

$$\langle T^*Tx_i, x_i \rangle = \|Tx_i\|^2 \rightarrow \|T\|^2$$

Thus $*$ is what is known as an *involution*, and makes $B(H)$ into a C^* algebra.

Next, we prove a result which generalizes the rank-nullity theorem from finite dimensional linear algebra.

Theorem 2.16. Fix a linear operator $T : H \rightarrow H$ on a Hilbert space H . Then

$$H = \text{Im}(T) \oplus \text{Ker}(T^*) = \text{Ker}(T) \oplus \text{Im}(T^*).$$

Proof. By symmetry, it suffices to prove the first equality. The kernel of T^* is closed, and so it suffices to show that $\text{Ker}(T^*) = \text{Im}(T)^\perp$. If $x \in \text{Im}(T)$ and $y \in \text{Ker}(T^*)$, then we can write $x = Tx'$, and then

$$\langle x, y \rangle = \langle Tx', y \rangle = \langle x', T^*y \rangle = \langle x', 0 \rangle = 0.$$

Thus $\text{Ker}(T^*) \subset \text{Im}(T)^\perp$. Conversely, if $y \in \text{Im}(T)^*$, then for any $x \in H$,

$$\langle T^*y, x \rangle = \langle y, Tx \rangle = 0.$$

This means $T^*y = 0$. □

In the special case where T is *self adjoint*, i.e. $T^* = T$, we conclude that

$$H = \text{Ker}(T) \oplus \text{Im}(T).$$

We will later see this remains true for the class of normal operators, and we can continue refining this orthogonal decompositions into approximate eigenspaces, which, when T is compact, can be completely refined to give a complete eigenfunction expansion.

Any operator $M : H \rightarrow H$ can be expressed as $M = T + iS$, where T and S are self adjoint operators, by defining

$$T = \frac{1}{2}(M + M^*) \quad S = \frac{1}{2i}(M - M^*)$$

That T and S are unique follows because if T_1 and T_2 are self-adjoint, and $T_1 = iT_2$, then we also have

$$T_1 = T_1^* = (iT_2)^* = -iT_2^* = -iT_2$$

Thus $iT_2 = -iT_2$, which means $T_1 = T_2 = 0$. We denote T by $\text{Re}(M)$ and S by $\text{Im}(M)$. An operator $M : H \rightarrow H$ is *normal* if $M^*M = MM^*$, or equivalently, if $\text{Re}(M)\text{Im}(M) = \text{Im}(M)\text{Re}(M)$.

Theorem 2.17. If T is a self-adjoint operator, then

$$\|T\| = \sup\{\langle Tx, x \rangle : \|x\| \leq 1\}$$

Proof. Let M be the supremum. Clearly $M \leq \|T\|$. If $\|x\|, \|y\| \leq 1$,

$$\begin{aligned}\langle T(x \pm y), x \pm y \rangle &= \langle Tx, x \rangle \pm \langle Ty, x \rangle \pm \langle Tx, y \rangle + \langle Ty, y \rangle \\ &= \langle Tx, x \rangle \pm \overline{\langle Tx, y \rangle} \pm \langle Tx, y \rangle + \langle Ty, y \rangle \\ &= \langle Tx, x \rangle \pm 2\Re \langle Tx, y \rangle + \langle Ty, y \rangle\end{aligned}$$

Then, subtracting, we find

$$4\Re \langle Tx, y \rangle = \langle T(x + y), x + y \rangle - \langle T(x - y), x - y \rangle$$

Thus

$$4\Re \langle Tx, y \rangle \leq M(\|x + y\|^2 + \|x - y\|^2) = 2M(\|x\|^2 + \|y\|^2) \leq 4M$$

Let λ be such that $\langle Tx, y \rangle = \lambda |\langle Tx, y \rangle|$. If we replace x by λx , we find

$$|\langle Tx, y \rangle| = \overline{\lambda} \langle Tx, y \rangle = \langle T(\overline{\lambda}x), y \rangle \leq M$$

Hence

$$\|Tx\| = \sup\{|\langle Tx, y \rangle| : y \in B_H\} \leq M$$

and therefore $\|T\| \leq M$. □

Remark. We will later see that this result remains true for all *normal operators* T , using the spectral theory of such operators. The main idea is that the spectral theory implies the existence of an *approximate eigenvalue* $\lambda \in \mathbf{C}$ for T with $|\lambda| = \|T\|$, i.e. a scalar such that for any $\varepsilon > 0$, there is $x \in H$ with $\|x\| = 1$ such that $\|Tx - \lambda x\| \leq \varepsilon$. This implies that if M is as in the proof above, then

$$M \geq |\langle Tx, x \rangle| \geq |\lambda| - \varepsilon = \|T\| - \varepsilon,$$

and we can take $\varepsilon \rightarrow 0$.

Corollary 2.18. *Let $T : H \rightarrow H$ be self adjoint. Then*

$$\langle Tx, x \rangle = 0$$

for all $x \in H$ if and only if $T = 0$.

Lemma 2.19. *An operator $T \in B(H)$ in a complex Hilbert space is self adjoint if and only if $\langle Tx, x \rangle \in \mathbf{R}$ for each $x \in H$.*

Proof. If T is self adjoint, then

$$\langle Tx, x \rangle = \langle x, Tx \rangle = \overline{\langle Tx, x \rangle}$$

Conversely, if $\langle Tx, x \rangle \in \mathbf{R}$ for each $x \in H$, then

$$\langle Tx, x \rangle = \overline{\langle x, Tx \rangle} = \langle x, Tx \rangle = \langle T^*x, x \rangle$$

for each x . This means that if $S = i(T - T^*)$, then S is self-adjoint, and $\langle Sx, x \rangle = 0$ for all $x \in H$. This implies $S = 0$, which can only be true if $T = T^*$. Thus T is self-adjoint. \square

Corollary 2.20. *If $\langle Tx, x \rangle = \langle Sx, x \rangle$ for each $x \in H$, then $T = S$.*

Corollary 2.21. *An operator $T : H \rightarrow H$ is normal if and only if for any $x \in H$,*

$$\|Tx\| = \|T^*x\|.$$

Proof. If T is normal, then for any $x \in H$, we calculate that

$$\|Tx\|^2 = \langle Tx, Tx \rangle = \langle T^*Tx, x \rangle = \langle TT^*x, x \rangle = \langle T^*x, T^*x \rangle = \|T^*x\|^2.$$

Conversely if $\|Tx\| = \|T^*x\|$ for all $x \in H$, then we find for any $x \in H$,

$$\langle T^*Tx, x \rangle = \langle TT^*x, x \rangle.$$

Since T^*T and TT^* are both self-adjoint, this means that $T^*T = TT^*$, i.e. T is normal. \square

The next few lemmas show that these are the unique self-adjoint operators with this property. This is essentially like beginning with \mathbf{C} , and identifying \mathbf{R} as those elements invariant under complex conjugation.

Theorem 2.22. *T is normal if and only if $\|Tx\| = \|T^*x\|$ for each x .*

Proof. For then, for each x ,

$$\|Tx\|^2 = \langle Tx, Tx \rangle = \langle T^*Tx, x \rangle$$

$$\|T^*x\|^2 = \langle T^*x, T^*x \rangle = \langle TT^*x, x \rangle$$

which implies $T^*T = TT^*$. The converse repeats backwards through the proof, since the norm of $\|T\|$ is specified by its action through the inner product. \square

Theorem 2.23. *Any normal operator T has the following properties.*

- (a) $\ker(T) = \ker(T^*)$.
- (b) $T(H)$ is dense in H if and only if T is injective.
- (c) T is a surjective isomorphism if and only if $\|Tx\| \geq C\|x\|$ for some C .
- (d) If $Tx = \lambda x$, then $T^*x = \bar{\lambda}x$.
- (e) If λ and γ are distinct eigenvalues, then the eigenspaces are orthogonal to one another.

Proof. To prove (a) notice that $\|Tx\| = 0$ if and only if $\|T^*x\| = 0$. (b) follows since

$$T(H)^\perp = \ker(T^*) = \ker(T)$$

If $\|Tx\| \geq C\|x\|$, then $T(H)$ is closed, and dense, therefore $T(H) = H$. The converse follows by definition. If T is normal, then $\lambda - T$ is also normal, since $(\lambda - T)^* = \bar{\lambda} - T^*$, so $\ker(\lambda - T) = \ker(\lambda - \bar{\lambda})$. Finally, if $Tx = \lambda x$, and $Ty = \gamma y$, then

$$\lambda \langle x, y \rangle = \langle Tx, y \rangle = \langle x, T^*y \rangle = \langle x, \bar{\gamma}y \rangle = \gamma \langle x, y \rangle$$

so if $\lambda \neq \gamma$, then $\langle x, y \rangle = 0$. □

The natural automorphisms in the category of Hilbert spaces are the *unitary operators*, which we now introduce.

Theorem 2.24. *If $U \in B(H)$, then the following are equivalent.*

- (a) U is unitary.
- (b) $GL(H) = H$ and $\langle Ux, Uy \rangle = \langle x, y \rangle$.
- (c) $GL(H) = H$ and $\|Ux\| = \|x\|$, so U is an isometry from H to itself.

If any of these results are true, we say U is a unitary operator.

Proof. If U is unitary, then U is invertible, so $GL(H) = H$, and

$$\langle Ux, Uy \rangle = \langle U^*Ux, y \rangle = \langle x, y \rangle$$

If (b) holds, then

$$\|Ux\|^2 = \langle Ux, Ux \rangle = \langle x, x \rangle = \|x\|^2$$

If (c) holds, then

$$\langle U^*Ux, x \rangle = \langle Ux, Ux \rangle = \|Ux\|^2 = \|x\|^2 = \langle x, x \rangle$$

Thus U^*U is the identity. Since U is injective and surjective, the open mapping theorem tells us U is invertible, so $U^* = U^{-1}$. \square

We have already seen the importance of orthogonal projections in the basic theory of Hilbert spaces, and now we offer an operator theoretic characterization of these orthogonal projections.

Theorem 2.25. *If $P : H \rightarrow H$ whose image is a subspace W of H , then the following are equivalent:*

- (a) P is self-adjoint.
- (b) P is normal.
- (c) $W = \ker(P)^\perp$.
- (d) $\langle Px, x \rangle = \|Px\|^2$.

In any of the three cases, we say P is the orthogonal projection onto W , and W uniquely defines P .

Proof. If P is self-adjoint, then P is trivially normal. If P is normal, then

$$P(H) = \ker(P^*)^\perp = \ker(P)^\perp$$

If (c) holds, then every $x = y + Px$, where $Py = 0$. Then

$$\langle P(y + Px), y + Px \rangle = \langle Px, y + Px \rangle = \langle Px, Px \rangle = \|Px\|^2$$

If (d) holds, then $\langle Px, x \rangle \in \mathbf{R}$ for each x , so P is self-adjoint. If (c) holds, then $\langle Px, x \rangle$ \square

If H is a Hilbert space, then two orthogonal projections P_1 and P_2 might not necessarily commute. A simple computation verifies that if P_1 and P_2 are one-dimensional projections, then $P_1P_2 = P_2P_1$ if and only if these lines are orthogonal to one another, or if $P_1 = P_2$. We have a more general characterization of commuting projections.

Theorem 2.26. *Let H be a Hilbert space, and let P_1 and P_2 be orthogonal projections onto subspaces W_1 and W_2 of H . Let $U_1 = (W_1 \cap W_2)^\perp \cap W_1$ and $U_2 = (W_1 \cap W_2)^\perp \cap W_2$. Then the following are equivalent:*

- P_1 and P_2 commute.
- $P_1 P_2$ is an orthogonal projection.
- U_1 is perpendicular to U_2 .

Proof. Suppose P_1 and P_2 commute, and let $P = P_1 P_2 = P_2 P_1$. Then

$$P^2 = P_1 P_2 P_1 P_2 = P_1^2 P_2^2 = P_1 P_2 = P.$$

Thus P is a projection. Moreover,

$$P^* = (P_1 P_2)^* = P_2 P_1 = P_1 P_2 = P.$$

Thus P is an orthogonal projection. Since $P = P_1 P_2$, the image of P is contained in W_1 . Since $P = P_2 P_1$, the image of P is contained in W_2 . Thus the image of P is contained in $W_1 \cap W_2$. Conversely, if $x \in W_1 \cap W_2$, then $Px = x$. Thus P is projection onto $W_1 \cap W_2$. On the other hand, suppose $P_1 P_2$ is an orthogonal projection. Then $P_1 P_2$ is self adjoint, so $P_1 P_2 = (P_1 P_2)^* = P_2 P_1$, so P_1 and P_2 commute.

Now suppose P_1 and P_2 commute. Write $P_i = P_0 + P_{U_i}$, where P_0 is orthogonal projection onto $W_1 \cap W_2$, and \tilde{U}_i is orthogonal projection onto U_i . Then

$$P_1 P_2 = (P_0 + P_{U_1})(P_0 + P_{U_2}) = P_0 + P_{U_1} P_{U_2}$$

and

$$P_2 P_1 = (P_0 + P_{U_2})(P_0 + P_{U_1}) = P_0 + P_{U_2} P_{U_1}.$$

If P_1 and P_2 commute, $P_1 P_2 = P_2 P_1 = P_0$, and so $P_{U_1} P_{U_2} = P_{U_2} P_{U_1} = 0$. Thus U_1 is orthogonal to U_2 . Conversely, if U_1 is orthogonal to U_2 , then $P_{U_1} P_{U_2} = P_{U_2} P_{U_1} = 0$, and from the equations above we see P_1 and P_2 commute. \square

Chapter 3

Basic Spectral Theory

TODO: If $T : X \rightarrow X$ is an operator on a Banach space, then $\sigma(T^*) = \sigma(T)$.

Recall that an *eigenvector* of a linear operator $T : X \rightarrow X$ with eigenvalue λ is a vector $x \in X$ such that $Tx = \lambda x$. The spectral theory encountered in linear algebra shows that any self-adjoint linear operator on a finite dimensional vector space can be diagonalized. Here we try and generalize this result to infinite dimensional spaces. In general, this is not so simple to generalize. The most basic reformulation (any self-adjoint operator on a Hilbert space has a basis of eigenvectors) is *not correct*, because of the existence of *almost eigenvectors*.

Example. Let $T : L^2[0, 1] \rightarrow L^2[0, 1]$ be the bounded linear operator given by

$$Tf(x) = xf(x).$$

Then T is self-adjoint, but has no eigenvalues, for if $Tf = \lambda f$, for any λ , then $xf(x) = \lambda f(x)$, which implies f vanishes except at λ , which means $f = 0$ almost everywhere. On the other hand, any $\lambda \in [0, 1]$ is almost an eigenvalue, in the following sense. If $f(x) = \mathbf{I}(x \in I)$, where I is an interval of length δ containing λ , then $|Tf(x) - \lambda f(x)| \leq \delta \cdot \mathbf{I}(x \in I)$, and so

$$\|Tf - \lambda f\|_{L^2[0,1]} \leq \delta |I|^{1/2} \leq \delta \|f\|_{L^2[0,1]}.$$

Thus we have $Tf \approx \lambda f$, and we can find functions f such that this approximation holds to any degree of accuracy.

In the finite dimensional setting, the existence of an eigenvalue λ for a linear map $T : X \rightarrow X$ is equivalent to the operator $T - \lambda : X \rightarrow X$ being *non-invertible*. But in infinite dimensions an operator can fail to be invertible in various qualitatively different ways:

- $T - \lambda$ can fail to be injective: This happens if and only if there is a non-zero point $x \in X$ such that $Tx = \lambda x$, i.e. λ is a true eigenvalue for T .
- $T - \lambda$ is injective, but does not have closed range: Then for any $\varepsilon > 0$ we can find $x \in X$ with $\|x\| = 1$ such that $\|Tx - \lambda x\| \leq \varepsilon$. Thus λ is an *almost* eigenvalue of T .
- $T - \lambda$ is injective with closed range, but fails to be surjective: Then $T - \lambda$ is an isomorphism of X onto a proper, closed subspace of X .

We call the set of values λ for which the first property holds the *point spectrum* of T , denoted $\sigma_p(T)$, the second set the *continuous spectrum* $\sigma_c(T)$, and the third set the *residual spectrum* $\sigma_r(T)$. These form three disjoint sets, whose union is the *spectrum* of T , denoted $\sigma(T)$, which consists precisely of the set of λ such that $T - \lambda$ is *not invertible*. The residual spectrum is difficult to detect, but we will find that for a large class of operators that occur in practice, most importantly, the normal operators on a Hilbert space, $\sigma_r(T)$ is empty, so we do not have to analyze this spectrum very often.

Example. Let $\{\lambda_n\}$ be an enumeration of all rational numbers in $[0, 1]$. Then consider the bounded operator $T : l^2(\mathbf{N}) \rightarrow l^2(\mathbf{N})$ given by

$$(Ta)(n) = \lambda_n \cdot a(n)$$

We see that $\langle Ta, a \rangle \geq 0$ for all $a \in l^2(\mathbf{N})$, and $\|Ta\|_{l^2(\mathbf{N})} \leq \|a\|_{l^2(\mathbf{N})}$ for all $a \in H$, from which it follows that $\sigma_p(T) \subset [0, 1]$. In fact, we have $\sigma_p(T) = [0, 1] \cap \mathbf{Q}$, since

$$Te_n = \lambda_n e_n$$

for each n , so $[0, 1] \cap \mathbf{Q} \subset \sigma_p(T)$. And conversely, if λ and a exist such that $Ta = \lambda a$, then $\lambda a(n) = \lambda_n a(n)$ for all n , which implies that $\lambda = \lambda_n$ for some n , or $a(n) = 0$ for all n . Thus we have fully calculated the point spectrum. On the other hand, for any $\lambda \in [0, 1] - \mathbf{Q}$, we can find a sequence $\{\lambda_{n_i}\}$ in $\mathbf{Q} \cap [0, 1]$ converging to λ , and then we have

$$\|Te_{n_i} - \lambda e_{n_i}\| \rightarrow 0,$$

so $\lambda \in \sigma_c(T)$. Thus we see that $\sigma(T) = [0, 1]$, and $\sigma_r(T) = \emptyset$. That the residual spectrum of T is empty will follow from the general theory because T is a self-adjoint operator.

3.1 Spectral Theory for Compact Operator

We have seen that in infinite dimensions, linear operators have the phenomenon of *almost eigenvalues*. One main reason to specialize to the study of compact operators is that this phenomenon disappears almost entirely: every almost eigenvalue is actually a proper eigenvalue.

Lemma 3.1. *If $T : X \rightarrow X$ is a compact operator on a Banach space, then $\sigma_c(T) = \emptyset$.*

Proof. Suppose that there exists λ , and a sequence $\{x_n\}$ in X such that $\|x_n\| = 1$ for all $n > 0$, and $\|Tx_n - \lambda x_n\| \rightarrow 0$. Since T is a compact operator, and the sequence is bounded, we may assume without loss of generality that Tx_n converges to some $x \in X$ with $\|x\| = 1$. Now

$$\|Tx - \lambda x\| = \lim_{n \rightarrow \infty} \|T^2x_n - \lambda Tx_n\| \leq \|T\| \lim_{n \rightarrow \infty} \|Tx_n - \lambda x_n\| = 0.$$

Thus $Tx = \lambda x$, so every almost eigenvalue for T is actually a proper eigenvalue. \square

Much more can be said in the case of compact operators (and even more can be said when we consider *normal* compact operators on a Hilbert space). We begin with a very useful lemma, due to Riesz.

Lemma 3.2. *Suppose that X_0 is a closed, proper subspace of a norm space X , and that $0 < \theta < 1$. Then there is $x \in S_X$ such that $d(x, X_0) \geq \theta$.*

Proof. Find x^* in S_{X^*} vanishing on X_0 . Since $\|x^*\| = 1$, we can find $x \in X$ such that $x^*(x) = \theta$. But then for any $x_0 \in X_0$,

$$\theta = |x^*(x)| = |x^*(x) - x^*(x_0)| \leq \|x - x_0\|.$$

Thus $d(x, X_0) \geq \theta$. \square

Theorem 3.3. *Suppose that $T : X \rightarrow X$ is a compact operator on a Banach space. If $\lambda \neq 0$, then $(\lambda - T)(X) = X$ if and only if $\lambda - T$ is injective. In particular, $\sigma_r(T) \subset \{0\}$.*

Proof. Suppose $(\lambda - T)(X) = X$, but $\lambda - T$ is not injective. Then $(\lambda - T)^n$ is also surjective for each $n > 0$, which implies that the spaces $X_n = \text{Ker}((\lambda - T)^n)$ are a strictly increasing family of closed subspaces of X . Applying

Riesz's lemma, we can find $x_n \in X_{n+1}$ such that $d(x_n, X_n) \geq 1/2$. Since T commutes with $(\lambda - T)^n$ for all n , we find $T(X_n) \subset X_n$. But for any pair of integers $n > m$, $(\lambda - T)(x_n) + Tx_m \in X_n$ since

$$(\lambda - T)^n((\lambda - T)(x_n) + Tx_m) = (\lambda - T)^{n+1}(x_n) + T(\lambda - T)^n(x_m) = 0.$$

Thus

$$\|Tx_n - Tx_m\| = \|\lambda x_n - [(\lambda - T)(x_n) + Tx_m]\| \geq 1/2|\lambda|.$$

Thus $\{Tx_n\}$ does not have a convergent subsequence, contradicting the fact that T is compact. Thus $\lambda - T$ is injective. The converse will follow from the following theorem. \square

Theorem 3.4. *Suppose X is a Banach space, $T : X \rightarrow X$ is a compact operator, and λ is a non-zero scalar. Then $\lambda - T$ has finite dimensional kernel and cokernel and closed range, and the dimension of the kernel is the same as the dimension of the cokernel.*

Proof. The kernel of $\lambda - T$ cannot be infinite dimensional, for otherwise we would have an infinite family of $\{x_n\}$ in X with $\|x_n - x_m\| \geq 1$ for $n \neq m$, and with $Tx_n = \lambda x_n$ for all λ , which would contradict the compactness of T .

Now since the kernel of $\lambda - T$ is finite dimensional, it has a complemented subspace X_0 in X , and the restriction of $\lambda - T$ to X_0 is injective. If $\lambda - T$ was not an isomorphism from X_0 to the range of $\lambda - T$, then there would be a sequence $\{x_n\}$ in B_{X_0} such that $(\lambda - T)(x_n)$ converged to zero. Since $\{x_n\}$ is bounded and T is compact, there is a subsequence $\{x_{n_i}\}$ such that $\{Tx_{n_i}\}$ converges to some $x \in X$. But then λx_{n_i} converges to x , so that $x \in X_0 - \{0\}$. But

$$(\lambda - T)(x) = \lim_{n_i} (\lambda - T)(x_{n_i}) = 0,$$

contradicting the fact that $\lambda - T$ is injective on X_0 . Thus $\lambda - T$ is an isomorphism when restricted to X_0 , and so $\lambda - T$ has closed range.

It remains to show that the cokernel of $\lambda - T$ is finite dimensional, and has the same dimension as the kernel. We will repeatedly rely on the fact that for any linear operator T , the kernel of T is equal to ${}^\perp(T^*(Y^*))$, and the kernel of T^* is equal to $T(X)^\perp$.

Because T is compact, T^* is compact, and thus the kernel of $\lambda - T^*$ is finite dimensional. Now the kernel of $\lambda - T^*$ is equal to $(\lambda - T)(X)^\perp$, and

thus isomorphic to the dual space of $\text{Coker}(\lambda - T) = X/(\lambda - T)(X)$. This implies that $X/(\lambda - T)(X)$ is finite dimensional, and thus that $\lambda - T$ has finite codimension, with

$$\dim(\text{Coker}(\lambda - T)) = \dim(\text{Ker}(\lambda - T^*)).$$

Now we work the other way. We have $\text{Ker}(\lambda - T) = {}^\perp((\lambda - T^*)(X^*))$. Since T^* is compact, $\lambda - T^*$ also has closed range, and thus weak * closed range. But this means that $\text{Ker}(\lambda - T)^\perp = (\lambda - T^*)(X^*)$, and so $X^*/(\lambda - T^*)(X^*)$ is isomorphic to $X^*/\text{Ker}(\lambda - T)^\perp$, which is isomorphic to $\text{Ker}(\lambda - T)^*$. We know $\text{Coker}(\lambda - T^*)$ is finite dimensional because T^* is compact, which means that

$$\dim(\text{Ker}(\lambda - T)) = \dim(\text{Coker}(\lambda - T^*)).$$

We claim our proof would be complete if we could prove that

$$\dim(\text{Ker}(\lambda - T)) \leq \dim(\text{Coker}(\lambda - T)).$$

Indeed, if we could prove this, then it would also follow by duality that

$$\dim(\text{Ker}(\lambda - T^*)) \leq \dim(\text{Coker}(\lambda - T^*))$$

which implies, in virtue of the above identities, that

$$\dim(\text{Ker}(\lambda - T)) \geq \dim(\text{Coker}(\lambda - T^*)).$$

Write $X_0 = \text{Ker}(\lambda - T)$, and $X_1 = (\lambda - T)(X)$. Find complementary subspaces X'_0 and X'_1 to X_0 and X_1 respectively. Our goal is to prove that $\dim(X_0) \leq \dim(X'_1)$. Suppose that $\dim(X_0) > \dim(X'_1)$. Then we can find a non-injective operator $S : X_0 \rightarrow X$ with $S(X_0) = X'_1$. Then S is finite rank, and thus compact. If $P : X \rightarrow X_0$ is a continuous projection of X onto X_0 , then $T + SP$ is a compact, non-injective operator. But $T + SP$ is surjective, since

$$\begin{aligned} (\lambda - (T + SP)) &= ((\lambda - T) - SP)(X_0) + ((\lambda - T) - SP)(X'_0) \\ &= SP(X_0) + (\lambda - T)(X'_0) \\ &= X'_1 + X_1 = X, \end{aligned}$$

which gives a contradiction. Thus $\dim(X_0) \leq \dim(X'_1)$. □

Remark. The proof of this theorem also shows that if $T : X \rightarrow X$ is a compact operator on a Banach space, then $\text{Ker}(\lambda - T) = \text{Ker}(\lambda - T^*)$.

Now we move on to showing that a compact operator can only have countably many eigenvalues.

Lemma 3.5. *Let $T : X \rightarrow X$ be a compact operator, and let $\{\lambda_n\}$ be a sequence of distinct elements of $\sigma_p(T)$. Then $\lambda_n \rightarrow 0$.*

Proof. Without loss of generality, assume that $\lambda_n \neq 0$ for all n . Recursively construct a sequence $\{x_n\}$ in X with the following properties:

- $\|x_n\| = 1$.
- $Tx_n = \lambda_n x_n$.
- If X_n is the span of $\{x_1, \dots, x_n\}$, then $d(x_{n+1}, X_n) \geq 1/2$.

This is possible by Riesz's lemma. Thinning this sequence, since T is compact, we may assume $\{Tx_n\} = \{\lambda_n x_n\}$ converges. But for $n > m$,

$$|\lambda_{n+1}x_{n+1} - \lambda_n x_n| \geq |\lambda_{n+1}|d(x_{n+1}, X_n) \geq |\lambda_{n+1}|/2.$$

Thus

$$\lim_{n \rightarrow \infty} |\lambda_n| = \lim_{n \rightarrow \infty} |\lambda_{n+1}| \leq 2 \lim_{n \rightarrow \infty} |\lambda_{n+1}x_{n+1} - \lambda_n x_n| = 0. \quad \square$$

Recall that a *generalized eigenvector* for a linear operator $T : X \rightarrow X$ with eigenvalue λ is a point x such that $(\lambda - T)^n x = 0$ for some $n > 0$. We can also consider generalized eigenvectors for compact operators on Banach spaces.

Theorem 3.6. *Let $T : X \rightarrow X$ be a compact operator, and consider $\lambda \neq 0$. Then the space of all generalized eigenvectors for T with eigenvalue λ is finite dimensional.*

Proof. Let $X_n = \text{Ker}((\lambda - T)^n)$. Then $\{X_n\}$ is an increasing family of closed subspaces of X , that we claim stabilizes after finitely many iterations. We note that $(\lambda - T)^n = \lambda^n - S_n$ for some compact operator S_n . Thus the kernel of $(\lambda - T)^n$ is finite dimensional, with the same dimension as its cokernel. If $X_{n_0} = X_{n_0+1}$ for some n_0 , then we claim $X_n = X_m$ for all $n, m \geq n_0$. Indeed, if $m > n_0$, and $(\lambda - T)^m x = 0$, then certainly $(\lambda - T)^{n_0+1}(\lambda - T)^{m-n_0-1}x = 0$, which implies

$$(\lambda - T)^{n_0+m-1}x = (\lambda - T)^{n_0}(\lambda - T)^{m-n_0-1}x = 0.$$

Thus $X_m = X_{n_0}$. Thus if the sequence does not stabilize, it is strictly increasing for all n . Thus by Riesz's lemma, we can find a sequence $\{x_n\}$ such that $x_n \in X_{n+1}$ with $\|x_n\| = 1$, and $d(x_n, X_n) \geq 1/2$. But this means that, as in the proof that surjective compact operators are injective, that

$$\|Tx_n - Tx_m\| \geq 1/2|\lambda|,$$

which is impossible if T is compact. Thus by contradiction, the sequence $\{X_n\}$ must stabilize, and so the sequence of generalized eigenvectors is finite dimensional. \square

Thus the *algebraic multiplicity* of each nonzero eigenvalue is well defined for a compact operator, as the dimension of the space of generalized eigenvectors for that eigenvalue.

We refer to the introductory section on the spectral theory of Banach algebras that for any bounded linear operator $T : X \rightarrow X$, the spectrum $\sigma(T)$ is a compact set. We have now built the tools to prove the main result of this section.

Theorem 3.7. *Let $T : X \rightarrow X$ be a compact operator on a Banach space X . Then*

- $\sigma(T) = \{0\} \cup \sigma_p(T)$.
- $\sigma(T)$ is a countable, compact set whose only limit point is 0.
- for any $\lambda \neq 0$, the eigenspace of T and T^* for λ have the same dimension, which is finite.

Proof. Since T is compact, we know that $\sigma_c(T) = \emptyset$, and $\sigma_r(T) \subset \{0\}$, from which it follows that $\sigma(T) \subset \{0\} \cup \sigma_p(T)$. But since compact operators cannot have closed ranges, it follows that T is not invertible, and so $0 \in \sigma(T)$, so the first point follows. That $\sigma(T)$ only has limit point zero follows from the last result. And we have proved that the eigenspaces of T and T^* have the same dimension in our analysis of the dimension of kernels and cokernels of compact operators. \square

We can also summarize some of our results in an equation form known as the *Fredholm alternative*.

Theorem 3.8. *Suppose X is a Banach space, $T : X \rightarrow X$ is a compact operator, and $\lambda \neq 0$, then the following are equivalent:*

- For every $x_0 \in X$, the equation $(\lambda - T)(x) = x_0$ has a solution in X .
- For every $x_0^* \in X$, the equation $(\lambda - T^*)(x^*) = x_0^*$ has a solution in X^* .
- The equation $(\lambda - T)(x) = 0$ has only the trivial solution $x = 0$.
- The equation $(\lambda - T^*)(x) = 0$ has only the trivial solution $x = 0$.

3.2 Spectra of Compact Normal Operators

The full power of spectral theory comes into play for the analysis of a compact operator $T : H \rightarrow H$ on a Hilbert space H which is *normal*, in the sense that T and T^* commute. We will find that if we define, for each $\lambda \in \sigma(T)$, the closed subspace

$$H_\lambda = \{x \in H : Tx = \lambda x\},$$

then $\{H_\lambda\}$ is an orthogonal family of subspaces of H , and H is the direct sum of these spaces. It follows that T is determined by its eigenvectors.

Lemma 3.9. *If $T : H \rightarrow H$ is a bounded normal operator on a Hilbert space H , and $\lambda_1 \neq \lambda_2$, then H_{λ_1} and H_{λ_2} are orthogonal.*

Proof. Let us begin by assuming T is self adjoint. Then λ_1 and λ_2 are real, since a self-adjoint operator can only have real eigenvalues. If $x_1 \in H_{\lambda_1}$ and $x_2 \in H_{\lambda_2}$, then

$$\lambda_1 \langle x_1, x_2 \rangle = \langle Tx_1, x_2 \rangle = \langle x_1, Tx_2 \rangle = \lambda_2 \langle x_1, x_2 \rangle,$$

so since $\lambda_1 \neq \lambda_2$, $\langle x_1, x_2 \rangle = 0$. Now assume T is bounded and normal. Since it then follows that $\|Tx\| = \|T^*x\|$ for all $x \in H$, it follows that $Tx = \lambda x$ for some $x \in H$ and some scalar λ if and only if $T^*x = \bar{\lambda}x$. Thus if $T = T_1 + iT_2$, where T_1 and T_2 are self-adjoint, then $T_1x = \operatorname{Re}(\lambda)x$ and $T_2x = \operatorname{Im}(\lambda)x$. Thus, for a linear operator $S : H \rightarrow H$, if we temporarily adopt the notation $H_\lambda(S)$ for the eigenspace of H for S with eigenvalue λ , then $H_\lambda(T) = H_{\operatorname{Re}(\lambda)}(T_1) \cap H_{\operatorname{Im}(\lambda)}(T_2)$. But this is sufficient to justify that the family $\{H_\lambda(T)\}$ is orthogonal, since the spaces $\{H_{\lambda_1}(T_1)\}$ and $\{H_{\lambda_2}(T_2)\}$ are both orthogonal. \square

Now we restrict to the study of compact self-adjoint operators on a Hilbert space. It follows from the following theorem that if T is a compact self-adjoint operator on a separable Hilbert space, then $\sigma(T)$ is precisely the set of eigenvalues for T .

Theorem 3.10. *If $T : H \rightarrow H$ is a compact self-adjoint operator on a separable Hilbert space, then H has an orthonormal basis $\{e_i\}$ such that $Te_i = \lambda_i e_i$, where $\{\lambda_i\}$ are a family of eigenvalues having no limit point but zero.*

Proof. Assume without loss of generality that $T \neq 0$. Since

$$\|T\| = \sup \langle Tx, x \rangle$$

we can find a sequence x_i with $\|x_i\| = 1$, such that

$$\langle Tx_i, x_i \rangle \rightarrow \lambda,$$

where $\lambda = \pm\|T\|$. Since T is compact, we may assume $Tx_i \rightarrow y$. Then

$$\langle y, x_i \rangle \rightarrow \|T\|,$$

so $y \neq 0$. But

$$\|Tx_i - \lambda x_i\|^2 = \|Tx_i\|^2 + \lambda^2 - 2\lambda \operatorname{Re}(\langle Tx_i, x_i \rangle) \rightarrow 0.$$

Thus $\lambda x_i \rightarrow y$, which means $Ty = \lim T(\lambda x_i) = \lambda y$, so an eigenvector exists. A Zorn's lemma argument then allows us to find a orthogonal basis of eigenvectors for T , since, to extend this argument given a subfamily of independent eigenvectors S whose closed span forms a subspace H_0 of H , we just apply the argument above to $H_1 = H_0^\perp$, which is an invariant subspace of T since T is self adjoint. \square

Let $\{T_\alpha\}$ be a family of *commuting* self-adjoint compact operators on a Hilbert space H . Then we claim that H has an orthogonal basis simultaneously diagonalizing the operators T_α . We can do this by an application of the well-ordering principle. Suppose we have a basis $\{e_i\}$ which simultaneously diagonalizes $\{T_\alpha\}$ for $\alpha < \alpha_0$. Then the eigenspaces $\bigcap_{\alpha < \alpha_0} H_{\alpha, \lambda_\alpha}$ are T_{α_0} -invariant for all choices of scalars λ_α , since if $x \in \bigcap_{\alpha < \alpha_0} H_{\alpha, \lambda_\alpha}$,

$$T_\alpha(T_{\alpha_0}x) = T_{\alpha_0}(T_\alpha x) = \lambda_\alpha T_{\alpha_0}x.$$

Because each of these spaces is T_{α_0} -invariant, we can diagonalize each of these spaces, finding an orthonormal basis on each one, and then put them back together, and we will have found a basis which simultaneously diagonalizes $\{T_\alpha : \alpha \leq \alpha_0\}$. This means there is no smallest index α_0 such that we cannot simultaneously diagonalize $\{T_\alpha : \alpha \leq \alpha_0\}$, which means we can simultaneously diagonalize all of the operators.

Corollary 3.11. *If $T : H \rightarrow H$ is a normal compact operator, then H has an orthonormal basis of eigenvalues for T .*

Proof. We can write $T = T_0 + iT_1$, where T_0 and T_1 are self-adjoint compact operators that commute. If we find a basis $\{e_n\}$ for H which simultaneously diagonalizes T_0 and T_1 , i.e. such that $T_0 e_n = \lambda_n e_n$ and $T_1 e_n = \gamma_n e_n$ for some sequences $\{\lambda_n\}$ and $\{\gamma_n\}$, then $T e_n = (\lambda_n + i\gamma_n) e_n$. \square

Remark. One can obtain a spectral theory for general normal operators, but one then has to deal with the fact that $\sigma(T)$ can be uncountable, and one must replace discrete sums as in the compact case with integrals over subspaces. The techniques are best left to more advanced contexts.

3.3 Strong and Weak Convergence

It is often a useful tool to weaken the notion of convergence of operators. Given two norm spaces X and Y , we say a net of operators $\{T_\alpha : X \rightarrow Y\}$ *converges in norm* to an operator $T : X \rightarrow Y$ if $\|T - T_\alpha\| \rightarrow 0$. We say a net $\{T_\alpha\}$ *strongly converges* to T if $T_\alpha x$ converges in norm of Y to Tx for every $x \in X$ (note that this is, somewhat confusingly, *weaker* than norm convergence). Finally, $\{T_n\}$ *weakly converges* to T if $T_n x$ converges to Tx in the weak topology for every $x \in X$. These give rise to the weak and strong operator topologies on the space $B(X, Y)$ of bounded operators between two norm spaces, which are both locally convex since they are induced by the family of seminorms $T \mapsto \|Tx\|$ for each $x \in X$, and $x \mapsto |y^*(Tx)|$ for each $x \in X$ and $y^* \in Y^*$ respectively.

If X is a separable Banach space, then the unit ball of $B(X, Y)$ is separable in the strong operator topology. If in addition Y^* is a separable Banach space, the $B(X, Y)$ is also separable in the weak operator topology.

It is easy to see that the adjoint operation is continuous in the weak operator topology. On the other hand, it is *not* continuous in the strong

operator topology. To see this, let $S : l^2 \rightarrow l^2$ be the shift operator given by $Se_n = e_{n+1}$. Then $S^*e_1 = 0$, and $S^*e_n = e_{n-1}$ for $n > 1$. Then the sequence $\{(S^*)^n\}$ converges in the strong operator topology to zero, but $\{S^n\}$ is a family of isometries in l^2 , and thus does not converge to zero.

Left and right multiplication by a fixed operator is continuous in both the weak and strong operator topology. However, multiplication is not jointly continuous in either topology. Taking S to be the shift operator again, we see that $(S^*)^n$ and S^n both converge in the weak operator topology to zero, but $(S^*)^n S^n = 1$ does not converge to zero. TODO: Prove not jointly continuous in SOT. Nonetheless, restricted to the unit ball, multiplication is continuous in the strong operator topology. Indeed, if $\{T_\alpha\}$ and $\{S_\alpha\}$ are nets converging to T and S in the strong operator topology, then for any $x \in H$,

$$\|(ST - S_\alpha T_\alpha)x\| \leq \|(S - S_\alpha)Tx\| + \|S_\alpha\| \|(T - T_\alpha)x\| \leq \|(S - S_\alpha)Tx\| + \|(T - T_\alpha)x\|,$$

which converges to zero as $\alpha \rightarrow \infty$.

The uniform boundedness theorem implies any *sequence* of operators converging in the weak operator topology or the strong operator topology must be uniformly bounded. The proof of the Banach-Alaoglu theorem can also be adapted to show that the weak operator topology has the Heine-Borel property (and this is really a generalization of the Banach Alaoglu theorem since if Y is one dimensional, then $B(X, Y)$ is isomorphic to X^* , and then the strong and weak operator topologies coincide and are both the weak * topology on X^*). The strong operator topology, however does *not* satisfy the Heine-Borel property, since $\{S^n\}$ has no convergent subsequence in the strong operator topology.

Theorem 3.12. *Let X and Y be Banach spaces. Then the linear functionals on $B(X, Y)$ continuous in the weak operator topology or the strong operator topology coincide, and any such linear functional can be written as*

$$T \mapsto \sum_{i=1}^N y_i^*(Tx_i)$$

for some $x_1, \dots, x_n \in X$, and $y_1^, \dots, y_n^* \in Y^*$. In particular, a convex subset of $B(X, Y)$ is closed in the weak operator topology if and only if it is closed in the strong operator topology.*

Proof. It is simple to see all the linear functionals above are continuous in the weak operator topology, and thus the strong operator topology. Conversely, suppose that f is a strong operator topology continuous linear functional. Then there are $x_1, \dots, x_n \in X$ such that if $T \in B(X, Y)$ and $\|Tx_1\|, \dots, \|Tx_n\| < 1$, then $f(T) < 1$. but this means that for any $T \in B(X, Y)$,

$$|f(T)| \leq \max_{1 \leq i \leq n} \|Tx_i\|,$$

so $f(T)$ is determined by the values $\{Tx_1, \dots, Tx_n\}$. But this means that there exists $(y_1^* \oplus \dots \oplus y_n^*) \in (Y^*)^{\oplus n} \cong (Y^{\oplus n})^*$ such that for any $T \in B(X, Y)$,

$$f(T) = y_1^*(Tx_1) + \dots + y_n^*(Tx_n),$$

which completes the proof. □

Chapter 4

Topological Vector Spaces

Basic functional analysis deals with norm spaces. But in many problems, more qualitative notions of convergence are encountered that cannot be induced by a norm structure. Here are some examples:

- We say a sequence of functions $\{f_i : X \rightarrow Y\}$ converges *pointwise* to a function f if $f_i(x) \rightarrow f(x)$ for each $x \in X$.
- If X is a locally compact, but non-compact topological space, then we say a sequence of functions $\{f_i : X \rightarrow \mathbf{C}\}$ converges *locally uniformly* to $f : X \rightarrow \mathbf{C}$ if for any compact set $K \subset X$, f_i converges to f uniformly on K .
- Given a norm space X , we say a sequence $\{x_i\}$ in X converges *weakly* to some x if for each linear functional $\phi \in X^*$, $\phi(x_i) \rightarrow \phi(x)$. Similarly, we say $\{\phi_i\}$ in X^* converges in the *weak * topology* to some ϕ if for any $x \in X$, $\phi_i(x) \rightarrow \phi(x)$.

The notions of convergence considered in these examples cannot be induced by a norm, but they can be induced by a more qualitative ‘topological structure’. Our goal in this part of notes is to study vector spaces equipped with this more general topological structure.

We begin with the most general object we could study to start forming our framework. A *topological vector space* X is a vector space equipped with a topology making both addition and scalar multiplication continuous. In particular, this means that translation and dilation are homeomorphisms of the vector space. As a consequence, every neighborhood of a point $x \in X$

can be written as $x + N$, where N is a neighborhood of the origin. Thus most of the topological structure of a topological vector space can be understood by looking at the structure of neighborhoods of the origin. We define a *neighborhood base* of a topological vector space X to be a filter \mathcal{F} of neighborhoods of the origin such that $\{x + N : N \in \mathcal{F}\}$ is a basis for the topology of X .

Remark. A topological vector space is, of course, an abelian topological group. However, we shall see that, unlike in the case of topological groups, it is only the finite dimensional topological vector spaces which are locally compact. This is why these two theories proceed down very different paths.

Example. The main example of topological vector spaces we deal with in practice are of the following form: we have a vector space X , and a subset of linear functionals S on X , which separates X , in the sense that for any two distinct $x_1, x_2 \in X$, there is $x^* \in S$ such that $x^*(x_1) \neq x^*(x_2)$. We then give X the structure of a topological vector space by declaring that a net $\{x_\alpha\}$ converges to some x if $x^*(x_\alpha)$ converges to $x^*(x)$ for all $x^* \in S$. We call this topology the $\sigma(X, S)$ topology. One neighborhood base in this topology consists of sets of the form

$$\varepsilon B_{x_1^*, \dots, x_n^*} = \{x \in X : |x_1^*(x)|, \dots, |x_n^*(x)| < \varepsilon\}.$$

Let us consider some particular examples:

- If A is a set, then the product topology on the spaces \mathbf{R}^A and \mathbf{C}^A is precisely the $\sigma(X, S)$ topology, where S is the set of linear functionals on X given by evaluation at a point, i.e. the linear functionals x^* given as $x^*(f) = f(a_0)$ for some fixed $a_0 \in A$. A natural neighborhood basis about the origin are sets of the form

$$\varepsilon B_{x_1, \dots, x_n} = \{f : |f(x_1)|, \dots, |f(x_n)| < \varepsilon\}.$$

The spaces are only first countable if X is countable.

- Given a topological vector space X , we let X^* denote the family of all continuous linear functionals on X . We can then equip X with a coarser topology to the one it already has, called the weak topology, which is the $\sigma(X, X^*)$ topology. Similarly, we can define the weak * topology on the dual X^* by giving it the $\sigma(X^*, X)$ topology, viewing X as a family of

linear functionals on X^{**} . If X is a norm space, the weak * topology on X^* is coarser than the weak topology on X^* viewing X^* as a norm space, which is coarser than the standard topology on X^* induced by the norm.

Example. If Ω is an open subset of \mathbf{R}^d , define $C^\infty(\Omega)$ to be the space of all smooth functions on Ω , under the topology that a net of functions $\{f_\alpha\}$ converges to some function f if the net $\{D^\beta f_\alpha\}$ converges to f uniformly for all multi-indices β . Then $C^\infty(\Omega)$ is a topological vector space. A neighborhood basis about the origin for this space is given by sets of the form

$$\varepsilon B_k = \{f \in C^\infty(\Omega) : |D^\beta f(x)| < \varepsilon \text{ for all } |\beta| \leq k\}.$$

Example. Let X be a locally compact topological space, and let F be a sheaf of topological vector spaces on X , which is a subsheaf of some sheaf G of vector spaces. We define $F_{loc}(X)$ to be the subspace of $G(X)$ consisting of all $g \in G(X)$ such that for any precompact open set $U \subset X$, $g|_U \in F(U)$. We give $F_{loc}(X)$ the structure of a topological vector space by defining a net $\{g_\alpha\}$ to converge to some g if for any precompact set $U \subset X$, the nset $\{g_\alpha|_U\}$ converges to $g|_U$ in $F(U)$. Here are some particular examples:

- If X is a locally compact topological space equipped with a Borel measure, we can consider the space $L_{loc}^p(X)$.
- If Ω is an open subset of \mathbf{R}^d , we can consider the spaces $C_{loc}^k(\Omega)$ and $C_{loc}^\infty(\Omega)$.
- If X is a locally compact metric space, we can consider the space $\Lambda_{loc}(X)$ of locally Lipschitz functions.

Example. Consider the space $L_0(X)$ of all measurable functions on a measure space X with the topology induced by convergence of measure. That is, a net $\{f_\alpha\}$ converges to f if, for any $\varepsilon > 0$,

$$\mu(|f_\alpha - f| \geq \varepsilon) \rightarrow 0.$$

This example often occurs in probability theory, where, once we fix some probability space, L_0 consists of all random variables, where a net of random variables $\{X_\alpha\}$ converges in probability to some random variable X if $\mathbf{P}(|X_\alpha - X| \geq \varepsilon)$ converges to zero for all $\varepsilon > 0$. The neighbourhoods of the origin with respect to this topology are of the form

$$\varepsilon U_\delta = \{f \in L_0(X) : \mu(|f| < \varepsilon) \leq \delta\}$$

This space is therefore first countable.

Example. One might expect the space $L_0(X)$ to have an additional topological structure corresponding to pointwise convergence almost everywhere, i.e. a net of measurable functions $\{f_\alpha\}$ converges to a measurable function f , if there exists a set $X_0 \subset X$ such that X_0^c has measure zero, and $\{f_\alpha\}$ converges pointwise to f on X_0 . But this does not induce a topology on $L_0(X)$. To see why, consider the space $L_0[0,1]$, induced by the Lebesgue measure on $[0,1]$. Consider the typewriter sequence of characteristic functions χ_n , defined in terms of the sets $[H_n, H_{n+1}]$ modulo 1, where $H_n = \sum_{k=1}^n 1/k$ is the n th Harmonic number. Since $H_n \rightarrow \infty$, every point intersects infinitely many of the intervals, so that χ_n does not converge anywhere pointwise to zero. But χ_n converges to zero in measure. This means that there exists a subsequence $\{\chi_{n_i}\}$ of the typewriter sequence which does converge pointwise almost everywhere to zero. But this contradicts the topological fact that for any topological space X , a net $\{x_\alpha\}$ converges to a point $x \in X$ if and only if every subnet $\{x_{\alpha_\beta}\}$ has a further subnet which converges to x . Thus there can be no topology whose convergence agrees with almost everywhere convergence.

Example. Consider the space $k[[X]]$ of formal power series in a single variable. Define a topology on $k[[X]]$ by letting a net $\{f_\alpha\}$ converge to some f if, for any $n \geq 0$, there is α_0 such that $f_\alpha - f$ is divisible by X^n for $\alpha \geq \alpha_0$. Addition and multiplication in this ring is continuous, and a neighborhood basis consists of the family $\{\mathfrak{m}^n : n \geq 1\}$, where \mathfrak{m} is the unique maximal ideal in $k[[X]]$, i.e. the ideal generated by X . However, scalar multiplication is not continuous. Thus $k[[X]]$ is a topological ring (over any field), but not a topological vector space. It is a useful object of study in algebra, which favors the algebraic properties of its topological structure, but it is not so useful from the perspective of topological vector spaces. However, we can weaken the topology on $k[[X]]$ by instead taking the topology given by pointwise convergence of the coefficients, and this gives $k[[X]]$ a vector space structure, but it no longer reflects the algebraic structure quite as strongly.

4.1 Basic Theorems

We now introduce some terminology from analytical linear algebra, which will become even more prevalent in the theory of topological vector spaces. Let X be a vector space:

- A set $C \subset X$ is *convex* if for any $x, y \in C$, and any $t \in [0, 1]$,

$$tx + (1 - t)y \in C.$$

Thus C contains all line segments between points in itself. In set notation, we can write, this condition, for any $t \in [0, 1]$, as saying that $tC + (1 - t)C \subset C$. More generally, this condition implies that for any $t, u > 0$,

$$tC + uC \subset (t + u)C,$$

which reduces to the ordinary convex equation by dividing both sides by $t + u$.

- A set $B \subset X$ is *balanced* if $\lambda B \subset B$ for all $|\lambda| \leq 1$. If B is balanced, then λB is balanced for any scalar λ , and if $|\lambda| = 1$, then $\lambda B = B$.
- A set $A \subset X$ is *absorbing* if for any $x \in X$, there is $M > 0$ such that for $|\lambda| > M$, $x \in \lambda A$. If A is balanced, it suffices only to show that for each $x \in X$, there exists some $t_0 > 0$ such that $x \in t_0 A$.
- A set $B \subset X$ is (*Von Neumann*) *bounded* if, for every neighborhood W of the origin, there is $M > 0$ such that for $t > M$, $B \subset tW$. If B is balanced, it suffices to show that for any neighborhood W of the origin, there is $t_0 > 0$ such that $B \subset t_0 W$.

One of the cornerstones of the basic theory of topological vector spaces is that analytic properties of a space can be established from the existence of open sets which possess some of the properties above.

If X is a topological vector space, the fact that $0 + 0 = 0$, and the continuity of addition implies that for any neighborhood W of the origin, there is a neighborhood V of the origin such that $V + V \subset W$. We can of course iterate this process to find a neighborhood V such that $V + \cdots + V \subset W$. Similarly, the continuity of multiplication implies that for any $\lambda \neq 0$, and any neighborhood W of the origin, λW is a neighborhood of the origin.

Theorem 4.1. *Let X be a topological vector space. Then every neighborhood of the origin in X is absorbing.*

Proof. Let W be a neighborhood of the origin, and fix $x \in X$. By continuity of multiplication, $\lim_{\lambda \rightarrow 0} \lambda x = 0$. Thus there is $r > 0$ such that for $|\lambda| \leq r$, $\lambda x \in W$. But this means that $x \in tW$ for all $t > 1/r$. \square

Corollary 4.2. *Every topological vector space has a basis of balanced sets.*

Proof. It suffices to show every neighborhood W of the origin contains an open balanced subneighborhood. By continuity of multiplication, there is $\varepsilon > 0$ and an open subset U of the origin such that $\lambda U \subset W$ for $|\lambda| < \varepsilon$. But then

$$\bigcup_{|\lambda| < \varepsilon} \lambda U$$

is an open balanced neighborhood of the origin contained in W . \square

Let \mathcal{F}_0 be a filter forming a neighborhood basis at the origin for a topological vector space X . Then we have shown the following properties hold:

- For any $U \in \mathcal{F}_0$, there is $V \in \mathcal{F}_0$ such that $V + V \subset U$.
- For any $U \in \mathcal{F}_0$ contains some balanced set $V \in \mathcal{F}_0$.
- For any $U \in \mathcal{F}_0$ and $\lambda \neq 0$, $\lambda U \in \mathcal{F}_0$.
- Every $U \in \mathcal{F}_0$ is absorbing.

In fact, given any vector space X , and any filter \mathcal{F}_0 of subsets of X containing the origin with these four properties induce a topological structure on X which makes \mathcal{F}_0 into a neighborhood basis. Indeed, we can then give X a topology by defining a set $U \subset X$ to be open if, for any $x \in U$, $U - x \in \mathcal{F}$. To show this gives the structure of a topological space, it suffices to show that the map $T : k \times X \times X \rightarrow X$ given by $T(\lambda, x_1, x_2) = \lambda(x_1 + x_2)$ is continuous. It thus suffices to show that if $x_0 \in X$, and there is $\lambda_0 \in k$ and $x_1, x_2 \in X$ such that $\lambda_0(x_1 + x_2) = x_0$, then for any $U \in \mathcal{F}_0$, there is $V \in \mathcal{F}_0$ and $\varepsilon > 0$ such that for $|\gamma| < \varepsilon$,

$$T(\lambda + \gamma, x_1 + V, x_2 + V) \subset x_0 + U.$$

Expanding this out shows that this is equivalent to

$$T(\gamma, x_1, x_2) + T(\lambda, V, V) + T(\gamma, V, V) \subset U.$$

Applying Property 1 and Property 2, there is a balanced set $V_1 \in \mathcal{F}_0$ such that $V_1 + V_1 + V_1 \subset U$. Our proof would be complete if we could find $\varepsilon > 0$ and V such that $T(\gamma, x_1, x_2)$, $T(\lambda, V, V)$, and $T(\gamma, V, V)$ are all contained in V_1 . Thus our proof breaks into choosing parameters so these three claims hold.

- Applying Property 4 to V_1 , there is $\varepsilon > 0$ such that for $|\gamma| < \varepsilon$, $x_1 + x_2 \in (1/\gamma)V_1$, which means that $T(\gamma, x_1, x_2) \in V_1$.
- If $\lambda = 0$, then $T(\lambda, V, V) \subset \{0\}$, and thus $T(\lambda, V, V) \subset V_1$ trivially. If $\lambda \neq 0$, then Property 3 implies that $(1/\lambda)V_1 \in \mathcal{F}_0$, and applying Property 1 allows us to find V such that $V + V \subset (1/\lambda)V_1$, which means that $T(\lambda, V, V) \subset V_1$.
- Property 1 allows us to find V such that $V + V \subset V_1$. If $\varepsilon < 1$, then for any $|\gamma| < 1$, the fact that V_1 is balanced means that

$$T(\gamma, V, V) = \gamma(V + V) \subset \gamma V_1 \subset V_1.$$

Thus we have verified that X is a topological vector space.

Theorem 4.3. *Let X be a topological vector space. If X has an open subset U which is bounded, then X is first countable.*

Proof. Assume without loss of generality that W is a balanced neighborhood of the origin. Because U is bounded, this means there is some $n > 0$ such that $U \subset nW$. But this means $(1/n)U \subset W$, which goes to show that the family of sets

$$\{(1/n) \cdot U : n > 0\}$$

is a neighborhood basis about the origin. □

It is of course important to assume separation properties in order to get useful information in a topological vector space. Fortunately, the weakest separation property implies virtually the strongest separation property, so we do not need to separately study a menagerie of different topological vector spaces.

Theorem 4.4. *Let X be a topological vector space, and let $x_0, x_1 \in X$. If U is a neighborhood of the origin such that $x_0 + U$ does not contain x_1 , then there is a neighborhood V of the origin such that $x_0 + V$ is disjoint from $x_1 + V$.*

Proof. We can find an open, balanced neighborhood V of the origin such that $V + V \subset U$. Then $x_0 + V$ is disjoint from $x_1 + V$. □

Corollary 4.5. *T_1 topological vector spaces are Hausdorff.*

In the sequel, we will assume all the topological vector spaces we deal with are Hausdorff, which amounts to showing that $\{0\}$ is a closed set. In most cases, the study of non Hausdorff topological spaces can be studied by taking the quotient space by $\overline{\{0\}}$, e.g. in the study of the L^p spaces in the Banach regime.

Corollary 4.6. *Let X be a Hausdorff topological space containing a compact set $K \subset X$ and a closed set $C \subset X$ which are disjoint from one another. Then there is a neighbourhood W of the origin such that $K + W$ is disjoint from $C + W$.*

Proof. For each $x \in K$, we may find a balanced set U_x such that $x + U_x + U_x$ is disjoint from $C + U_x$. By compactness, finitely many U_{x_1}, \dots, U_{x_n} cover K , and then if $W = U_{x_1} \cap \dots \cap U_{x_n}$, we find $K + W$ is disjoint from $C + W$. \square

Corollary 4.7. *Hausdorff topological vector spaces are regular.*

Corollary 4.8. *Let X be a topological vector space. Every neighborhood of the origin contains a closed neighborhood of the origin.*

Theorem 4.9. *Let X be a topological vector space.*

- (i) *If V is a neighbourhood of the origin, and A is any set, then $\overline{A} \subset A + V$, and in fact $\overline{A} = \bigcap_V A + V$.*
- (ii) *If $A, B \subset X$, then $\overline{A} + \overline{B} \subset \overline{A + B}$.*
- (iii) *The closure of a subspace is a subspace.*
- (iv) *If C is a convex, then C° and \overline{C} are convex subsets.*
- (v) *If B is balanced, then so is \overline{B} , and if $0 \in B^\circ$, then B° is balanced.*
- (vi) *If E is a bounded subset of X , then so is \overline{E} .*
- (vii) *If A and B are bounded, then so is $A + B$.*
- (viii) *If A and B are compact, so is $A + B$.*
- (ix) *If A is compact, and B is closed, $A + B$ is closed.*

Proof. $x \in \overline{A}$ if and only if $x + V$ intersects A for every neighbourhood V of the origin, hence $x \in A - V$, and $-V$ is a neighbourhood of the origin if and only if V is. This proves (i). The continuity of addition essentially proves (ii), for if $x \in \overline{A}$, and $y \in \overline{B}$, then we find $x_\alpha \rightarrow x$, $y_\alpha \rightarrow y$ with $x_\alpha, y_\alpha \in X$, then $x_\alpha + y_\alpha \rightarrow x + y$, and $x_\alpha + y_\alpha \in A + B$. If Y is a subspace, then (ii) implies $\overline{Y} + \overline{Y} \subset \overline{Y + Y} = \overline{Y}$, and $\lambda \overline{Y} = \overline{\lambda Y} = \overline{Y}$, so \overline{Y} is closed under addition and multiplication, and is therefore a subspace. Similarly, if C is convex, then

$$\lambda \overline{C} + (1 - \lambda) \overline{C} = \overline{\lambda C + (1 - \lambda)C} \subset \overline{C}$$

and if $x, y \in C^\circ$, we can find a neighbourhood U such that $x + U, y + U \subset C$, and then for any λ , by convexity

$$(\lambda x + (1 - \lambda)y) + (\lambda U + (1 - \lambda)U) = \lambda(x + U) + (1 - \lambda)(y + U) \subset C$$

which implies $\lambda x + (1 - \lambda)y \in C^\circ$, hence (iv) is shown. If $\lambda B \subset B$ for $|\lambda| < 1$, then $\lambda \overline{B} = \overline{\lambda B} \subset \overline{B}$, so \overline{B} is balanced. Conversely, λB° is open for each $\lambda \neq 0$, so for nonzero $|\lambda| < 1$, $\lambda B^\circ \subset B^\circ$, and provided $0 \in B^\circ$, we find that $\lambda B^\circ \subset B^\circ$ for all $|\lambda| < 1$. If E is a bounded subset, and V is some neighbourhood, then there is some W such that $\overline{W} \subset V$, and if we find t such that $E \subset uW$ for all $u > t$, then $\overline{E} \subset u \overline{W} \subset uV$, hence \overline{E} is bounded. If A and B are bounded, then $A + B$ is bounded, because if W is fixed, we can find U with $U + U \subset W$, and if $A, B \subset \lambda U$, then

$$A + B \subset \lambda(U + U) \subset \lambda W$$

If A and B are compact, then $A + B$ is compact, as it is the image of $A \times B$ under the continuous addition map. If A is compact, and B is closed, then $A + B$ is closed, because if $x_\alpha + y_\alpha \rightarrow z$ in $A + B$, then x_α has a subnet converging to some $x \in A$, and then $y_\alpha \rightarrow z - x$, hence $z - x \in B$, and therefore $z = x + (z - x) \in A + B$. \square

4.2 Convexity and Metrizability

We say a topological vector space X is *locally convex* if it has a neighborhood basis consisting of convex sets.

Theorem 4.10. *Let X be a topological vector space, and let $U \subset X$ be a bounded neighborhood of the origin. Then U contains a convex, balanced subneighborhood.*

Proof. If U is a convex neighbourhood, consider the set $A = \bigcap_{|\lambda|=1} \lambda U$, which is, convex, and balanced because if $|\gamma| < 1$,

$$\gamma A = \gamma \bigcap_{|\lambda|=1} \lambda U = \bigcap_{|\lambda|=1} \gamma \lambda U = \bigcap_{|\lambda| < |\gamma|} \lambda U \subset A$$

If $V \subset U$ is balanced, then $V \subset A$, so $0 \in A^\circ$, and in particular, A° is a balanced, convex neighbourhood of the origin. \square

Given a set A , we let $\text{Conv}(A)$ denote the *convex hull* of A , the smallest convex set containing A . It can be written as

$$\text{Conv}(A) = \bigcup_{n=1}^{\infty} \bigcup_{t_1 + \dots + t_n = 1} (t_1 A + \dots + t_n A)$$

It follows that the convex hull of an open set is open.

Theorem 4.11. *Let X be a locally convex space. Then the convex hull of any bounded set is also bounded. The convex hull of a precompact set is precompact.*

Proof. If W is a convex neighbourhood of the origin, and A is bounded, then $A \subset tW$ for some t , and so $\text{Conv}(A) \subset tW$. If W is a precompact set, then for any convex neighborhood V of the origin, there exists finitely many points $x_1, \dots, x_n \in X$ such that W is covered by $x_1 + V, \dots, x_n + V$. The convex hull of x_1, \dots, x_n is compact, so there exists finitely many points y_1, \dots, y_m such that the convex hull of $\{x_1, \dots, x_n\}$ is covered by $y_1 + V, \dots, y_m + V$. But these sets then also cover the convex hull of W . Because V was an arbitrary convex neighborhood, this completes the proof. \square

It is natural to study *metrizable* topological vector spaces. The most useful metrics on a vector space are the *translation invariant* ones, which satisfy $d(a + x, a + y) = d(x, y)$ for all points a, x, y in the vector space. It turns out that every first countable vector space has such a metrization, in particular, all metrizable topological vector spaces have a translation invariant metric which generates the same topology.

Theorem 4.12. *If X is a first countable topological vector space. Then X is metrizable by an invariant metric d whose open balls are balanced. If X is locally convex, the metric can be chosen so the open balls are convex.*

Proof. We consider a balanced neighbourhood base of the origin V_1, V_2, \dots with $V_{n+1} + V_{n+1} + V_{n+1} \subset V_n$. If X is locally convex, choose the V_n to be convex as well. With each Dyadic rational number $r = \sum c_n 2^{-n}$ in $[0, 1]$, we can associate the interval $V_r = \sum c_n V_n$, with $V_1 = X$. These neighbourhoods are monotonic because of the inclusion properties of these neighbourhoods, and satisfy $V_r + V_s \subset V_{r+s}$ (this is most easily proved when $r = s$, in which case the general case is proved). Thus we can define

$$f(x) = \inf\{r \in [0, 1] : x \in V_r\}$$

and $d(x, y) = f(x - y)$. It is clear d is invariant, and satisfies the triangle inequality, because if $x - y \in V_r$ and $y - z \in V_s$, then $x - z \in V_r + V_s \subset V_{r+s}$. Since the V_r is balanced if the V_n are, the open balls of d are balanced, and if the V_r are convex, the open balls of d are convex. \square

Remark. The metric d obtained in the proof above is always bounded, i.e. $0 \leq d \leq 1$, and so we cannot use the same techniques to show that certain topological vector spaces are normable. We will describe a technique to obtain norms which define the topology of a topological vector space shortly.

An *F-space* is a topological vector space X equipped with a complete translation invariant metric d . If the space X is locally convex, then X is called a *Fréchet Space*.

Example. A *quasinorm space* is a vector space X equipped with a non-negative real-valued function $\|\cdot\|$ such that $\|x\| = 0$ if and only if $x = 0$, $\|\lambda x\| = |\lambda| \|x\|$, and $\|x + y\| \lesssim \|x\| + \|y\|$, rather than the stronger inequality $\|x + y\| \leq \|x\| + \|y\|$. Then X is a metrizable topological vector space, but need not be locally convex. The main example of such a space is the spaces $L^p(X)$, for $0 < p < 1$, defined to be the family of all measurable functions such that the quasinorm

$$\|f\|_{L^p(X)} = \left(\int |f(x)|^p dx \right)^{1/p}$$

is finite. Then $L^p(X)$ is an *F-space*, with the proof of completeness following much the same proof strategy as the spaces $L^p(X)$ for $1 \leq p < \infty$.

Remark. It is true that any metrizable topological vector space X which is complete with respect to one metric d has a translation invariant metric d_0 such that the space is complete with respect to d_0 . But this is a nontrivial theorem, due to Victor Klee.

The notion of Cauchy sequences in a topological vector space X can still be discussed, even in the absence of a metric. We say $\{x_\alpha\}$ is a *Cauchy net* in a topological vector space if, for every neighbourhood U of the origin, there is α_0 such that for $\alpha_1, \alpha_2 \geq \alpha_0$, $x_{\alpha_1} - x_{\alpha_2} \in U$. If the topology on X is induced by a translation invariant metric d , then a net is Cauchy precisely when it is Cauchy with respect to this metric. This gives the surprising result that if any translation invariant metric on a metrizable topological vector space is complete, then *any* metric for the vector space is complete.

Theorem 4.13. *Cauchy sequences are bounded.*

Proof. Let $\{x_n\}$ be a Cauchy sequence. If U is a balanced neighbourhood of the origin, then there exists n_0 such that for $n \geq n_0$, $x_n - x_{n_0} \in U$. Because U is absorbing, we know that for some scalar $\lambda \geq 1$, the points x_1, \dots, x_{n_0} are in λU , hence all of the x_n are in λU . Since U was arbitrary, this shows the sequence is bounded. \square

Note that Cauchy nets are *not* necessarily bounded, which causes problems later on in the theory (e.g. in the study of bounded linear maps).

With a theory of Cauchy nets, we can now study *complete* topological vector spaces, even in absence of a translation invariant metric, i.e. as spaces in which every Cauchy net converges. We can also form *completions*. Given any topological vector space X_0 , there is a unique topological vector space X , up to isomorphism, containing X_0 , called the completion of X_0 , such that X_0 is dense in X , and any continuous linear map $X_0 \rightarrow Y$ extends to a continuous linear map $X \rightarrow Y$. This space will be homeomorphic to the usual completion of X_0 if X_0 has a translation invariant metric.

Theorem 4.14. *Let X be a topological vector space. Then every complete subspace of X is closed.*

Proof. Suppose $X_0 \subset X$ is complete. To show it is closed, suppose $\{x_\alpha\}$ is a net in X_0 converging to a point $x \in X$. Then $\{x_\alpha\}$ is a Cauchy net in X_0 , and thus converges in X_0 to some point, which, because X is Hausdorff, must be x . Thus limits of points in X_0 remain in X_0 , and so X_0 is closed. \square

Recall the definition of a seminorm. In the theory of Banach spaces, we mainly concentrated on a space with a single *norm*. There is an alternate

method to giving a vector space a Hausdorff topological structure, by considering a *family* of seminorms on X . If X is a vector space, then a family of seminorms \mathcal{S} is called *separating* if for every $x \neq 0$, there is $\rho \in \mathcal{S}$ such that $\rho(x) \neq 0$. We then define a Hausdorff topology on X by declaring a net $\{x_\alpha\}$ to converge to some $x \in X$ if $\rho(x_\alpha - x) \rightarrow 0$ for all $\rho \in \mathcal{S}$. The space X is also locally convex, because a neighbourhood basis is given by the family of convex sets

$$\varepsilon B_{\rho_1 \dots \rho_n} = \{x : \rho_1(x), \dots, \rho_n(x) < \varepsilon\} = \varepsilon(B_{\rho_1} \cap \dots \cap B_{\rho_n})$$

and each of these neighbourhoods is convex, since they are the intersections of convex balls with respect to an individual seminorm. In other words, the family of convex balls $\varepsilon B_\rho = \{x : \rho(x) < \varepsilon\}$ form a subbase for a topology. If \mathcal{S} is a directed set, then these balls actually form a neighborhood base.

As we have seen in our discussion of the Hahn-Banach theorem, there is a duality between seminorms and convex sets. If X is a locally convex space, then every convex neighborhood U of the origin corresponds to a Minkowski seminorm ρ_U , and if \mathcal{B} is a neighborhood base of X consisting of convex sets, then the topology of X is induced by the family of Minkowski seminorms $\{\rho_U : U \in \mathcal{B}\}$. Thus *every* locally convex space is specified by a family of seminorms.

If the topology of a space X is specified by a countable family of seminorms, then the space is first countable, and therefore metrizable. However, in this situation we can come up with a natural metric to use, rather than appealing to the theorem we just came up with. If ρ_1, ρ_2, \dots is an ordering of the seminorms, then the functions

$$d_n(x, y) = \frac{\rho_n(x - y)}{1 + \rho_n(x - y)}$$

are bounded and satisfy the triangle inequality, and the metric for the space can be given by

$$d(x, y) = \sum_{n=1}^{\infty} \frac{d_n(x, y)}{2^n} = \sum_{n=1}^{\infty} \frac{\rho_n(x - y)}{2^n(1 + \rho_n(x - y))}$$

Since *any* invariant metric on a complete, metrizable space is complete, there is normally not a need to switch to a different metric when doing general calculations on metric spaces, unless it is possible to switch to a single norm for the entire space.

Theorem 4.15. *Let X be a locally convex topological vector space with a topology generated by a family of seminorms $\{\rho_\alpha\}$. Then a set E is bounded if and only if $\rho_\alpha(E)$ is bounded for each α .*

Proof. Suppose E is bounded. If U_α is the unit ball with respect to ρ_α , then for some $t > 0$, $E \in tU_\alpha$, so $\rho_\alpha(E) \leq t$. Conversely, suppose that $\rho_\alpha(E) \leq t_\alpha$ for each α . Then we consider a neighbourhood basis of the elements $\varepsilon U_{\rho_1 \dots \rho_n}$, as introduced above, and for each such element we find

$$E \in \max(t_1, \dots, t_n) \varepsilon \cdot U_{\rho_1 \dots \rho_n}$$

so E is bounded. □

To finish our basic understanding of locally convex spaces, we ask when the topology of a locally convex space can be given by a single norm. If $\|\cdot\|$ is a norm for the space, then the unit ball with respect to this norm is bounded by the theorem above, and convex. It turns out this is sufficient for a locally convex space to be normable.

Theorem 4.16. *A topological vector space X is normable if and only if the origin has a bounded, convex neighbourhood.*

Proof. If U is a bounded, convex neighbourhood about the origin, then the εU form a neighbourhood basis around the origin. It follows that the topology of the space is specified by the single Minkowski functional ρ_U . The fact that ρ_U is actually a norm, rather than a seminorm, follows from the fact that the space is Hausdorff. □

Example. *Consider the class $C_{loc}(X)$ of continuous functions on a locally compact space X , under the topology of locally uniform convergence. Then $C(X)$ is a topological vector space. For each compact set K , we have the seminorms $\|\cdot\|_{L^\infty(K)}$, which induce the topology of $C(X)$. Neighborhood basis consist precisely of the balls*

$$B_{K,\varepsilon} = \{f \in C(X) : \|f\|_{L^\infty(K)} < \varepsilon\}.$$

Thus $C(X)$ is a locally convex F -space. If X is also σ compact, then we can write $X = \lim_{n \rightarrow \infty} K_n$, and so we see that in this case $C(X)$ is a Fréchet space. The space $C(X)$ is never normable if X is not a compact set, since none of the balls $B_{K,\varepsilon}$ is bounded.

Example. If Ω is an open subset of \mathbb{C} , then the space $H(\Omega)$ of holomorphic functions on Ω is also a topological vector space under locally uniform convergence. Since the local uniform limit of a holomorphic function is a holomorphic function, $H(\Omega)$ is a closed subspace of $C(\Omega)$, and is therefore a Fréchet space. Montel's theorem in the theory of complex variables says that $H(\Omega)$ has the Heine-Borel property: Every closed, bounded subset of $H(\Omega)$ is compact. But since $H(\Omega)$ is never finite dimensional, $H(\Omega)$ cannot be locally compact, hence $H(\Omega)$ cannot be locally bounded. It follows that $H(\Omega)$ is also not normable.

Example. For $\Omega \subset \mathbb{R}^d$, the spaces $C_{loc}^\infty(\Omega)$ are Fréchet spaces. The Arzela-Ascoli theorem essentially says that $C_{loc}^\infty(\Omega)$ has the Heine-Borel property. Since $C_{loc}^\infty(\Omega)$ is never finite dimensional if Ω is nonempty, this space cannot be locally bounded, hence $C_{loc}^\infty(X)$ isn't normable.

Example. The space $\mathcal{S}(\mathbb{R}^d)$ of rapidly decreasing Schwartz functions on \mathbb{R}^d is a Fréchet space if equipped with the seminorms

$$\rho_{N,M}(f) = \sup_{|\alpha| \leq M} \sup_{x \in \mathbb{R}^d} \langle x \rangle^N |D^\alpha f(x)|.$$

This space also has the Heine-Borel property, essentially because of the Arzela-Ascoli theorem again.

4.3 Linear Maps

As in the functional analysis of Banach spaces, linear maps play an important role in the theory. In particular, we are interested in those linear maps between topological vector spaces which are continuous. Continuous maps are exactly those which are uniformly continuous, because if $T : X \rightarrow Y$ is continuous, then for every neighbourhood V of the origin in Y , there is a neighbourhood U of the origin in X such that if $x - y \in U$, then $Tx - Ty \in V$. Given two topological vector spaces X and Y , we let $B(X, Y)$ be the space of bounded maps from X to Y (linear maps that map bounded sets to bounded sets), and $L(X, Y)$ the space of continuous linear maps from X to Y .

Lemma 4.17. Let X and Y be topological vector spaces, and $T : X \rightarrow Y$ a linear map between X and Y . If T is continuous at 0, then T is continuous everywhere.

Proof. Suppose T is continuous at the origin. If $\{x_\alpha\}$ is a net converging to $x \in X$, then $\{x_\alpha - x\}$ is a net converging to zero, hence $\{T(x_\alpha - x)\} = \{T(x_\alpha) - T(x)\}$ converges to zero, so the net $\{T(x_\alpha)\}$ converges to $T(x)$. Thus T is continuous everywhere. \square

The theory of linear functions is difficult to classify in the general case, but linear *functionals* are easier to understand. Given a vector space X , we let X^\sharp denote the class of linear functionals, and X^* the class of *continuous* linear functionals.

Example. Consider the space $L^p[0,1]$ for $0 < p < 1$. We claim that the only convex non-empty open subset of $L^p[0,1]$ is $L^p[0,1]$ itself. To see this, let W be such an open set. Without loss of generality, suppose $0 \in W$. Then there is $\varepsilon > 0$ such that W contains all $f \in L^p[0,1]$ with $\|f\|_{L^p[0,1]} < \varepsilon$. Given any $f \in L^p[0,1]$, and any positive integer n , divide $[0,1]$ into n disjoint intervals I_1, \dots, I_n such that on each such interval $\|f\|_{L^p(I_j)} = n^{-1/p} \|f\|_{L^p[0,1]}$. Since $1 - 1/p < 0$, it follows that for sufficiently large n , and any $1 \leq j \leq n$, if we set $f_j = nf 1_{I_j}$, then

$$\|f_j\|_{L^p[0,1]} \|nf 1_{I_j}\|_{L^p[0,1]} = n^{1-1/p} \|f\|_{L^p[0,1]} < \varepsilon.$$

Thus $f_1, \dots, f_n \in W$, so by convexity, $f = (f_1 + \dots + f_n)/n$ lies in W . Thus $W = L^p[0,1]$.

One consequence of this is that for any locally convex topological space X , the only continuous linear map $T : L^p[0,1] \rightarrow X$ is the zero map, since $T^{-1}(U) = L^p[0,1]$ for any neighborhood U of the origin in X . We will later see that all bounded maps with $L^p[0,1]$ as a domain are continuous, so there are no non-zero bounded linear maps $T : L^p[0,1] \rightarrow X$ either.

Example. Let X be a locally convex space given by the $\sigma(X, S)$ topology, where S is a subset of linear functionals on X . If $A \subset X$, and $g : B \rightarrow A$ is a function between topological spaces, then f is continuous if and only if $\lambda \circ g$ is continuous for any $\lambda \in S$. A set $B \subset X$ is bounded if and only if $\lambda(B)$ is bounded for each $\lambda \in S$. Most importantly, any continuous linear functional on X is an element of the linear span of S , i.e. $X^* = \langle S \rangle$. To see this, if $f \in X^*$ is a continuous linear functional on X , then there exists $f_1, \dots, f_n \in S$ such that if $|f_1(x)|, \dots, |f_n(x)| < 1$, then $|f(x)| < 1$. But this means that $\text{Ker}(f_1) \cap \dots \cap \text{Ker}(f_n) \subset \text{Ker}(f)$, so f is a linear combination of the functions $\{f_1, \dots, f_n\}$.

Theorem 4.18. *If f is a non-zero linear functional on a topological vector space X , then the following are equivalent:*

1. f is continuous.
2. The nullspace of f is closed.
3. The nullspace of f is not dense in X .
4. There exists a neighborhood U of the origin such that $f(U)$ is bounded.

Proof. (1) implies (2) implies (3) is obvious. If (3) holds, so the nullspace of f is not dense in X , we can find $x \in X$ and a balanced open set $U \subset X$ such that $0 \notin f(x + U) = f(x) + f(U)$. Since U is balanced, this means that $f(u) \neq \lambda f(x)$ for any $u \in U$ and any scalar λ with $|\lambda| \geq 1$, so $|f(u)| < |f(x)|$ for all $u \in U$. Thus $f(U)$ is bounded, implying (4). Assuming (4), rescaling U if necessary, we have $f(U) \subset (-1, 1)$. Then for any $\varepsilon > 0$, $\varepsilon U \subset f^{-1}((-\varepsilon, \varepsilon))$, which implies that f is continuous at the origin. But this means f is continuous. \square

Example. Suppose X is a locally convex space, with the topology specified by a family of seminorms $\{\rho_\alpha\}$ closed under the maximum operation. Then the balls $\varepsilon U_{\rho_\alpha}$ form a basis for the space. It follows that if $f \in X^*$ is a continuous linear functional, then f is bounded on a neighbourhood on the origin, so there exists a seminorm ρ_α , $\varepsilon > 0$, and $M > 0$ such that if $\rho(x) \leq \varepsilon$, then $|f(x)| \leq M$. It then follows that for any $x \in X$,

$$|f(x)| = \frac{\rho(x)}{\varepsilon} \left| f\left(\frac{\varepsilon x}{\rho(x)}\right) \right| \leq (M/\varepsilon)\rho(x)$$

Thus a bounded linear functional $f \in X^*$ is precisely a linear functional for which there exists a

so the functional is directly bounded above by a seminorm.

Refer to the section of these notes on the Hahn-Banach theorem, where it is proved that for any locally convex space X , continuous linear functionals on subspaces of X extend to continuous linear functionals on X , and the dual space X^* separates X . Moreover, in this case X^* determines the *closed convex* subsets of X , in the sense that for any two locally convex topologies τ_1 and τ_2 on X , if $(X, \tau_1)^* = (X, \tau_2)^*$, then a convex set C is closed in (X, τ_1) if and only if it is closed in (X, τ_2) .

Continuous linear maps with finite dimensional domain are particularly easy to consider.

Lemma 4.19. *Every linear map $T : k^n \rightarrow X$ is continuous.*

Proof. If we write $x_i = Te_i$, where e_i is the i 'th element of canonical basis of k^n , then $T(a) = \sum a_i x_i$, and the continuity follows because addition and scalar multiplication is continuous. \square

Corollary 4.20. *Every finite dimensional vector space has a unique topology making it into a topological vector space.*

Proof. if τ_0 and τ_1 are two topologies on k^n turning it into a topological vector space, then the identity map on k^n is a continuous map from (k^n, τ_0) to (k^n, τ_1) , and from (k^n, τ_1) to (k^n, τ_0) , hence we conclude the identity map is a homeomorphism. \square

Corollary 4.21. *Every finite dimensional subspace of a topological vector space is closed.*

Proof. All finite dimensional topological vector spaces are complete. \square

Theorem 4.22. *Every locally compact vector space X has finite dimension.*

Proof. If a space X has a precompact open set V , then that neighborhood is bounded, so $\{2^{-n}V\}$ is a local base for X . There are $x_1, \dots, x_n \in V$ such that

$$\overline{V} \subset (x_1 + V/2) \cup \dots \cup (x_n + V/2)$$

The span of the points x_i is a finite dimensional, closed subspace Y of X , and $\overline{V} \subset Y + V/2$. This means of course that $V \subset Y + V/2$. Iterating this inequality gives that $V \subset Y + 2^{-n}V$ for all $n > 0$. But since $\{2^{-n}V\}$ forms a local base, and Y is closed, this means that $V \subset Y$. But this means that $Y = X$ since it contains a neighborhood of the origin. \square

Since we have a definition of boundedness in any topological vector space X , we can ask if a version of the Heine Borel theorem holds in X . That is, are closed, bounded subsets of X compact.

Corollary 4.23. *No infinite dimensional space can be locally bounded and satisfy the Heine-Borel theorem.*

Proof. Every bounded neighborhood of a space satisfying the Heine-Borel theorem is a precompact neighborhood. Thus a locally bounded space of this form, it is locally compact, and thus finite dimensional. \square

In the context of norm spaces, we found a linear map was continuous if and only if it was bounded. We can generalize the notion of boundedness to topological vector spaces. A linear map $T : X \rightarrow Y$ is *bounded* if for any bounded set $B \subset X$, $T(B)$ is bounded. It is easy to prove that a continuous map is bounded, but the converse is not always true. However, in a metrizable space, it is true.

Lemma 4.24. *if X is a first countable topological vector space, and $\{x_n\}$ is a sequence in X converging to zero, then there are constants $\{\lambda_n\}$ converging to infinity such that $\lambda_n x_n \rightarrow 0$.*

Proof. If d is a translation invariant metric inducing the topology on X , it is easy to prove that for any x , $d(nx, 0) \leq nd(x, 0)$. If $d(x_n, 0) \rightarrow 0$, there are an increasing sequence of positive integers n_m with $d(x_{n_m}, 0) \leq 1/m^2$ for $n \geq n_m$. Then $d(mx_{n_m}, 0) \leq 1/m$, so if λ_n is the largest m with $n_m \leq n$, then $\lambda_n x_{n_m} \rightarrow 0$. \square

Example. *If X is not first countable, it is not necessarily true that this lemma holds. For instance, consider the space $\mathbf{C}^{[0,1]}$ of all complex functions on $[0, 1]$, under the topology of pointwise convergence. Since $[0, 1]$ has the same cardinality as the space $\mathbf{C}^{\mathbf{N}}$ of all complex-valued sequences converging to zero pointwise, we can define a bijective map $F : [0, 1] \rightarrow \mathbf{C}^{\mathbf{N}}$, and then define a sequence of functions $f_n : [0, 1] \rightarrow \mathbf{C}$ by setting $f_n(x) = F(x)_n$. For any sequence of constants $\{\lambda_i\}$ converging to ∞ , then there is $x \in [0, 1]$ such that $F(x) = \{1/\lambda_n\}$, and then $\lambda_n f_n(x) = \lambda_n / \lambda_n = 1$, so the sequence of functions $\{\lambda_n f_n\}$ does not converge pointwise to zero.*

Theorem 4.25. *Let X be a first countable topological vector space, and Y another topological vector space. Then every bounded operator $T : X \rightarrow Y$ is continuous.*

Proof. Since X is first countable, it suffices to prove that if $\{x_n\}$ is a sequence converging to zero, then the sequence $\{Tx_n\}$ converges to zero in Y . Since T is bounded, the sequence $\{Tx_n\}$ is bounded. If we pick $\{\lambda_n\}$ as in the last lemma, then $\{\lambda_n x_n\}$, so $\{\lambda_n Tx_n\}$ is bounded, and since $\lambda_n^{-1} \rightarrow 0$, this means that

$$Tx_n = \lambda_n^{-1}(\lambda_n Tx_n) \rightarrow 0. \quad \square$$

We say a space X is *Bornological* if all bounded linear maps with X as a domain are continuous. The last theorem shows that all first countable spaces are Bornological.

For locally convex spaces which are not first countable, we do not have quite as nice a criterion as the boundedness condition above. But the following result is still pleasant enough for most purposes.

Theorem 4.26. *Let $T : X \rightarrow Y$ be a map between locally convex spaces. Then T is continuous if and only if for any continuous seminorm $\|\cdot\|_Y$ on Y , there is a continuous seminorm $\|\cdot\|_X$ on X such that $\|Tx\|_Y \leq \|x\|_X$.*

Proof. Suppose T is continuous. Then the unit ball B in the Y norm is open, so $T^{-1}(B)$ is an open neighbourhood of the origin in X , and there therefore contains a convex, balanced subset about the origin which is the unit ball with respect to some continuous seminorm $\|\cdot\|_X$. Thus $\|Tx\|_Y \leq 1$ if $\|x\|_X \leq 1$, which implies that

$$\|Tx\|_Y = \|x\|_X \|T(x/\|x\|_X)\|_Y \leq \|x\|_X$$

Conversely, if the other condition is satisfied and U is an open convex set about the origin in Y , then it is the unit ball with respect to some norm $\|\cdot\|_Y$, and so there is $\|\cdot\|_X$ such that $\|Tx\|_Y \leq \|x\|_X$, hence the unit ball with respect to the X norm is an open neighbourhood which maps into U , so T is continuous at the origin, hence continuous everywhere. \square

If X and Y are generated by a family of seminorms closed under maxima, we can restrict the conditions of the theorem to only the seminorms contained in this group, if we weaken the condition $\|Tx\|_Y \leq \|x\|_Y$ to an equation $\|Tx\|_Y \lesssim \|x\|_X$ with a universal constant.

4.4 Dual Spaces, and Equicontinuity

Let X be a topological vector space. Then the space X^* of all continuous linear functionals on X is a vector space. We have seen that if X is a norm space, then there is a canonical way to make X^* into a Banach space. But for a topological vector space X , there are several different useful topologies one can put on X^* . In this section we introduce a scheme which unifies the theory of these topologies.

For a set $A \subset X$, we define the *polar* of A , denoted A° , to be all $x^* \in X^*$ such that for all $x \in A$, $|x^*(x)| \leq 1$.

- If $A \subset B$, then $B^\circ \subset A^\circ$. We have $A^\circ \cap B^\circ = (A \cup B)^\circ$, and $A^\circ \cup B^\circ \subset (A \cap B)^\circ$.
- For any set A , A° is a convex, balanced subset of X^* containing the origin.
- For any scalar $\lambda \neq 0$, $(\lambda A)^\circ = \lambda^{-1} A^\circ = |\lambda|^{-1} A^\circ$.
- If A is a cone in X , then A° is a subspace of X^* , and is equal to the set

$$A^\perp = \{x^* \in X^* : x^*(x) = 0 \text{ for all } x \in A\}.$$

- If B is a bounded subset of X , then B° is an absorbing subset of X^* .

Now let Σ be a family of *bounded* subsets of X such that:

- For any $A, B \in \Sigma$, there is $C \in \Sigma$ such that $A \cup B \subset C$.
- For an $A \in \Sigma$ and any scalar $\lambda \neq 0$, there is $B \in \Sigma$ with $\lambda A \subset B$.
- $\bigcup_{A \in \Sigma} A$ is a dense subset of X .

The family of sets $\{A^\circ : A \in \Sigma\}$ is a family of convex, balanced, absorbing subsets of the origin, and we can take these as a neighborhood basis generating a locally convex topology on X^* . The only nontrivial thing to verify here is that for any $A \in \Sigma$, there is $B \in \Sigma$ with $B^\circ + B^\circ \subset A^\circ$. But if we choose B such that $2A \subset B$, then $B^\circ \subset 2^{-1} A^\circ$, and since A° is convex, we find that

$$B^\circ + B^\circ \subset 2^{-1} A^\circ + 2^{-1} A^\circ = A^\circ.$$

Thus we have a locally convex topology on X^* , which we call the Σ topology on X^* , and denote the topological vector space equipped with this topology X_Σ^* . The final property of Σ is needed to ensure that the topology is Hausdorff. A net $\{x_\alpha^*\}$ in X^* will converge in the Σ topology to some $x^* \in X$ if and only if $\{x_\alpha^*\}$ converges uniformly to x^* when restricted to any set $A \in \Sigma$. Thus we might call the Σ topology on X^* , the topology of uniform convergence over Σ .

Here are some examples of useful choices of Σ :

- If Σ is the family of all finite subsets of X , then the Σ topology on X^* is called the *weak* topology* on X^* , also denoted by $\sigma(X^*, X)$, and with this topology we denote X^* by $X_{\sigma^*}^*$. This is the topology of pointwise convergence on X^* .

- If Σ is the family of all convex, compact subsets of X , then the resulting Σ topology on X^* is sometimes denoted $\gamma(X^*, X)$, and called the topology of convex compact convergence. We denote X^* with this topology as X_γ^* .
- If Σ is the family of all compact subsets of X , then we get the topology of compact convergence on X^* . This does not necessarily equal the $\gamma(X^*, X)$ topology, though it does if X is a Fréchet space. We denote X^* with this topology as X_c^* .
- The *strong topology* on X is given by letting Σ be all bounded subsets of X . If X is a norm space, then the strong topology on X^* is *precisely* the topology induced by the natural operator norm on X^* . We denote this by X_b^* .

The most important topologies are the weak $*$ and strong topologies.

Theorem 4.27. *Let X and Y be topological vector spaces, and Σ and Π families of subsets of X and Y respectively, of the form above. If $T : X \rightarrow Y$ is a continuous linear map, then $T^* : Y^* \rightarrow X^*$ is continuous from the Π topology on Y to the Σ topology on X provided that for each $A \in \Sigma$, there is $B \in \Pi$ such that $T(A) \subset B$.*

In particular, if $T : X \rightarrow Y$ is continuous, then $T^* : Y^* \rightarrow X^*$ is continuous both in the weak $*$ topologies, the topologies of compact convex convergence, and the strong topologies.

If $\bigcup_{A \in \Sigma} A = X$, then for each $x \in X$, the map $x^* \mapsto x^*(x)$ will be a continuous linear functional on X^* in the Σ topology, a fact we will always assume in the sequel. This is equivalent to assuming that the Σ topology is finer than the weak $*$ topology. Thus under these assumptions, we get a continuous map $X \rightarrow X_{\Sigma}^{**}$. If Σ gives the weak $*$ topology, then we have seen that the map $X \rightarrow (X_{\sigma^*}^*)^*$ is onto, and we will later see this is true if Σ gives the topology of compact, convex convergence. In general, this map will not even be injective, but if X is a locally convex space, then the map will be injective. In particular, if we denote by X^{**} the *bidual* of X , i.e. the locally convex space $(X_b^*)_b^*$, we get a continuous linear map $X \rightarrow X^{**}$. If this map is an isomorphism between X and X^{**} , then we call X a *reflexive space*. This agrees with the definition given in the case that X is a norm space.

Example. Let X be a locally convex space, and equip X with the weak topology $\sigma(X, X^*)$. Equipping X^* with the weak $*$ topology, it becomes a complete locally convex space, and X acts as continuous linear functionals on X^* . If $B \subset X$ is a weakly bounded subset, then for each $x^* \in X^*$, $x^*(B)$ is bounded. Thus the Banach Steinhaus theorem implies that B is an equicontinuous family of linear functionals on X^* , that is, there exists a neighborhood of the origin U in X^* such that for any $x^* \in U$ and $x \in B$, $x^*(x) < 1$. We can find x_1, \dots, x_n such that U contains all $x^* \in X^*$ such that $|x^*(x_1)|, \dots, |x^*(x_n)| < 1$. But then this means that for any $x \in B$, and any $x^* \in X^*$,

$$|x^*(x)| < \max_i |x^*(x_i)|.$$

TODO: Prove B is norm bounded, and thus the identity map is bounded but not continuous from the weak topology to the norm topology.

We can use similar topologies to define topologies on the spaces $L(X, Y)$ of continuous linear maps between two topological vector spaces. Given a bounded subset B of X , and a neighborhood of zero W in Y , we define

$$U(B, W) = \{T \in L(X, Y) : T(B) \subset W\}.$$

Then $U(B, W)$ is absorbing, is convex if W is convex, and is balanced if W is balanced. Given a family Σ of *bounded* subsets of X satisfying analogous conditions to those above, we consider the topology generated by the sets $\{U(B, W)\}$, where B ranges over elements of Σ , and W over neighborhoods of zero. We call this the Σ topology on $L(X, Y)$, and denote by $L_\Sigma(X, Y)$ the topological vector space of such functions. This is precisely the topology of uniform convergence on subsets of Σ . Here are some examples:

- The *strong operator topology* on X , denoted $L_{\sigma^*}(X, Y)$, is given by letting Σ be all finite subsets of X . Thus a net $\{T_\alpha\}$ converges to some $T \in L(X, Y)$ if $\{T_\alpha(x)\}$ converges to $T(x)$ for all $x \in X$.
- The topology $L_\gamma(X, Y)$ given by uniform convergence on convex, compact sets.
- The topology $L_c(X, Y)$ of uniform convergence on compact sets.
- The topology $L_b(X, Y)$ given by uniform convergence on bounded sets.

Again, the topologies L_{σ^*} and L_b topologies will be most important.

We note that the $L_{\sigma^*}(X, Y)$ is in general not complete. In fact, if X and Y are locally convex, then the closure of this space can be identified with the family of all (not necessarily continuous) linear maps from X to Y , under the topology of pointwise convergence. Indeed, if $T : X \rightarrow Y$ is an arbitrary linear map, and we consider a net $\{X_\alpha\}$ of the finite dimensional subspaces of X order by inclusion, then by Hahn-Banach, there exists a family of continuous linear functions $\{T_\alpha : X \rightarrow Y\}$ such that T_α and T agree on X_α . But this net converges pointwise to T .

On the other hand, if X and Y are locally convex spaces, and Y is complete, then $L_\Sigma(X, Y)$ will be a complete locally convex vector space if and only if a linear map $T : X \rightarrow Y$ is continuous when the restriction maps $T|_A : A \rightarrow Y$ are continuous for each $A \in \Sigma$. Thus if X is a Bornological locally convex space, and Y is a complete locally convex space, then $L_b(X, Y)$ is complete. The spaces $L_c(X, Y)$ and L_γ are complete if X is a Fréchet or LF space, and F is a complete locally convex space.

A family of functions $\mathcal{S} \subset L(X, Y)$ will be called *equicontinuous* if, for any open neighborhood W of the origin in Y , there is a neighborhood V of the origin in X such that $T(V) \subset W$ for all $T \in \mathcal{S}$.

Theorem 4.28. *If $\mathcal{S} \subset L(X, Y)$ is equicontinuous, then its closure in the pointwise topology is also equicontinuous.*

Proof. Let \mathcal{H} be the closure of \mathcal{S} . It is easy to see that all elements of \mathcal{H} are linear. For each open neighborhood V of the origin in Y , find a balanced neighborhood W such that $W + W \subset V$, then find U such that $T(U) \subset W$ for each $T \in \mathcal{S}$. Now if $T \in \mathcal{H}$, then for every $x \in U$, there is $S \in \mathcal{S}$ such that $T(x) - S(x) \in W$. Then $T(x) \in S(x) + W \subset W + W \subset V$. Thus $T(U) \subset V$. Thus \mathcal{H} is equicontinuous. \square

The next theorem generalizes the Banach-Alaoglu theorem.

Theorem 4.29. *If a set \mathcal{S} is an equicontinuous family of linear maps between two topological vector spaces X and Y , then \mathcal{S} is precompact in $L_{\sigma^*}(X, Y)$.*

Proof. TODO \square

In fact, all topologies coincide on an equicontinuous family of maps.

Theorem 4.30. *If \mathcal{S} is an equicontinuous family of maps between two topological vector spaces X and Y , then the relative topologies on \mathcal{S} induced by $L_{\sigma^*}(X, Y)$ and $L_c(X, Y)$ coincide.*

Proof. Suppose $\{T_\alpha : X \rightarrow Y\}$ is a net of equicontinuous operators, converging pointwise to a continuous map $T : X \rightarrow Y$. For any open neighborhood V of the origin in Y , find a neighborhood W such that $W + W + W \subset V$. Then we can find a neighborhood U of the origin in X such that $T_\alpha(U) \subset W$ for all indices α , and $T(U) \subset W$. If K is a compact subset of X , then there are finitely many points $x_1, \dots, x_n \in X$ such that K is covered by the family of sets $x_1 + U, \dots, x_n + U$. There is α_0 such that for $\alpha \geq \alpha_0$ and any $1 \leq i \leq n$, $T_\alpha(x_i) - T(x_i) \in W$. But for any $x \in K$, there is i such that $x \in x_i + U$, which means that for $\alpha \geq \alpha_0$,

$$\begin{aligned} T_\alpha(x) &\in T_\alpha(x_i) + T_\alpha(U) \\ &\subset T(x_i) + W + W \\ &\subset T(x) + T(U) + W + W \\ &\subset T(x) + W + W + W \subset T(x) + V. \end{aligned}$$

Thus for $\alpha \geq \alpha_0$, $(T - T_\alpha)(K) \subset V$. Thus $\{T_\alpha\}$ converges uniformly on compact sets to T . \square

Theorem 4.31. *If \mathcal{S} is an equicontinuous family of maps between two topological vector spaces X and Y , then it is bounded in $L_b(X, Y)$.*

Proof. It suffices to show that for any bounded set B in X , and any balanced open neighborhood of the origin W in Y , there is $\lambda > 0$ such that $\mathcal{S} \subset \lambda U(B, W)$. Since \mathcal{S} is equicontinuous, there is a balanced neighborhood V in X such that $T(V) \subset W$ for all $T \in \mathcal{S}$. Since B is bounded, $B \subset \lambda V$ for some $\lambda > 0$, so that $\mathcal{S} \subset \lambda U(B, W)$. \square

Let us now focus on equicontinuity of linear functionals. A set \mathcal{S} of linear functionals on X will be equicontinuous if and only if for any $\varepsilon > 0$, there is a neighborhood W of the origin in X such that for each $x \in W$ and $x^* \in \mathcal{S}$, $|x^*(x)| < \varepsilon$.

Theorem 4.32. *A set \mathcal{S} in X^* is equicontinuous if and only if it is a subset of W° , where W is a neighborhood of zero in X .*

Proof. If W is a neighborhood of zero, then W° is equicontinuous, since if $x^* \in W^\circ$, then for any $\varepsilon > 0$, if $x \in (\varepsilon/2)W$, $|x^*(x)| \leq \varepsilon/2 < \varepsilon$. Conversely, if \mathcal{S} is equicontinuous, then there is a neighborhood W of the origin such that for each $x \in W$, and $x^* \in \mathcal{S}$, $|x^*(x)| < 1/2$. But this means that $\mathcal{S} \subset W^\circ$. \square

4.5 Generalizing the Three Fundamental Theorems

To some extent of generality, each of the three fundamental theorems of Banach space theory generalize to the study of topological vector spaces, though the assumptions of each of these results differs from one another. We begin with the open mapping theorem.

Theorem 4.33. *Let X and Y be F -spaces. Then every surjective continuous linear map $T : X \rightarrow Y$ is an open map. In particular, every bijective linear map $T : X \rightarrow Y$ is an isomorphism.*

Proof. Very similar to Banach space proof, i.e. using Baire category techniques. \square

Corollary 4.34. *Any two distinct F space topologies on a vector space X are incomparable.*

Proof. If X is a vector space equipped with two topologies making it into two distinct F spaces X_1 and X_2 , then X_2 has a coarser topological structure than X_1 if and only if the identity map $i : X_1 \rightarrow X_2$ is continuous. But then by the open mapping theorem, i is an isomorphism, which means X_1 and X_2 have precisely the same topology. \square

The closed graph theorem is a corollary of the open mapping theorem, and thus follows from the same assumptions.

Theorem 4.35. *Let X and Y be F spaces. Then a linear map $T : X \rightarrow Y$ is continuous if and only if its graph is closed.*

Recall the uniform boundedness theorem. It states that if X is a Banach space, and $\{T_\alpha : X \rightarrow Y\}$ is a family of bounded linear operators such that $\{T_\alpha(x)\}$ is bounded for each $x \in X$, then $\sup_\alpha \|T_\alpha\|$ is continuous. Since one

can only define the operator norm if X or Y are norm spaces, the consequence of a generalization of this result must look slightly different. This is obtained by replacing the operator norm condition with *equicontinuity*, since the operator norm condition is precisely equivalent to the operator norms being uniformly bounded.

Let X be a topological vector space. A set B is a *barrel* if it is absorbing, balanced, closed, and convex. If U is any balanced neighborhood of the origin, then the closed convex hull $\overline{\text{co}}(U)$ is a barrel. Thus every neighborhood of the origin is contained in a barrel. But it is not true that we always have a neighborhood basis of barrels, it is precisely the locally convex spaces that have this property.

The domain of the map under which we can apply the uniform boundedness condition is allowed to be any barrelled space. We say a space X is *barrelled* if every barrel is a neighborhood of the origin. A barrelled space need not be locally convex. A quotient of a barrelled space is barrelled, and the product of barrelled spaces is barrelled, but it is *not* true that a closed subspace of a barrelled space is barrelled. The next result shows that all Fréchet and LF spaces are barrelled.

Theorem 4.36. *Any Baire topological vector space is barrelled.*

Proof. Let B be a barrel in a Baire topological vector space X . Then $X = \bigcup_{k=1}^{\infty} kB$. By the Baire property of the space, B thus cannot have empty interior. The interior of B is a convex, balanced set, and thus the interior of B contains the origin. \square

A natural generalization of the uniform boundedness theorem then follows from the following result.

Theorem 4.37. *Let X be a barrelled space, and Y a locally convex space. Then a set \mathcal{S} of continuous linear maps is equicontinuous if and only if it is bounded in $L_p(X, Y)$, if and only if it is bounded in $L_b(X, Y)$.*

Proof. The only nontrivial part of this result is that if \mathcal{S} is bounded in $L_p(X, Y)$, then it is equicontinuous. Assuming boundedness, if W is an arbitrary neighborhood of zero in Y , then we may assume without loss of generality, since Y is locally convex, that W is a closed barrel. The set

$$\bigcap_{T \in \mathcal{S}} T^{-1}(W)$$

is then convex, balanced, and closed, and thus a closed neighborhood of the origin in X provided we can show it is absorbing. But this follows immediately from the fact that \mathcal{S} is bounded in $L_p(X, Y)$. \square

4.6 Applications of Uniform Boundedness

Here is an immediate corollary of the uniform boundedness theorem.

Theorem 4.38. *Let X be a barrelled topological vector space. Then $A \subset X^*$ is bounded in the weak $*$ topology if and only if it is bounded in the strong topology, which happens if and only if A is an equicontinuous family of linear functionals, i.e. precompact in the weak $*$ topology.*

It follows that the space $C_c(\mathbf{R})$ of compactly supported continuous functions is *not* barrelled when equipped with the supremum norm. The sequence of linear functionals $\lambda_k(f) = kf(k)$ converges to zero in the weak $*$ topology. Thus $\{\lambda_k\}$ is bounded in the weak $*$ topology. But it is certainly not bounded in the strong topology, since $\|\lambda_k\| = k$ is not bounded independently of k . Thus $C_c(\mathbf{R})$ cannot be barrelled.

A space X is *Montel* if it is locally convex, barrelled, and satisfies the Heine-Borel property. The spaces $C^\infty(\Omega)$, $C_c^\infty(\Omega)$, $\mathcal{S}(\mathbf{R}^d)$ are all Montel spaces.

Theorem 4.39. *If X is Montel, and Y is any other topological vector space, then the topology of compact convergence on $L(X, Y)$ agrees with the strong topology, i.e. of bounded convergence.*

If X is Montel, then X_b^* satisfies the Heine-Borel property. Indeed, if $B \subset X_b^*$ is closed and bounded, then B is equicontinuous, which means that the weak $*$ topology and the topology of compact convergence agree on B . But the compact convergence topology on B is precisely the strong topology since X is Montel, so that the weak $*$ topology is the same as the strong topology on B . Thus B is compact in the strong topology.

It follows that every weak $*$ convergence sequence in X^* is strongly convergent. Thus weak convergence of sequences in the distribution spaces $\mathcal{D}(\Omega)^*$, $\mathcal{E}(\Omega)^*$ and $\mathcal{S}(\Omega)^*$ is equivalent to strong convergence of sequences, which differs drastically from the study of weak convergence in norm spaces.

TODO: Chapter 36 (Mackey's Theorem), 37, 38 of Treves.

4.7 Quotient Spaces

If X_0 is a closed subspace of a topological vector space X , then X/X_0 , equipped with the quotient topology, is automatically a topological vector space.

Theorem 4.40. *Let X be a topological vector space, with a closed subspace X_0 . Then the quotient map $\pi : X \rightarrow X/X_0$ is open, and a neighbourhood base for X/X_0 is given by the family $\{\pi(U)\}$, where U ranges over a neighborhood basis of X .*

Proof. The fact that $\pi(U)$ is open when U is open follows because

$$\pi^{-1}(\pi(U)) = U + Y$$

is obviously a union of open neighbourhoods. If V is an open neighbourhood of the origin in X/Y , then $\pi^{-1}(V)$ is a neighbourhood of the origin, hence contains some U in a neighbourhood base, and then $\pi(U) \subset V$. \square

Theorem 4.41. *The quotient of a locally convex / locally bounded / metrizable / normable / complete metrizable space also has these properties.*

Proof. The image of a convex / balanced / absorbing / bounded set under a quotient map is also convex / balanced / absorbing / bounded. This shows that the quotient of a locally convex / bounded space is locally convex / bounded. Since the quotient of a first countable space is first countable, this shows that the quotient of a metrizable space is metrizable. The fact that the quotient of a normable space is normable follows because a normable is precisely a locally convex and locally bounded space. The only remaining fact is to show that the quotient of a complete metrizable space is complete. If d is a complete invariant metric for the space, with $f(x) = d(0, x)$, then the metric for the quotient is given by

$$d(x_0 + Y, x_1 + Y) = \inf\{f((x_1 - x_0) + y) : y \in Y\}$$

The triangle inequality follows because if $f((x_1 - x_0) + y_0) \leq \alpha$ and $f((x_2 - x_1) + y_1) \leq \beta$, then $d(x_1 + y_0, x_0) \leq \alpha$, and $d(x_2 + y_1 + y_0, x_1 + y_0) \leq \beta$, and so the triangle inequality on X gives

$$d(x_0, x_2 + y_1 + y_0) \leq \alpha + \beta$$

so $d(x_0 + Y, x_2 + Y) \leq \alpha + \beta$, and taking infima gives the triangle inequality. If $x_\alpha + Y \rightarrow 0$ in X/Y , then we can pick y_α with $x_\alpha + y_\alpha \rightarrow 0$ in X , hence $d(0, x_\alpha + y_\alpha) \rightarrow 0$, so $d(0, x_\alpha + Y) \rightarrow 0$. Conversely, if $d(0, x_\alpha + Y) \rightarrow 0$, then there are y_α with $d(0, x_\alpha + y_\alpha) \rightarrow 0$, so $x_\alpha + y_\alpha \rightarrow 0$, hence $x_\alpha + Y \rightarrow 0$. Thus d is a metric for the topological structure of X/Y . Now if d is complete on X , it remains to show d is complete on X/Y . Suppose $x_n + Y$ is Cauchy. Then we can inductively, for each n , pick k_n and y_n such that $d(x_{k_{n+1}} + y_{n+1}, x_{k_n} + y_n) \leq 1/2^n$. This means $x_{k_n} + y_n$ is Cauchy, hence converges, hence $x_{k_n} + Y$ converges, and because of the Cauchy property it follows that $x_n + Y$ converges to the same value. \square

Corollary 4.42. *If Y is a closed subspace of X , and Z is a finite dimensional subspace, then $Y + Z$ is closed.*

Proof. Z/Y is finite dimension in X/Y , hence is closed. But $Y + Z$ is the inverse image of Z/Y under the quotient map, which is continuous, so $Y + Z$ is closed. \square

4.8 Limits

We have a theory of topological vector spaces, and maps between them, so we have a category. Let us study limits in this space. *Projective limits are the simplest.* Given a family of topological vector spaces $\{X_\alpha\}$, together with maps $\{f_{\alpha\beta} : X_\alpha \rightarrow X_\beta\}$ for each $\alpha \leq \beta$, we can form the topological projective limit X , which has maps $f_\alpha : X \rightarrow X_\alpha$ for each index α such that $f_{\alpha\beta} \circ f_\alpha = f_\beta$, such that X is equipped with the coarsest topology such that each of the maps $\{f_\alpha\}$ is continuous. It is simple to give X a topological vector space structure, and that X is then the projective limit in the category of topological vector spaces, since a linear map $T : Y \rightarrow X$ will then be continuous if and only if each of the maps $T_\alpha = f_\alpha \circ T$ is continuous for all α . If each of the spaces $\{X_\alpha\}$ is complete, then the projective limit will also be complete, and if each of the spaces $\{X_\alpha\}$ is locally convex, then the projective limit will also be locally convex, and this projective limit will also be the projective limit in the subcategory of locally convex topological vector spaces.

Example. *Let X be a complete, locally convex space. Then there exists a family of seminorm defining the topology of X . For each continuous seminorm ρ on*

X , if we consider the closed subspace $X_\rho = \rho^{-1}(0)$ of X , then the quotient space $X(\rho)$ defined to be X/X_ρ is a Banachable space, with norm given by ρ . If $\rho_1 \leq \rho_2$, then we have a natural continuous map from $X(\rho_2) \rightarrow X(\rho_1)$ by general properties of the quotient map. We claim that X is the projective limit of the spaces $\{X(\rho)\}$. Indeed, a linear map $T : Y \rightarrow X$ from a locally space Y is continuous if and only if for each continuous seminorm ρ on X , $\eta = \rho \circ T$ is a continuous seminorm on Y , which holds if and only if $T_\rho : Y \rightarrow X(\rho)$ is continuous. In particular, if X is a Fréchet space, then we can select a subsequence from the family $\{X(\rho)\}$, and we conclude that every Fréchet space is the projective limit of a sequence of Banach spaces.

Direct limits are more technical. Given a system $\{f_{\alpha\beta} : X_\alpha \rightarrow X_\beta\}$ of linear maps, we can form the topological inductive limit X , together with the family of maps $f_\alpha : X_\alpha \rightarrow X$ such that $U \subset X$ is open if and only if $f_\alpha^{-1}(U)$ is open in X_α for each α . This is precisely the topology with the most open sets, such that each of the maps f_α is continuous. It is simple to give X a topological vector space structure such that X is then the inductive limit in the family of topological vector spaces. Nonetheless, the deceptive simplicity of this construction hides some complexities with this generality, however. In particular, for instance, the inductive limit of a family of Hausdorff topological vector spaces need not be Hausdorff. TODO: WHAT ARE SOME OTHER PATHOLOGIES OF THIS CONSTRUCTION.

Our construction is more nicer if we instead work in the subcategory of *locally convex topological spaces*. Working in this subcategory, we require less functions to be continuous, and so the direct limit can be defined with fewer open sets. In particular, if each of the spaces $\{X_\alpha\}$ is locally convex, then to form an direct limit in this subcategory, then we obtain an direct limit in the category of locally convex topological vector spaces by declaring a *convex* set $U \subset X$ to be an open neighborhood of the origin if and only if $f_\alpha^{-1}(U)$ is open for each α , and then using these sets as a basis for the overall topology. It is easy to see this is a basis, because the intersection of convex sets is convex, and thus we get a topology. When we refer to a direct limit of locally convex spaces, we will always mean the definition given here, rather than the more general direct limit defined above.

Example. Here is the most important application of LF spaces in analysis. Consider the space $C_{loc}^\infty(\mathbf{R}^d)$ of all smooth functions on \mathbf{R}^d . We can make

$C_{loc}^\infty(\mathbf{R}^d)$ into a Fréchet space if we equip it with the topology of locally uniform convergence of all derivatives of a function. For each $\phi \in C_{loc}^\infty(\mathbf{R}^d)$, we define its support to be the closure of the set $\{x \in \mathbf{R}^d : \phi(x) \neq 0\}$. We wish to define a complete locally convex topology on the space $C_c^\infty(\mathbf{R}^d)$ of all smooth functions with compact support.

The space $C_c^\infty(\mathbf{R}^d)$ is not a closed subspace of $C^\infty(\mathbf{R}^d)$, since mass can ‘escape at infinity’. For instance, the closure $C_0^\infty(\mathbf{R}^d)$ of $C_c^\infty(\mathbf{R}^d)$ contains functions like the Gaussian. Thus we cannot use the relative topology to obtain a complete topology. Instead, we apply the theory of inductive limits. For each compact set $K \subset \mathbf{R}^d$, we let $C_c^\infty(K)$ denote the family of all functions in $C_c^\infty(\mathbf{R}^d)$ supported on K . This is a closed subspace of $C^\infty(\mathbf{R}^d)$. We then give $C_c^\infty(\mathbf{R}^d)$ the topology given as the inductive limit of the spaces $\{C_c^\infty(K)\}$. We will later see that an inductive limit of this form is a complete locally convex space, so we have obtained what was desired.

We can perform this construction more generally. Let X be a σ -compact, locally compact space, and consider a sheaf F of complete, locally convex topological vector spaces on X . Define $F_c(X)$ to be the subspace of all $f \in F(X)$ with compact support. For any compact set K , define $F_c(K)$ to be the subspace of $F_c(X)$ containing all $f \in F(X)$ with $\text{supp}(f) \subset K$. If we make the a priori assumption that each of the spaces $F_c(K)$ is closed in $F(X)$, then we can give $F_c(X)$ the direct limit topology of the spaces $F_c(K)$. Examples of this more general construction include the spaces $L_c^p(X)$, when X is equipped with a Borel measure, $C_c^k(\mathbf{R}^d)$.

Even in the subcategory of locally convex spaces, the direct limit of Hausdorff locally convex spaces need not be Hausdorff, unless we impose several assumptions which are satisfied by many practical examples of inductive limits.

Lemma 4.43. *Consider a countable direct system*

$$X_1 \rightarrow X_2 \rightarrow \dots,$$

where each X_i is a locally convex T1 space, and such that each map $f_i : X_i \rightarrow X_{i+1}$ is injective. Then the direct limit X is T1 (and thus Hausdorff / Tychonoff).

Proof. Consider $z, w \in X$. We define an increasing family of open sets $\{U_i\}$ in the sets $\{X_i\}$ inductively. Suppose i_0 is the smallest index such that

$z, w \in X_i$. Define $U_i = \emptyset$ for $i < i_0$. Starting with $i = i_0$, define a convex set U_i , which is open in X_i , such that $U_{i-1} \subset U_i$, $z \in U_i$, but w is not an element of $\overline{U_i}$. To do this, we start by finding a convex, balanced open neighborhood of the origin V in X_i such that $\overline{w + V} = w + \overline{V}$ is disjoint from $\overline{U_{i-1}}$. Then $U_i = U_{i-1} + V$ is convex, open, contains z , and its closure is disjoint from w . Then the set $\bigcup_i U_i$ is a convex, open neighborhood of z in X , not containing w , so X is T_1 . \square

Suppose $X = \lim_i X_i$ is a locally convex space defined as the inductive limit of a family of locally convex spaces $\{X_i\}$, such that the maps $X_i \rightarrow X_{i+1}$ are embeddings. This does not directly imply that the maps $X_i \rightarrow X$ will be embeddings, but this is the case. It is clear that the induced topology on X_i as a subset of X is weaker than that of its original topology. The converse follows from the following lemma.

Lemma 4.44. *Let X be a locally convex space containing a subspace X_0 . Suppose U_0 is a neighborhood of the origin in X_0 . Then there exists a convex neighborhood of the origin U in X , also not containing x , such that $U \cap X_0 = U_0$. If X_0 is a closed subspace of X , and $x \notin U_0$, we can also pick U so that it also does not contain x .*

Proof. There certainly exists a neighborhood V of the origin in X such that $V \cap X_0 = U_0$, the trouble is finding one that is both convex, and does not contain x . Since X is locally convex, V does contain a convex open neighborhood V_0 of the origin. Let V_1 be the convex hull of $V_0 \cup U_0$. Then V_1 is also a neighborhood of the origin in X , and we claim that $V_1 \cap X_0 = U_0$. Indeed, if $x_1 \in V_0$ and $x_2 \in U_0$, and $tx_1 + (1-t)x_2 \in X_0$ for some $0 < t < 1$, then $x_1 \in X_0$, and $X_0 \cap V_0 \subset U_0$. The only problem is that V_1 might contain x . Without loss of generality we may assume $x \in X - X_0$, since this is the only case where V_1 might contain x . But working with the quotient space X/X_0 , which is Hausdorff and locally convex space, we can find a convex open set W containing X_0 , but not containing $\{x_0\}$, and we can let $U = V_1 \cap W$. \square

Thus under the assumptions considered before this lemma, if U_i is a convex neighborhood of the origin in X_i , then there exists an increasing sequence of sets $\{U_i, U_{i+1}, \dots\}$, where U_j is a convex neighborhood of the origin in X_j for all $j \geq i$, and $X_i \cap U_{i+1} = U_i$. It follows that $U = \bigcup_{j \geq i} U_j$ is a convex neighborhood of the origin in X , and $U \cap X_i = U_i$. Similarly, if

each of the spaces X_i are closed in X_{i+1} (e.g. if the sequence is a sequence of complete locally convex spaces), then X_i will be embedded as a closed subspace of X .

Remark. If X is an inductive limit of an increasing sequence of spaces $\{X_i\}$, it is *not* true that the relative topology of a closed subspace M of X is the same as the inductive limit of the sequence of spaces $\{M \cap X_i\}$.

A *LF space* is a locally convex space X , which is the direct limit of an increasing sequence of Fréchet spaces $\{X_i\}$, such that X_i is a closed subspace of X_j for $i < j$. This is the kind of direct limit that comes up in most applications of this theory in analysis, and it is a family of spaces where we can still obtain useful results. The next result will imply any LF space is complete.

Lemma 4.45. *Let E be a bounded subset of an inductive limit X of an increasing sequence of locally convex spaces $\{X_i\}$. Then E is contained in X_i for some i .*

Proof. Suppose E is not contained in X_{i_0} for some i_0 . Then for each i , by Hahn-Banach, we can find $\phi_i \in X^*$ vanishing on X_i , but such that there is $x_i \in E$ such that $\phi(x_i) = 1$. For each i , consider the open set

$$W_i = \{x \in X : |\phi_i(x)| < 1/i\}.$$

We claim that $W = \bigcap_i W_i$ is open. Certainly, this set is convex and balanced. Moreover, for each i ,

$$W \cap X_i = (W_1 \cap X_i) \cap \cdots \cap (W_i \cap X_i)$$

is an open set. Thus W is open. But this gives a contradiction, since E is not a subset of tW for any $t > 0$. \square

Remark. We see from this result that the inductive limit of locally convex spaces has open sets highly localized around any particular set. One can see this quite explicitly if we look at seminorms. Let us restrict ourselves to the LF space $C_c^\infty(\mathbf{R}^d)$. If $\{K_i\}$ are an increasing family of compact sets with $\bigcup_i K_i = \mathbf{R}^d$, then for any increasing sequence $\{\alpha_i\}$ and any increasing sequence $\{k_i\}$ of positive integers, the norm

$$\|f\| = \sup_i \alpha_i \cdot \|f\|_{C^{k_i}(U_{i+1}-U_i)}$$

is well defined and continuous on $C_c^\infty(\mathbf{R}^d)$ since the supremum is finite when restricted to any particular K_i . Thus if $\{f_i\}$ is a Cauchy sequence with $\lim_{i \rightarrow \infty} f_i = 0$, then $\lim_{i \rightarrow \infty} \|f_i\| = 0$ for any choice of constants $\{\alpha_i\}$ and $\{k_i\}$. This means that as we approach the boundary of Ω , the sequence $\{f_i\}$ must converge incredibly rapidly to zero. The last result shows essentially shows that this implies the union of the domains of the functions f_i must actually be precompact. It is this ‘uniform compactness’ that gives us completeness, when compared to viewing $C_c^\infty(\mathbf{R}^d)$ as a subspace of $C^\infty(\mathbf{R}^d)$, in which case $C_c^\infty(\mathbf{R}^d)$ is not compact.

The last result is sufficient to show that every inductive limit of complete locally convex spaces is quasicomplete (sequentially complete), since any Cauchy sequence is bounded. The inductive limit is actually complete, though this requires some more work.

Theorem 4.46. *Any LF Space is complete.*

Proof. TODO: SEE Treves. □

Since a map $T : X \rightarrow Y$ is continuous from an LF space if and only if $T_i : X_i \rightarrow Y$ is continuous, and the domain of these maps are Fréchet spaces, it follows that a linear map is continuous on an LF space if and only if it is bounded.

These notes are probably worth looking into if I ever want to learn more about limits of convex spaces: Bierstedt, Klaus-Dieter (1988). *An Introduction to Locally Convex Inductive Limits. Functional Analysis and Applications.* Singapore-New Jersey-Hong Kong: Universitätsbibliothek. pp. 35–133. MR 0046004. Retrieved 20 September 2020. Or Treves’ book on distribution theory, Chapter 13.

Chapter 5

Tensor Products

In this chapter, we develop the analytic theory of the tensor product. Recall that in the algebraic theory, given two vector spaces V and W , we can consider their algebraic tensor product $V \otimes W$, which is the universal vector space such that any bilinear map $V \times W \rightarrow U$ factors through the inclusion map $V \times W \rightarrow V \otimes W$. Elements of $V \otimes W$ can be written as finite sums of the form

$$\sum_{i=1}^N v_i \otimes w_i$$

for $v_1, \dots, v_N \in V$ and $w_1, \dots, w_N \in W$. If V and W are finite dimensional, so is $V \otimes W$, and $\dim(V \otimes W) = \dim(V)\dim(W)$.

There are several properties we wish to have of an analytical completion of tensor products. Let us list them here:

- Given two sets X and Y , and two functions $f : X \rightarrow \mathbf{C}$ and $g : Y \rightarrow \mathbf{C}$, we can define the tensor product $f \otimes g : X \times Y \rightarrow \mathbf{C}$ by setting $(f \otimes g)(x, y) = f(x)g(y)$. This gives a bilinear map $\mathbf{C}^X \otimes \mathbf{C}^Y \rightarrow \mathbf{C}^{X \times Y}$, which is an isomorphism if X and Y are finite. We wish to come up with an analytic replacement of the algebraic tensor product which generalizes this property to infinite dimensional settings, so that, for instance, the tensor product of $L^p(X)$ and $L^p(Y)$ is isomorphic to $L^p(X \times Y)$, and the tensor product of $C_c^\infty(\Omega_1)$ with $C_c^\infty(\Omega_2)$ is isomorphic to $C_c^\infty(\Omega_1 \times \Omega_2)$. This method is often used as a strategy for understanding a function $f(x, y)$ via the method of *separation of*

variables, i.e. writing f as an infinite sum

$$f(x, y) = \sum_{n=1}^{\infty} g_n(x) h_n(y)$$

for suitable functions $\{g_n\}$ and $\{h_n\}$.

- Let U be an open subset of k^d , then any n -times differentiable function $f : U \rightarrow k^d$ can be written as $f_1 \otimes e_1 + \cdots + f_n \otimes e_n$, for $f_1, \dots, f_n \in C^n(U)$, and where for $v \in k^d$ and $f \in C^n(U)$,

$$(f \otimes v)(x) = f(x)v.$$

Thus $C^n(U, k^d)$ can be identified with the tensor product $C^n(U) \otimes k^d$. We wish to come up with a more general notion of tensor product so that $C^n(U, Y)$ is isomorphic to the tensor product of $C^n(U)$ and Y , for more general topological vector spaces Y .

More abstractly, we want the following properties to extend to infinite dimensional completions of the tensor product:

- If V and W are finite dimensional, then $V \otimes W$ is isomorphic to $B(V^*, W)$ via a map $i : V \otimes W \rightarrow B(V^*, W)$ such that for $v \in V$, $w \in W$, and $v^* \in V^*$,

$$i(v \otimes w)(v^*) = v^*(v)w.$$

- If V and W are finite dimensional, then $V \otimes W$ can be naturally identified with the space $\text{Bil}(V^*, W^*)$ of all scalar-valued bilinear maps on $V^* \times W^*$, where for $v \in V$ and $w \in W$, we have a bilinear map $B_{v,w}$ given by

$$B_{v,w}(v^*, w^*) = v^*(v)w^*(w).$$

Similarly, $(V \otimes W)^*$ can be naturally identified with the vector space $\text{Bil}(V, W)$.

We will come up with several definitions of the tensor product, which, when applied to the correct situation, cause versions of these properties to become true in the analytic setting.

5.1 Bilinear Maps

Let X , Y , and Z be topological vector space. We say a bilinear map $B : X \times Y \rightarrow Z$ is *separately continuous* if for each fixed $x_0 \in X$ and $y_0 \in Y$, the two linear functionals $y \mapsto B(x_0, y)$ and $x \mapsto B(x, y_0)$ are continuous maps from Y to Z and from X to Z respectively. The map is *continuous* if it is continuous in the product topology, which if X and Y are locally convex, is equivalent to the existence of two continuous seminorms ρ and σ on each space such that for all $x \in X$ and $y \in Y$,

$$|B(x, y)| \lesssim \rho(x)\sigma(y).$$

We note that if X and Y are first countable topological vector spaces, then a map $B : X \times Y \rightarrow Z$ is continuous if and only if it is *bounded*, i.e. $B(A_1, A_2)$ is a bounded subset of Z for any bounded subsets A_1 and A_2 of X and Y . Indeed, it then follows that B is separately continuous in X and Y (by our theory for linear maps), and so if $\{x_n\}$ and $\{y_n\}$ are two convergent sequences in X and Y , converging to $x \in X$ and $y \in Y$, then it suffices to show that

$$B(x_n, y_n) - B(x, y) = B(x_n - x, y_n) + B(x, y_n - y)$$

converges to zero. The decomposition above shows that without loss of generality that either $x = 0$ or $y = 0$. Suppose for notational convenience that $x = 0$, and we must therefore show that $B(x_n, y_n) \rightarrow 0$. We may find $\{\lambda_n\}$ converging to infinity such that $\{\lambda_n x_n\}$ converges to zero. This means that $\{\lambda_n B(x_n, y_n)\}$ is a bounded sequence, and since $1/\lambda_n$ converges to zero, this means that $B(x_n, y_n)$ converges to zero.

Almost all bilinear maps studied in analysis are separately continuous. We will begin by showing that if X , Y , and Z are of a particular form, then all separately continuous bilinear maps are continuous (in particular, this is true if X , Y , and Z are Banach spaces. But it is not always true that a separately continuous bilinear map is continuous.

Theorem 5.1. *Let X be a Frechét space, Y a first countable topological vector space, and Z a locally convex space. Then every separately continuous bilinear map $B : X \times Y \rightarrow Z$ is continuous.*

Proof. It suffices to show that B is bounded. So fix two bounded subsets A_1 and A_2 of X and Y . For each $y \in Y$, let $B_y : X \rightarrow Z$ be the continuous

linear map induced by the bilinear form B , and consider the family of maps $\{B_y : y \in A_2\}$, which map a barrelled space to a locally convex space. For each fixed $x \in X$, the map $B^x : Y \rightarrow Z$ induced by the bilinear form is continuous in the x -variable, so that $\{B_y(x) : y \in A\} = B^x(A)$ is bounded in Z . But the uniform boundedness principle thus implies that the family of maps $\{B_y : y \in A\}$ is equicontinuous. Thus for any balanced open subset W of Z , there exists a balanced open subset V of X such that $B_y(V) \subset W$ for all $y \in A$, i.e. $B(V, A_2) \subset W$. But there exists $\lambda > 0$ such that $A_1 \subset \lambda V$, which means that $B(A_1, A_2) \subset \lambda W$. Thus $B(A_1, A_2)$ is bounded, which completes the proof. \square

Here is a similar result.

Theorem 5.2. *Let Y and Z be strong duals of reflexive Fréchet spaces, and let X be a norm space, or a strong dual of a reflexive Fréchet space. Then every separately continuous bilinear map $B : X \times Y \rightarrow Z$ is continuous.*

Proof. Suppose first that X is a norm space. For each $x \in X$, consider the induced map $B' : X \times Z^* \rightarrow Y^*$ obtained by taking the adjoint of the map B viewed as a parameterized family of continuous linear maps from Y to Z .

We claim that B' , viewed as a map from $X \times Z_b^* \rightarrow Y_{\sigma^*}^*$, is continuous. Since X is a norm space, and Z_b^* is a Fréchet space, it suffices to verify the map is separately continuous. For any sequence $\{x_n\}$ in X converging to some $x \in X$, then for any $z^* \in Z^*$, and $y \in Y$, we have

$$\langle B'(x_n, z^*), y \rangle = \langle B(x_n, y), z^* \rangle,$$

and these values converge to $\langle B(x, y), z^* \rangle = \langle B'(x, z^*), y \rangle$ because B is separately continuous. Thus $\{B'(x_n, z^*)\}$ converges to $B'(x, z^*)$ in the weak $*$ topology. Next, if $\{z_n^*\}$ is a sequence in Z_b^* converging to some z^* , then for any $x \in X$ and $y \in Y$,

$$\langle B'(x, z_n^*), y \rangle = \langle B(x, y), z_n^* \rangle$$

and this converges to $\langle B(x, y), z^* \rangle$ since $\{z_n^*\}$ also converges to z^* in $Z_{\sigma^*}^*$. This completes the proof of continuity.

Now let W be an arbitrary neighborhood of zero in Z . By definition of the topology on Z , there exists a bounded set $A_1 \subset Z_b^*$ such that $A_1^\circ \subset W$. Then if D is the closed unit ball in X , then $B'(D, A_1)$ is a bounded subset of $Y_{\sigma^*}^*$. But by Mackey's theorem, $B'(D, A_1)$ is then also a bounded subset

of Y_b^* . Denote this set by A_2 . Then A_2° is a neighborhood of the origin in Y , and $B(D, A_2^\circ) \subset A_1^\circ \subset W$, which proves continuity.

Next, assume that X is the strong dual of a reflexive Fréchet space. Consider a decreasing neighborhood basis of closed, convex, balanced subsets $\{W_n\}$ for X_b^* . Let X_n be the span of W_n° , together with the Banach space given by declaring the closed, convex, balanced set W_n° to be the closed unit ball in X_n . Indeed, this is a norm topology, which is finer than the relative topology on X_n since W_n° is a bounded set, X_n is sequentially closed in X since W_n° is closed, and since X is complete, X_n is sequentially complete, hence a Banach space. The maps $B_n : X_n \times Y \rightarrow Z$ remains separately continuous, and thus continuous by the last result we proved. It follows that if V is a convex balanced, closed subset of Z , then for each n there is a bounded subset A_n of Y^* such that $B(W_n^\circ, A_n^\circ) \subset V$. But then since X^* is a Fréchet space, hence is first countable, there exists a sequence $\{\varepsilon_n\}$ such that $A = \bigcup \varepsilon_n A_n$ is a bounded subset of Y^* . Now $A^\circ \subset (\varepsilon_n A_n)^\circ$, and so

$$B(\varepsilon_n W_n^\circ, A^\circ) \subset B(\varepsilon_n W_n^\circ, (\varepsilon_n A_n^\circ)) \subset V.$$

Since V is closed, convex, and balanced, if U is the closed, convex, balanced hull of $\bigcup \varepsilon_n W_n^\circ$, then $B(U, A^\circ) \subset V$. The proof would be complete if we could show that U is a neighborhood of the origin. By reflexivity, $U = U^{\circ\circ}$. Thus that U is a neighborhood would follow if U° was bounded, which follows because $U^\circ \subset (\varepsilon_n A_n^\circ)^\circ$. \square

Example. The convolution map $\mathcal{E}(\mathbf{R}^d)^* \times \mathcal{E}(\mathbf{R}^d)^*$ is seen to be separately continuous, and thus continuous. The same is true for the tensor product map $\mathcal{E}(\mathbf{R}^n)^* \times \mathcal{E}(\mathbf{R}^m)^* \rightarrow \mathcal{E}(\mathbf{R}^{n+m})^*$. But the multiplication maps from $C^\infty \times C_c^\infty$ to C_c^∞ and from $C^\infty \times \mathcal{D}^*$ to \mathcal{D}^* are not jointly continuous. Neither are the convolution maps from $C_c^\infty \times \mathcal{D}^*$ to C^∞ , or from $\mathcal{E}^* \times \mathcal{D}^*$ into \mathcal{D}^* .

Despite some of the bilinear maps B above not being jointly continuous, they still satisfy the property of being *hypocontinuous* maps, which means that for any bounded set $A \subset X$, the set $\{B^x : x \in A\}$ is equicontinuous, and for any bounded set $A \subset Y$, the set $\{B_y : y \in A\}$ is equicontinuous. This is equivalent to the fact that if $\{x_\alpha\}$ is a net in X converging to zero, and $\{y_\alpha\}$ is a bounded net, then the net $\{B(x_\alpha, y_\alpha)\}$ converges to zero.

Theorem 5.3. If X and Y are barrelled spaces, and Z is locally convex, then every separately continuous bilinear map $B : X \times Y \rightarrow Z$ is hypocontinuous.

Proof. TODO: Apply Banach Steinhaus. \square

5.2 Equicontinuous Tensor Product

The first topology we study is obtained via the natural correspondence which identifies the algebraic tensor product $X \otimes Y$ of two topological vector spaces with a certain family of linear maps from X^* to Y . Indeed, given $x \otimes y$, we consider the map $i(x \otimes y)(x^*) = x^*(x)y$. The image of i consists solely of finite rank linear operators, and in fact, is easily seen to be equal to the family of *all* finite rank linear operators which are continuous when X^* is given the weak $*$ topology (the topology on Y is arbitrary, since they will all agree on finite dimensional subspaces). We can thus give $X \otimes Y$ a natural topology by identifying it as a subspace of $L(X_{\sigma^*}^*, Y_{\sigma})$, where the space of linear maps is given the ε topology, i.e. induced by uniform convergence on equicontinuous subsets of X^* . The completion of which will be denoted $X \widehat{\otimes}_{\varepsilon} Y$. We now flesh out this notion of convergence, and identify it with an appropriate convergence on an analogous space of bilinear maps.

Let us begin by considering a version of this that works over bilinear maps. Given two locally convex topological vector spaces X , Y , and Z , let $\mathcal{Bil}(X, Y; Z)$ be the family of all *separately continuous* scalar valued bilinear maps, and let $\text{Bil}(X, Y; Z)$ be the family of *jointly continuous* scalar valued bilinear maps. If Σ and Π are a family of bounded subsets of X and Y with the appropriate properties analogous to that of the introduction of the topologies on the duals, and the space of continuous linear functionals, then we can introduce a topological vector space structure on $\text{Bil}_{\Sigma, \Pi}(X, Y; Z)$ given by uniform convergence on sets of the form $A_1 \times A_2$ with $A_1 \in \Sigma$ and $A_2 \in \Pi$. However, this does not necessarily introduce a topological vector space structure on $\mathcal{Bil}_{\Sigma, \Pi}(X, Y; Z)$, since the sets

$$U(A_1, A_2; W) = \{B \in \mathcal{Bil}(X, Y) : B(A_1, A_2) \subset W\}$$

need not be absorbing. It *is* absorbing if $B(A_1, A_2)$ is bounded for any $B \in \mathcal{Bil}(X, Y)$, and any $A_1 \in \Sigma$ and $A_2 \in \Pi$, $B(A_1, A_2)$ is bounded. Most important for our purposes, this is true if $B \in \mathcal{Bil}(X_b^*, Y_b^*)$, and A_1 and A_2 are families of equicontinuous functions (thus if X and Y are barrelled, there is no problem with the definition).

Lemma 5.4. *If A_1 and A_2 are equicontinuous subsets of X^* and Y^* , and $B \in \mathcal{Bil}(X_b^*, Y_b^*; Z)$, then $B(A_1, A_2)$ is a bounded subset of Z .*

Proof. We may assume that A_1 and A_2 are closed, convex, and balanced. Since these sets are also bounded, they are weak $*$ compact. The family

$\{B_x : x \in A_1\}$ is bounded in $L_{\sigma^*}(Y_b^*, Z)$. But then $\{B_x : x \in A_1\}$ is bounded in the topology of uniform convergence on convex, balanced, bounded subsets of Y_b^* . Then $B(A_1, A_2) = \bigcup_{x \in A_1} B_x(A_2)$ is bounded in Z . \square

Thus we can define the ε topology, or *equicontinuous* topology on $\mathcal{Bil}(X_b^*, Y_b^*)$ given by uniform convergence over products of *equicontinuous* subsets of X_b^* and Y_b^* . The space of such maps will be denoted $\mathcal{Bil}_\varepsilon(X_b^*, Y_b^*)$.

Lemma 5.5. *Let X and Y be locally convex spaces. Then there is a natural isomorphism*

$$\mathcal{B}_\varepsilon(X_{\sigma^*}^*, Y_{\sigma^*}^*) \cong L_\varepsilon(X_{\sigma^*}^*, Y_\sigma),$$

where L_ε is the space of continuous linear functions equipped with the topology of uniform convergence on equicontinuous subsets of the domain.

Proof. Given a continuous linear map $T : X_{\sigma^*}^* \rightarrow Y_\sigma$, we define

$$B(x^*, y^*) = y^*(Tx^*).$$

Then B is separately continuous in $X_{\sigma^*}^*$ and $Y_{\sigma^*}^*$. If $B = 0$, then Hahn-Banach implies that $T = 0$, so the correspondence is injective. Conversely, if B is a separately continuous bilinear map on $X_{\sigma^*}^*$ and $Y_{\sigma^*}^*$, for each $x^* \in X^*$, we get a continuous linear functional on $Y_{\sigma^*}^*$, which must correspond to some unique element $y \in Y$, and we define $Tx^* = y$. Thus the correspondence is bijective. That the map is a homeomorphism is left as an exercise. \square

Remark. A linear map $T : X^* \rightarrow Y$ is weak-* to weak continuous if and only if it is continuous from the Mackey topology X_τ , and the standard topology on Y , where the Mackey topology τ is given by uniform convergence on equicontinuous subsets of X . See Proposition 42.2 of Treves.

Theorem 5.6. *Let X and Y be locally convex spaces. Then $\mathcal{Bil}_\varepsilon(X_\sigma^*, Y_\sigma^*)$ is complete if and only if X and Y are complete.*

Proof. Proposition 42.3 of Treves. \square

Let us consider the case of norm spaces. If X is locally convex, then by Mackey's theorem, every convex, balanced, weakly compact subset of X is bounded in the standard topology on X . Thus X_τ^* is equipped with a coarser topology than the topology of X_b^* , which means that $L(X_\tau^*, Y)$

is a subset of $L(X_b^*, Y)$. If X is a norm space, then the equicontinuous subsets of X_b^* are precisely those sets contained in a ball of some finite radius, which means the ε topology is the same as the strong topology. Thus $L_\varepsilon(X_{\sigma^*}^*, Y_\sigma)$ is embedded as a subspace of $L_b(X^*, Y)$, which we will also denote by $L_\varepsilon(X^*, Y)$. Thus, in particular, $L_\varepsilon(X^*, Y)$ is a norm space when we consider the operator norm. It follows from the results above that $L_\varepsilon(X^*, Y)$ is a Banach space if and only if X and Y are Banach spaces.

For norm spaces X and Y , the norm ε induced on the algebraic tensor product $X \otimes Y$ equipped with the equicontinuous topology will be the operator norm obtained by considering the inclusion $X \otimes Y \rightarrow B(X^*, Y)$, and thus $\varepsilon(a)$ is the smallest quantity such that for any expression $a = \sum_{i=1}^N x_i \otimes y_i$, and any $x^* \in X^*$ and $y^* \in Y^*$,

$$\left\| \sum_{i=1}^N x^*(x_i) y^*(y_i) \right\| \leq \varepsilon(a) \|x^*\| \|y^*\|.$$

Thus we have a concrete description of the topology in this case.

5.3 The Equicontinuous Topology in Practice

Let U be an open subset of k^d , and let Y be a topological vector space. We define the partial derivatives of a function $f : U \rightarrow Y$, for $x_0 \in U$, to be

$$D^i f(x_0) = \lim_{t \rightarrow 0} \frac{f(x_0 + t e_i) - f(x_0)}{t}.$$

We say f is *n times continuously differentiable* if all iterated partial derivatives $D^\alpha f$ exist for all multi-indices $|\alpha| \leq n$, and for such α the functions $D^\alpha f : U \rightarrow Y$ are all continuous. In this continuous situation one can show the order of differentiation does not matter up to order n . The space of all such functions is denoted by $C^n(U, Y)$. We equip it with the topology such that a net $\{f_\alpha\}$ converges to f if $\{D^\beta f_\alpha\}$ converges uniformly on compact subsets of U to $D^\beta f$ for all $|\beta| \leq n$. If Y is locally convex, this gives $C^n(U, Y)$ a locally convex topology. If Y is metrizable, then so is $C^n(U, Y)$, and if Y is metrizable and complete, then so is $C^n(U, Y)$. Since U is locally compact, we can also consider the space $C_c^n(U, Y)$ of compactly supported C^n functions, and if Y is a Fréchet space, then $C_c^n(U, Y)$ will be an LF space.

Lemma 5.7. *For any locally convex space Y , $C_c^\infty(\Omega) \otimes E$ is dense in $C^n(U, Y)$.*

Proof. We first note that $C_c^n(U, Y)$ is dense in $C^n(U, Y)$, so it suffices to show that $C_c^\infty(\Omega) \otimes E$ is dense in $C_c^n(U, Y)$. If $f : U \rightarrow Y$ lies in $C_c^n(U, Y)$, then there is $\varepsilon > 0$ such that the distance from $\text{supp}(f)$ to ∂U is greater than 10ε . Thus if we consider a mollifier $\rho \in C_c^\infty(\mathbf{R}^d)$ with $\text{supp}(\rho)$ contained in $|x| \leq 1$, with $\rho \geq 0$, and with $\int \rho(x) dx = 1$. Then for $x \in U$, we define $(\rho * f)(x) = 0$ for x lying within 5ε of ∂U , and for other values of x in U , we define

$$(\rho * f)(x) = \int \rho_\varepsilon(x - y) f(y) dy,$$

where we interpret this integral in the *Riemannian sense*, i.e. as a limit of the partial sums

$$f_{\delta, \varepsilon}(x) = \sum_{k \in \mathbf{Z}^d} \delta^d \cdot \rho_\varepsilon(x - \delta k) f(\delta k).$$

Each of these sums is finite, and thus the functions $f_{\delta, \varepsilon}$ lie $C_c^\infty(\mathbf{R}^d) \otimes Y$. Now

$$\sum_{k \in \mathbf{Z}^d} \delta^d \rho_\varepsilon(x - \delta k) = 1 + o(\delta).$$

For any balanced convex neighborhood W of the origin in Y , if $\varepsilon > 0$ is sufficient small, then for any k such that $|x - \delta k| \leq \varepsilon$, $f(x) - f(\delta k) - Df(x)(x - \delta k) \in \varepsilon W$. If K is compact, then $Df(K)$ is equicontinuous, so for any $x \in K$, $Df(x)$ maps the unit ball into $R \cdot W$ for some large $R > 0$. Thus for $x \in K$

$$\begin{aligned} f(x) - f_{\delta, \varepsilon}(x) &= \sum_{k \in \mathbf{Z}^d} \delta^d \rho_\varepsilon(x - \delta k) [f(\delta k) - f(x)] + o(\delta) \cdot f \\ &= \sum_{k \in \mathbf{Z}^d} \delta^d \rho_\varepsilon(x - \delta k) [Df(x)(x - \delta k) + \varepsilon W] + o(\delta) \cdot f \\ &= \sum_{k \in \mathbf{Z}^d} \delta^d \rho_\varepsilon(x - \delta k) [(\varepsilon R)W + \varepsilon W] + o(\delta) f \\ &= (1 + o(\delta))((\varepsilon R)W + \varepsilon W) + o(\delta) f. \end{aligned}$$

For suitably small δ and ε , we thus conclude that $f(x) - f_{\delta, \varepsilon}(x) \in W$ for all $x \in K$. Thus $f_{\delta, \varepsilon}$ converges to f uniformly on compact sets as δ and ε converge to zero.

And for any compact set K , and any multi-index β ,

$$D^\beta f_{N,\varepsilon}(x) = \sum_{i_1, \dots, i_d = -10 \cdot 2^n}^{10 \cdot 2^n} \varepsilon^{-|\beta|} 2^{-nd} \cdot D^\beta \rho_\varepsilon(x_1 - 2^{-n}i) f(2^{-n}i)$$

□

Theorem 5.8. *If Y is complete, then $C^n(U, Y) \cong C^n(U) \widehat{\otimes}_\varepsilon Y$.*

Proof. For each $f \in C^n(U)$ and each $y \in Y$, define $f \otimes y \in C^n(U, Y)$ by setting $(f \otimes y)(x) = f(x)y$. This is bilinear, and so we get an injective map from $C^n(U) \otimes Y \rightarrow C^n(U, Y)$. Since Y is complete, it suffices to show that the image of $C^n(U) \otimes Y$ is dense in $C^n(U, Y)$, and that, viewed as a subspace of $C^n(U, Y)$, $C^n(U) \otimes Y$ inherits precisely the ε topology. □

Example. Let X be a locally convex space, and let Y denote the space of all convergent sequences $\{x_n\}$ in X .

let us consider the tensor product $l^1 \widehat{\otimes}_\varepsilon X$. Let Y

5.4 The Projective Topology

Given two locally convex spaces, the π topology, or *projective topology* on $X \otimes Y$ is the finest locally convex topology such that the inclusion map $i : X \times Y \rightarrow X \otimes Y$ is continuous. Thus a convex set $U \subset X \otimes Y$ is open if and only if $i^{-1}(U)$ is open. In particular, this means that if $\{\rho_\alpha\}$ is a family of seminorms on X which specify the topology of X , and $\{\psi_\beta\}$ are seminorms on Y giving it its topology, then $\{\rho_\alpha \otimes \psi_\beta\}$ specifies the π topology on $X \otimes Y$, where $(\rho_\alpha \otimes \psi_\beta)(a)$ is the infimum of quantities of the form

$$\sum_{i=1}^N \rho_\alpha(x_i) \psi_\beta(y_i)$$

such that $a = \sum_{i=1}^N x_i \otimes y_i$. The completion of $X \otimes Y$ in this topology will be denoted by $X \otimes_\pi Y$.

If $B \in \text{Bil}(X, Y)$, then B acts on $X \otimes Y$ by setting

$$\langle B, a \rangle = \sum_{i=1}^N B(x_i, y_i).$$

Since B is continuous, there exists continuous seminorms ρ on X and ψ on Y such that $|B(x, y)| \leq \rho(x)\psi(y)$ for all $x \in X$ and $y \in Y$, and so

$$|\langle B, a \rangle| \leq (\rho \otimes \psi)(a).$$

Thus B acts as a continuous linear functional on $X \otimes Y$ in the π topology.

To show that $X \otimes Y$ is a *Hausdorff* locally convex space, we fix a nonzero $a \in X \otimes Y$. Then we can write

$$a = \sum_{i=1}^N \sum_{j=1}^M a_{ij} x_i \otimes y_j,$$

where $\{x_i\}$ and $\{y_j\}$ are linearly independent, and $a_{11} = 1$. By Hahn-Banach, we can find $x^* \in X^*$ and $y^* \in Y^*$ such that $x^*(x_1) = y^*(y_1) = 1$, and $x^*(x_i) = y^*(y_j) = 0$ otherwise. But then $B(x, y) = x^*(x)y^*(y)$ is a continuous, bilinear functional, and

$$\langle B, a \rangle = 1.$$

Thus there exists an open neighborhood of the origin in the π topology not containing a , which means the π topology is Hausdorff.

If X and Y are norm spaces, then next lemma shows the projective topology gives $X \otimes Y$ the structure of a norm space.

Lemma 5.9. *Let ρ be a seminorm on X , and ψ a seminorm on Y . The seminorm $\rho \otimes \psi$ on $X \otimes Y$ is a norm if and only if ρ and ψ are norms.*

Proof. Suppose $\rho \otimes \psi$ is a norm. If $x \in X$ and $\rho(x) = 0$, then $(\rho \otimes \psi)(x \otimes y) = 0$ for any $y \in Y$. Thus $x \otimes y = 0$ for all $y \in Y$. If we fix some nonzero y , pick $y^* \in Y^*$ such that $y^*(y) = 1$, then for any $x^* \in X$, we conclude that

$$x^*(x) = x^*(x)y^*(y) = (x^* \otimes y^*)(x \otimes y) = 0.$$

Thus by Hahn-Banach, $x = 0$, and so ρ is a norm. Similarly, ψ is a norm. The converse follows because if ρ is a norm, and ψ is a norm, then the π topology on $X \otimes Y$ is induced by the seminorm $\rho \otimes \psi$, and since $X \otimes Y$ is Hausdorff, $\rho \otimes \psi$ must therefore be a norm. \square

The space $X \otimes_\pi Y$ has the universal property that it is the only complete locally convex space such that for any locally convex space Z , the space of continuous linear mappings from $X \otimes_\pi Y$ to Z are naturally isomorphic to the space $\text{Bil}(X, Y; Z)$ of continuous bilinear maps from $X \times Y$ to Z in the canonical way. In particular, $(X \otimes_\pi Y)^*$ is naturally isomorphic to $\text{Bil}(X, Y)$.

Remark. We see from this that the ε topology on $X \otimes Y$ is finer than the π topology on $X \otimes Y$, since the bilinear map $X \times Y \rightarrow X \otimes_\varepsilon Y$ is continuous, and thus the induced inclusion $X \otimes_\pi Y \rightarrow X \otimes_\varepsilon Y$ is continuous.

If $T : X_1 \rightarrow X_2$ and $S : Y_1 \rightarrow Y_2$ are linear maps, then we can simply define $(T \otimes S) : X_1 \otimes Y_1 \rightarrow X_2 \otimes Y_2$. If T and S are continuous linear maps, then $T \otimes S$ will be continuous both in the π topologies, and the ε topologies. TODO: 43.6 of Treves. Thus these maps extend to two continuous linear maps $T \widehat{\otimes}_\varepsilon S$ and $T \widehat{\otimes}_\pi S$ on the completions of these spaces.

If T and S are isomorphisms, then $T \widehat{\otimes}_\varepsilon S$ will be an isomorphism. Thus it follows that if X_0 is a linear subspace of X , and Y_0 a linear subspace of Y , then $X_0 \otimes_\varepsilon Y_0$ is embedded continuously in $X \otimes_\varepsilon Y$. Thus $X_0 \widehat{\otimes}_\varepsilon Y_0$ is a closed subspace of $X \widehat{\otimes}_\varepsilon Y$.

Remark. One can find surjective maps $T : X_1 \rightarrow X_2$ and $S : Y_1 \rightarrow Y_2$ such that $T \widehat{\otimes}_\pi S$ is *not* surjective. Similarly, if $T : X_1 \rightarrow X_2$ and $S : Y_1 \rightarrow Y_2$ are isomorphisms, it is not necessarily true that $T \widehat{\otimes}_\pi S$ is an isomorphism.

On the other hand, it is true that if $T : X_1 \rightarrow X_2$ and $S : Y_1 \rightarrow Y_2$ have dense image, then $T \widehat{\otimes}_\pi S$ will also have dense image, and will actually be surjective if X_1 and Y_1 are first countable. TODO: 43.9 of Treves.

If X and Y are norm spaces, then we have specified $X \otimes_\pi Y$ is a norm space with norm

$$\pi(a) = \inf \sum_{i=1}^N \|x_i\| \|y_i\|.$$

where the infimum is taken over expressions of $a = \sum_{i=1}^N x_i \otimes y_i$. But there is an alternate description which is often useful in this case. The space $\text{Bil}_b(X, Y)$ is a norm space, with a natural norm being the quantity $\|B\|$ such that for all $x \in X$ and $y \in Y$,

$$|B(x, y)| \leq \|B\| \|x\| \|y\|.$$

It turns out that $\pi(a)$ is precisely the smallest quantity such that $|\langle B, a \rangle| \leq \pi(a) \|B\|$ for all $B \in \text{Bil}(X, Y)$. We have an expression of π that then directly implies that $\text{Bil}(X, Y)$ is isometric to $(X \otimes_\pi Y)^*$.

Lemma 5.10. For any $a \in X \otimes Y$,

$$\pi(a) = \sup_{\|B\| \leq 1} |\langle B, a \rangle|.$$

Proof. Let $\lambda(a)$ denote the right hand side of the equation above. Given any bilinear map B , let $\|B\|_\pi$ and $\|B\|_\lambda$ denote the operator norms with respect to the two norms π and λ , viewing B as a functional on $X \otimes Y$. We claim that for any bilinear map B , we have $\|B\|_\pi = \|B\|_\lambda$. Given a continuous bilinear map B , and any $a \in X \otimes Y$, if $a = \sum x_i \otimes y_i$, then

$$|\langle B, a \rangle| \leq \sum_i |B(x_i, y_i)| \leq \|B\|_\lambda \sum_i \|x_i\| \|y_i\|.$$

Taking infima over the right hand side, we find that

$$|\langle B, a \rangle| \leq \pi(a) \|B\|_\lambda.$$

Taking suprema over all $a \in X \otimes Y$, we conclude that $\|B\|_\pi \leq \|B\|_\lambda$. This is equivalent to proving that $\lambda \leq \pi$, since by Hahn-Banach, for any $a \in X \otimes Y$, we can find a continuous bilinear map B with $\|B\|_\lambda = 1$ such that $\langle B, a \rangle = \pi(a)$, and then

$$\lambda(a) = \langle B, a \rangle \leq \|B\|_\pi \pi(a) \leq \|B\|_\lambda \pi(a) \leq \pi(a).$$

For any $x \in X$ and $y \in Y$, it follows that

$$\|x\| \|y\| = \lambda(x \otimes y) \leq \pi(x \otimes y) \leq \|x\| \|y\|.$$

Thus we have $\pi(x \otimes y) = \|x\| \|y\|$ for any $x \in X$ and $y \in Y$. But this means that for any bilinear map B ,

$$\|B\|_\lambda = \sup_{\|x\| \|y\| \leq 1} |B(x, y)| \leq \sup_{\|x\| \|y\| \leq 1} \|B\|_\pi \pi(x \otimes y) = \sup_{\|x\| \|y\| \leq 1} \|B\|_\pi \|x\| \|y\| = \|B\|_\pi.$$

A similar Hahn-Banach argument thus shows that $\pi \leq \lambda$, which gives equality. \square

Corollary 5.11. *If X and Y are norm spaces, then for any $x \in X$ and $y \in Y$,*

$$\pi(x \otimes y) = \varepsilon(x \otimes y) = \|x\| \|y\|.$$

This gives an alternate proof that $\pi = (\rho \otimes \psi)$ is a norm if ρ and ψ are norms.

If X and Y are norm spaces, then because $X \otimes_\pi Y$ is the completion of $X \otimes Y$, every element $a \in X \otimes_\pi Y$ can be written as an absolutely convergent infinite series

$$\sum_{i=1}^{\infty} x_i \otimes y_i,$$

i.e. a series such that

$$\sum_{i=1}^{\infty} \|x_i\| \|y_i\| < \infty.$$

It is simple to see from this that

$$\pi(a) \inf \left\{ \sum_{i=1}^{\infty} \|x_i\| \|y_i\| : a = \sum_{i=1}^{\infty} x_i \otimes y_i, \sum_{i=1}^{\infty} \|x_i\| \|y_i\| < \infty \right\}.$$

For any bilinear map B , we have

$$\langle B, a \rangle = \sum_{i=1}^{\infty} B(x_i, y_i).$$

and similarly, for any bounded linear map $T : X \rightarrow Y^*$,

$$\langle T, a \rangle = \sum_{i=1}^{\infty} \langle T(x_i), y_i \rangle.$$

This should be compared to $X \otimes_{\varepsilon} Y$, whose elements can certainly be written as an absolutely convergent series

$$\sum_{i=1}^{\infty} a_i$$

with $a_i \in X \otimes Y$ and with $\sum \varepsilon(a_i) < \infty$, but these infinite sums *cannot* be reduced to an absolutely convergent sum of simple tensor products like with $X \otimes_{\pi} Y$.

Remark. We can actually strengthen the absolute summability result in the π topology to obtain the following results:

- If X and Y are Banach spaces, then every element a of the open unit ball in $X \widehat{\otimes}_{\pi} Y$ can be written as

$$a = \sum_{i=1}^{\infty} \lambda_i (x_i \otimes y_i),$$

where $\{x_i\}$ and $\{y_i\}$ are sequences in the open unit ball of X and Y converging to zero, and $\sum_i |\lambda_i| < 1$.

- More generally, if X and Y are Fréchet spaces, and U and V are convex balanced open neighborhoods of the origin, then for any compact subset K_0 of the convex balanced hull of $U \otimes V$, there is a compact subset K_1 of l^1 , a sequence $\{x_n\}$ contained in U converging to zero in X , and a sequence $\{y_n\}$ converging to zero in Y such that for each $a \in U \otimes V$, there is a sequence $\{\lambda_n\}$ in K_1 such that

$$a = \sum_{n=0}^{\infty} \lambda_n x_n \otimes y_n.$$

Proofs of these results are found in Treves, Chapter 45.

- Thus if X and Y are Fréchet spaces, then every compact subset of $\widehat{X \otimes_{\pi} Y}$ is contained in the closed convex balanced hull of $K_1 \otimes K_2$ for compact subsets K_1 and K_2 of X and Y . In particular, the linear bijection from $\text{Bil}(X, Y; Z)$ to $L(\widehat{X \otimes_{\pi} Y}, Z)$ becomes an isomorphism if we equip $\text{Bil}(X, Y; Z)$ with the topology of uniform convergence on compact sets, and the latter space with the topology of compact convergence.

TODO: Chapter 44, 46 of Treves.

5.5 Nuclear Operators

An operator $T : X \rightarrow Y$ is *nuclear* if it can be written in the form

$$Tx = \sum_{i=1}^{\infty} \langle x_i^*, x \rangle y_i$$

for some $\{x_i^*\}$ in X^* and $\{y_i\}$ in Y with $\sum \|x_i^*\| \|y_i\| < \infty$, so that the series above is absolutely convergent. The nuclear norm $\|T\|_N$ of T is defined to be the infimum of $\sum \|x_i^*\| \|y_i\|$ over all possible choices of representations. The space $N(X, Y)$ of nuclear operators between spaces then becomes a Banach space. Since

$$\|Tx\| \leq \left(\sum_{i=1}^{\infty} \|x_i^*\| \|y_i\| \right) \|x\|$$

it follows that all nuclear operators are bounded, with $\|T\| \leq \|T\|_N$. Since it is also clear that finite rank operators are dense in $N(X, Y)$, equipped with the nuclear norm, it follows that all operators in $N(X, Y)$.

Similar to the class of compact operators, the property of being nuclear is closed under taking adjoints, and under composition on the left and right by bounded maps. In particular, $N(X)$ is an ideal in $B(X)$, and if H is a Hilbert space, $N(H)$ is a $*$ closed ideal in $B(H)$. In Hilbert space theory, the family of nuclear operators is important because it is the space of operators for which we can extend the notion of a *trace* of a matrix to an infinite dimensional setting.

As should be expected, we have a natural surjective map J from $X^* \otimes_\pi Y$ to $N(X, Y)$. But we cannot necessarily identify these spaces, since this map is not necessarily an isomorphism.

TODO: Section 16.2 and 16.3 of Banach Space Theory, Fabian, Habala, Hájek, Montesinos, Zizler.

5.6 The Trace

Given any Banach space X , the space $(X^* \otimes_\pi X)^*$ is naturally isomorphic to $B(X^*, X^*)$. In particular, the identity map $1 : X^* \rightarrow X^*$ corresponds to a linear functional on $X^* \otimes_\pi X$. We call this linear functional the *trace* and denote it by Tr . The reason is because for any element a of $X^* \otimes X$, if $a = \sum x_i^* \otimes x_i$, we find that

$$\text{Tr}(a) = \sum_i \text{Tr}(x_i^* \otimes x_i) = \sum_i x_i^*(x_i).$$

This agrees with the trace in the finite dimensional setting, if we identify $n \times n$ matrices with maps from \mathbf{R}^n to $(\mathbf{R}^n)^*$.

Since the finite rank operators from X to itself can naturally be identified with a dense subset of $X^* \otimes_\pi X$, it follows that we can define the trace of any finite rank operator on X , i.e. if we can write

$$Tx = \sum x_i^*(x)x_i,$$

then $\text{Tr}(T) = \sum x_i^*(x_i)$. The formulas above hint that we might be able to extend Tr to an operator on the class $N(X)$ of all nuclear operators on a Banach space. But this is *only possible* if X has the approximation property.

Theorem 5.12. *The map Tr can be defined on $N(X)$ if and only if X has the approximation property.*

Proof. TODO □

Theorem 5.13. *Suppose $T : X \rightarrow X$ is a bounded operator, and it either has finite rank, or is nuclear, and X has the approximation property. Then $\text{Tr}(T^*) = \text{Tr}(T)$.*

Theorem 5.14. *Suppose $T : X \rightarrow Y$ and $S : Y \rightarrow X$ are bounded operators, and either T has finite rank, or T and S are both nuclear, and have the approximation property. Then $\text{Tr}(T \circ S) = \text{Tr}(S \circ T)$.*

The trace functional gives us some interesting duality relations between families of operators.

Theorem 5.15. *Let X be a reflexive Banach space with the approximation property. Then $K(X)^* = N(X)$, and $N(X)^* = B(X)$, where the pairing is given for $T \in K(X) \cup B(X)$ and $S \in N(X)$ by setting*

$$\langle T, S \rangle = \text{Tr}(T \circ S).$$

Proof. TODO □

Now we move onto the trace for Hilbert spaces. We note that if T^* denotes the Hilbert space adjoint of a nuclear operator T , then $\text{Tr}(T^*) = \overline{\text{Tr}(T)}$ rather than $\text{Tr}(T^*) = \text{Tr}(T)$, given the antilinear correspondence between H and H^* .

Theorem 5.16. *If H is a separable complex Hilbert space with basis $\{e_i\}$, and $T \in N(H)$, then*

$$\text{Tr}(T) = \sum_{i=1}^{\infty} \langle T e_i, e_i \rangle.$$

Proof. Denote the right hand side by $A(T, \{e_i\})$. If T is nuclear, there are $v_i, w_i \in H$ such that

$$Tx = \sum \langle x, v_i \rangle w_i$$

with $\sum \|v_i\| \|w_i\| < \infty$. It follows that for any basis $\{e_i\}$

$$\sum_{i=1}^{\infty} |\langle T e_i, e_i \rangle| = \sum_{i=1}^{\infty} |\langle e_i, v_i \rangle| |\langle w_i, e_i \rangle| \leq \sum_{i=1}^{\infty} \|v_i\| \|w_i\| < \infty.$$

Thus $A(T, \{e_i\})$ is defined by an absolutely convergent series for any basis $\{e_i\}$, and thus is well defined and finite. Fix an orthonormal basis $\{e_i\}$. For any nuclear T , a polar decomposition allows us to write $T = V_1 D V_2$, where V_1 and V_2 are unitary, and D is a diagonal, positive-semidefinite nuclear operator with respect to the basis $\{e_i\}$. Now

$$A(D, \{e_i\}) = \sum_i \langle D e_i, e_i \rangle = \sum_i \lambda_i.$$

It follows from our calculations above that $\sum_i |\lambda_i| < \infty$. Thus we have a nuclear representation of D as

$$Dx = \sum_i \lambda_i \langle x, e_i \rangle e_i.$$

Thus

$$\text{Tr}(D) = \sum_i \lambda_i \langle e_i, e_i \rangle = A(D, \{e_i\}).$$

Now if $T = V_1 D$, i.e. $V_2 = 1$. Then

$$T^* x = D V_1^*(x) = \sum_i \langle x, V_1 \lambda_i e_i \rangle e_i = \sum_i \langle x, T e_i \rangle e_i.$$

This is again a nuclear representation, and so

$$\text{Tr}(T) = \overline{\text{Tr}(T^*)} = \overline{\sum_i \lambda_i \langle e_i, T e_i \rangle} = \sum_i \lambda_i \langle T e_i, e_i \rangle = A(T, \{e_i\}).$$

TODO GENERAL CASE. □

Theorem 5.17. *Let $T \in N(H)$ have a polar decomposition $T = UD$. Then $N(T) = N(C) = \text{Tr}(C)$.*

Proof. TODO □

5.7 Tensor Products

Like with Banach spaces, we can take tensor products of more general topological spaces. The projection and injective tensor products have their generalization here.

Recall that the projective tensor product of two Banach spaces X and Y is equipped with the norm

$$\pi(a) = \inf \left\{ \sum_i \|x_i\| \|y_i\| : a = \sum_i x_i \otimes y_i \right\}.$$

The projective tensor product $X \otimes_\pi Y$ is then a Banach space whose dual space is naturally isomorphic to $B(X, Y^*)$, or equivalently, the family of bilinear maps from X to Y^* . The following result gives the proper way to generalize the projective tensor product to general topological vector spaces, i.e. as the finest topology such that the natural inclusion map $i : X \times Y \rightarrow X \otimes Y$ is continuous.

Lemma 5.18. *Let X and Y be Banach spaces. Then a convex set $U \subset X \otimes Y$ containing the origin is a neighborhood of zero in the projective topology if and only if $i^{-1}(U) \subset X \times Y$ is a neighborhood of zero in the product topology.*

Proof. That i is continuous in the projective topology follows from the inequality

$$\pi(x \otimes y - v \otimes w) \leq \pi((x - v) \otimes y) + \pi(v \otimes (y - w)) \leq \|x - v\| \|y\| + \|v\| \|y - w\|.$$

Thus if $U \subset X \otimes Y$ is a neighborhood of zero in the projective topology, so too is $i^{-1}(U)$. Conversely, suppose $U \subset X \otimes Y$ is convex, and $i^{-1}(U)$ is a neighborhood of zero. Thus there is $\varepsilon > 0$ such that if $\|x\|, \|y\| \leq \varepsilon$, then $x \otimes y \in U$. If $\pi(a) \leq \varepsilon^2/10$, then we can write

$$a = \sum_{i=1}^n c_i (x_i \otimes y_i),$$

where $\|x_i\|, \|y_i\| \leq \varepsilon$, $c_i > 0$, and $\sum c_i \leq 1/2$. But this means that a is in the convex hull of $\{0, x_1 \otimes y_1, \dots, x_n \otimes y_n\}$, so $a \in U$. Thus U contains a ball of radius $\varepsilon^2/2$ about the origin in $X \otimes Y$, so it is a neighborhood of the origin. \square

Because of this property, given any topological vector spaces X and Y , we define the projective topology on $X \otimes Y$ to be the finest topology such $i : X \times Y \rightarrow X \otimes Y$ is continuous. Thus a convex set $U \subset X \otimes Y$ containing the origin is a neighborhood of the origin if and only if $i^{-1}(U)$ is open. We let $X \otimes_\pi Y$ be the completion of $X \times Y$ with respect to this topology.

The most useful case of this construction occurs when X and Y are locally convex spaces. If ρ is a seminorm on X , and σ is a seminorm on Y , we define a seminorm $\rho \otimes \sigma$ on $X \otimes Y$ by declaring

$$(\rho \otimes \sigma)(a) = \inf \left\{ \sum_{i=1}^n \rho(x_i) \sigma(y_i) : a = \sum_{i=1}^n x_i \otimes y_i \right\}.$$

Then $\rho \otimes \sigma$ is continuous on $X \otimes Y$, essentially because $(\rho \otimes \sigma)(x \otimes y) \leq \rho(x) \sigma(y)$. Conversely, we claim these seminorms completely specify the topology on $X \otimes Y$. Indeed, if U is a convex neighborhood of the origin, then $i^{-1}(U)$ is a neighborhood of the origin in $X \times Y$. Thus there are continuous functions ρ on X and σ on Y such that if $V_1 = \{x : \rho(x) < 1\}$, and $V_2 = \{y : \sigma(y) < 1\}$, then $i(V_1 \times V_2) \subset U$. But this means that U contains all $a \in X \otimes Y$ such that $(\rho \otimes \sigma)(a) < 1$, and thus is an open neighborhood of the origin.

We clearly see that if X and Y are Hausdorff, so is $X \otimes Y$, and if X and Y are Fréchet spaces, so is $X \otimes_\pi Y$.

Next, we consider the equicontinuous tensor product. Recall that if X and Y are Banach spaces, then $X \otimes Y$ is isomorphic to the space of all weak* to weak

Because of this property, a convex subset $U \subset X \otimes Y$ will be a neighborhood of zero if and only if $i^{-1}(U)$ is an open neighborhood of $(0, 0)$, where $i : X \times Y \rightarrow X \otimes Y$ is the natural inclusion map. Indeed,

Give two topological vector spaces X and Y , we define the projective tensor topology on $X \otimes Y$ to be the finest topology such that the

If X and Y are *locally convex spaces*, we equip $X \otimes Y$ with the topology such that for any two continuous seminorms ρ and σ on X and Y , we have a continuous seminorm $\rho \otimes_\pi \sigma$ on $X \otimes Y$ given by

$$(\rho \otimes_\pi \sigma)(a) = \inf \left\{ \sum_i \rho(x_i) \sigma(y_i) : a = \sum_i x_i \otimes y_i \right\}.$$

Chapter 6

Vector Valued Integration

Ubiquitous to analysis is the integral, defined to be $\int f(x) dx$, defined to be an average of the infinitesimal values of the function f across a certain domain. In this context, f is almost always real or complex valued. But there are many spaces in which an average can be taken. Indeed, in order to define the average of a set of values a_1, \dots, a_N , given by

$$\frac{a_1 + \dots + a_N}{N}$$

we need only that we can add the a_n , and multiply them by a scalar. Thus the natural place to generalize the integration of functions is to those which take their values in a topological vector space. In this chapter we analyze such a theory.

The weakest definition of the integral exploits the fact that the integral is linear. Because integration is the limit of finite sums, and linear functions are interchangeable with summation, for any continuous linear operator $\Lambda : X \rightarrow Y$, and function $f : \Omega \rightarrow X$, we ought to have

$$\Lambda \left(\int_{\Omega} f \right) = \int_{\Omega} (\Lambda \circ f)$$

In particular, if Λ is a linear functional, the right hand side is just a scalar-valued function, and we know how to integrate those. In fact, we can *define* the *weak integral* $\int_{\Omega} f$ such that this equation holds for any continuous linear functional Λ . In particular, if X^* separates X , then such an integral is unique, and the only question of applicability is when such an

integral exists. The conditions of the next theorem, which show that such an integral exists, are automatically satisfied if X is a Fréchet space.

Theorem 6.1. *If X is a topological vector space such that X^* separates points, and μ is a Borel probability measure on a compact Hausdorff space Ω , and $f : \Omega \rightarrow X$ is a continuous function such that the closed convex hull of $f(\Omega)$ is compact, then the weak integral exists.*

Proof. Let H be the closed convex hull of $f(\Omega)$. Given a finite family of linear functionals $L = \{\Lambda_1, \dots, \Lambda_N\}$, we consider the family E_L of all points $x \in H$ such that

$$\Lambda_n(x) = \int_{\Omega} (\Lambda_n \circ f)(x) d\mu$$

If we can prove that each E_L is non-empty, then by the compactness of H , the intersection of all such E_L will be nonempty, and this will be the required weak integral. If we define a vector y by

$$y_n = \int_{\Omega} (\Lambda_n \circ f) d\mu$$

then it suffices to show that the image of H under the map $L(x) = (\Lambda_1 x, \dots, \Lambda_N x)$ contains y . Because L is a linear map into \mathbf{C}^n , $L(H)$ is compact and convex. Thus if y was not an element of this set, we can separate y from H by a linear functional. In other words, there are constants c_1, \dots, c_N such that for any $x \in H$,

$$\sum c_n y_n < \sum c_n \Lambda_n x$$

In particular,

$$\sum c_n y_n < \sum c_n (\Lambda_n \circ f)$$

Now integrating the right hand side gives

$$\sum c_n y_n < \sum c_n y_n$$

which contradicts the fact that y was not in the convex hull. \square

Thus the integral of a continuous function is defined in a great many circumstances. TODO: ESTABLISH PROPERTIES ALA RUDIN.

Example. Convolution of functions can be realized as a vector valued integral. The normal definition

$$(f * g)(x) = \int f(x - y)g(y) dy$$

By removing the value x , can be realized as the function-valued integral

$$f * g = \int f_y g(y) dy$$

If g is integrable, then we can consider this as integration of the function f_y against the finite measure $g dy$, so provided that the map $y \mapsto f_y$ is continuous, then the weak integral exists. The weak convolution is the normal convolution, because if h is a bounded function, then since $|f| * |g|$ is integrable, $(|f| * |g|)h$ is also integrable, so

$$\int |(f * g)(x)| |h(x)| dx \leq \int (|f| * |g|)(x) h(x) dx < \infty$$

and so we may apply Fubini's theorem to conclude that

$$\int \left(\int f(x - y)g(y) dy \right) h(x) dx = \int \left(\int f(x - y)h(x) dx \right) g(y) dy$$

6.1 The Riesz Calculus

6.1.1 Vector-valued integration

We would like to define the integral of arbitrary measurable functions $f : \Omega \rightarrow X$, where (Ω, μ) is a measure space, and X is some Banach space, to be some element $\int f d\mu \in X$. This is not so easy as in the real case, as we have no canonical order through which we can carry summations.

We would like our definition to have properties that ordinary integrals have, namely

$$\Lambda \left(\int f d\mu \right) = \int (\Lambda f) d\mu$$

for every $\Lambda \in X^*$. This is certainly true of other measures, since it is true of finite sums, and the integral can be fort of as some limit of a net of sums.

We shall define a function $f : \Omega \rightarrow X$ to be *measurable* if Λf is measurable for each $\Lambda \in X^*$, where $\Lambda f = \Lambda \circ f$. This is equivalent to the fact that $(\Lambda \circ f)^{-1}(U)$ is measurable for each measurable subset U of the complex plane, and therefore that f is Borel measurable when X has the weak topology. We shall say that a measurable f is *Pettis Integrable* if there is $x \in X$ for which

$$\Lambda x = \int (\Lambda f) d\mu$$

for all $\Lambda \in X^*$. We say x is the integral of f , and denote x by $\int f d\mu$. It is clear that x is unique, for if y also has the property, then $x - y$ is annihilated by all linear maps, hence $x - y = 0$.

Theorem 6.2. *Suppose (Ω, μ) is a compact measure space with a positive Borel measure, $f : \Omega \rightarrow X$ is a continuous map into a Banach space, and $\overline{\text{co}}(f(\Omega))$ is compact in X , then f is integrable, and $\int f d\mu \in \overline{\text{co}}(f(\Omega))$.*

Proof. Assume, without loss of generality, that μ is a probability measure. Let $H = \text{co}(f(Q))$. For a finite set L is a finite set of functionals, let

$$E_L = \left\{ x \in \overline{H} : \Lambda_i(x) = \int (\Lambda_i f) d\mu \right\}$$

Then $E_L \cap E_{L'} = E_{L \cup L'}$, and each E_L is compact, and therefore has the finite intersection property. If we can show that E_L is non-empty for each L , then $\bigcap E_L$ is non-empty, and $\int f d\mu$ exists. Given L , fix an ordering $(\Lambda_1, \dots, \Lambda_n)$, which defines a function from X to \mathbf{R}^n , and consider $m = (m_1, \dots, m_n)$, where

$$m_i = \int (\Lambda_i f) d\mu$$

We shall show that m is in the convex hull of $(L \circ f)(\Omega)$. If m were not in the hull, then, since $\{m\}$ is a convex set, there is a linear functional which separates m and the convex hull of $(L \circ f)(\Omega)$, and since we know the structure of linear functionals on \mathbf{R}^n , there would be $c_1, \dots, c_n \in \mathbf{R}$ for which

$$\sum c_i v_i < \sum c_i m_i$$

whenever $v = (v_1, \dots, v_n)$ is in the hull. But then

$$\sum c_i [(\Lambda_i f)(\omega)] < \sum c_i m_i$$

and integrating,

$$\sum c_i m_i = \sum c_i \int (\Lambda_i f) < \sum c_i m_i$$

Hence m is in the convex hull. Since L is linear, $m = Ly$ for some $y \in H$. At this y , we have

$$\Lambda_i y = m_i = \int (\Lambda_i f) d\mu$$

so $y \in E_L$. Thus $\int f d\mu$ exists, and it lies in $\overline{\text{co}}(f(\Omega))$. \square

This theorem may be generalized to arbitrary complex valued measures by Jordan decomposition.

Theorem 6.3. *If X is a Banach space, $K \subset X$ is compact, and $\overline{H} = \overline{\text{co}}(K)$, then for each $x \in \overline{H}$ there is a regular Borel probability measure μ for which $x = \int \text{id}_K d\mu$.*

Proof. The Riesz representation theorem identifies $C(K)^*$ with the space R of all Borel probability measures on K . Define $\phi : C(K)^* \rightarrow X$ by $\phi(\mu) = \int \text{id}_K d\mu$. The theorem says that $\phi(R) = \overline{H}$. Certainly $K \subset \phi(R)$, for if δ_x is the unit measure at $x \in K$, then $\phi(\delta_x) = x$, for $\Lambda x = \int \Lambda d\delta_x$. Since R is convex, $\phi(R)$ is convex, and we know from the last theorem that it is a subset of \overline{H} . Thus all we need verify is that $\phi(R)$ is closed. This is a consequence of the fact that R is weak * compact in $C(K)^*$, and ϕ is weak * continuous into the weak topology on X , so $\phi(R)$ is weakly closed, and all weakly closed sets are strongly closed.

To see that R is weak * compact, notice that each probability measure has unit variation, and thus lies within the unit ball of $C(K)^*$, which is weak * compact. For $f \in C(K)^*$, let $E_f = \{\mu : \int f d\mu \geq 0\}$. Then each E_f is weak * closed, since the map $f \mapsto \int f d\mu$ is weak * continuous. Hence $\bigcap E_f$ is weak * closed. Similarly, the set $E = \{\mu : \int 1 d\mu = 1\}$ is weak * closed, and $E \cap \bigcap E_f = R$ is therefore weak * closed.

It is sufficient to show ϕ is weak * continuous at the origin. X has a weak subbasis of neighbourhoods at the origin of the form

$$W = \{x \in X : |\Lambda(x)| < r\}$$

for $r > 0$, $\Lambda \in X^*$. Thus we must verify that the set of μ for which $|\int \Lambda d\mu| < r$ is weak * open. But $\Lambda|_K \in C(K)$, so this set is open almost by definition. Thus ϕ is weak * continuous. \square

Theorem 6.4. *If Ω is a compact Hausdorff space with a positive Borel measure μ , X is a Banach space, and $f : \Omega \rightarrow X$ is continuous, then*

$$\left\| \int f d\mu \right\| \leq \int \|f\| d\mu$$

Proof. For each $\Lambda \in X^*$,

$$\left| \Lambda \left(\int f d\mu \right) \right| = \left| \int \Lambda f d\mu \right| \leq \int |\Lambda f| d\mu \leq \|\Lambda\| \int |f| d\mu$$

If Λ is chosen (by the Hahn Banach theorem) such that $\Lambda(\int f d\mu) = \|\int f d\mu\|$, and such that $\|\Lambda\| = 1$, then we obtain the needed inequality. \square

If A is a Banach algebra, then $\int f d\mu$ has an additional property, namely, for each $M \in A$,

$$M \int f d\mu = \int M f d\mu \quad \left(\int f d\mu \right) M = \int f M d\mu$$

This follows since multiplication on the left and right by x is a bounded linear function. If we let $L : N \mapsto MN$ be the left multiplication operator, and fix $\Lambda \in X^*$, then

$$\Lambda \left(M \left(\int f d\mu \right) \right) = (\Lambda \circ L) \left(\int f d\mu \right) = \int (\Lambda \circ L) f d\mu = \int \Lambda(Mf) d\mu$$

the right case is similar.

A *weakly analytic function* is $f : \mathbf{C} \rightarrow A$ for which $\langle \phi, f \rangle$ is analytic for any choice of $\phi \in A^*$. It is clear that all strongly analytic functions are weakly analytic, which follows because

$$\lim_{w \rightarrow 0} \phi \left(\frac{f(z+w) - f(z)}{w} \right) = \phi \left(\lim_{w \rightarrow 0} \frac{f(z+w) - f(z)}{w} \right)$$

For fun, we shall also prove that all weakly analytic functions are strongly analytic.

Theorem 6.5. *Every weakly analytic function $f : D \rightarrow X$ is strongly analytic.*

Proof. Fix $\phi \in X^*$. Consider a particular contour winding counterclockwise around a point w in the domain, which is at least a unit distance away from w at any point on the contour. If $h, k \in \mathbf{C}$ are small enough that $w+h$ and $w+k$ are contained within the contour, then by the Cauchy integral theorem,

$$\begin{aligned} & \phi \left(\frac{1}{h-k} \left[\frac{f(w+h) - f(w)}{h} - \frac{f(w+k) - f(w)}{k} \right] \right) \\ &= \phi \left(\frac{f(w)}{hk} + \frac{f(w+h)}{(h-k)h} - \frac{f(w+k)}{(h-k)k} \right) \\ &= \frac{1}{2\pi i} \int_C \frac{\phi[f(z)] dz}{[z - (w+h)][z - (w+k)][z - w]} \end{aligned}$$

Find δ such that if $\|h\| < \delta$, the distance between any point on C and $w+h$ is greater than $1/2$. Then, if M is the length of C , and K is the supremum of f on C , then

$$\left| \frac{1}{2\pi i} \int_C \frac{\phi[f(z)] dz}{[z - (w+h)][z - (w+k)][z - w]} \right| \leq \frac{4MK}{2\pi} \|\phi\| = \frac{2MK}{\pi} \|\phi\|$$

Applying the Banach Steinhaus theorem (on X^* , viewing elements of X as elements of X^{**}), we conclude that for all h, k sufficiently small, there exists K such that

$$\left| \frac{f(w+h) - f(w)}{h} - \frac{f(w+k) - f(w)}{k} \right| \leq K|h-k|$$

By the completeness of X , the quotients of h and k converge to a well defined quantity as $h-k$ converges to zero. \square

Part II

Advanced Operator Theory

Chapter 7

Banach Algebras

In this chapter, we develop the machinery to study the various classes of bounded operators which occur when classifying transformations on a space. To do this, we employ tools from abstract algebra. Recall that an algebra over a field k is a (not necessarily unital) ring A together with a fixed embedding of k into A , which gives A a vector space structure. A consistent norm attached to an algebra is a nice situation to study operators over a Banach space. What's more, the general theory gives light to many other circumstances which would not have been apparent were we just analyzing concrete operators. We shall use capital letters, like M and N , to denote abstract elements of these algebras, and we denote algebras by capital letters near the beginning of the alphabet, such as A or B . A *Banach Algebra* is a Banach space A which is also an algebra, and satisfies $\|MN\| \leq \|M\|\|N\|$ for all $M, N \in A$. A *unital Banach Algebra* is a Banach algebra with an identity $1 \neq 0$, which we will assume also satisfies $\|1\| = 1$. Thus multiplication is a continuous operation, and the norm is normalized to give the multiplicative identity unit norm. We shall pretty much only consider Banach algebras over the complex numbers, because here we can apply the unique properties of complex analysis.

Example. Let X be a locally compact topological space. Then the space $C_b(X)$ of continuous, bounded functions on X forms a unital commutative Banach algebra under the pointwise product, and equipped with the L^∞ norm. The space $C_0(X)$ of continuous functions vanishing at infinity forms a subalgebra of $C_b(X)$, and is unital precisely when X is compact, in which case $C_0(X) = C_b(X) = C(X)$. Regardless, we can add an identity by considering the family of

all functions of the form

$$C_0(X)^\# = \{\lambda + f : \lambda \in \mathbf{C}, f \in C_0(X)\},$$

which can be viewed as the space of all continuous functions which converge to a common value at ∞ , which can thus be naturally identified with $C(X \cup \{\infty\})$, where $X \cup \{\infty\}$ is the one point compactification of X .

As a simple example, if $X = \{x_1, \dots, x_n\}$ is a discrete topological space, then $C(X) \cong \mathbf{C}^n$, where the right hand side is a Banach algebra if we equip it with the standard norm, and the pointwise product, since the Cauchy-Schwartz inequality then tells us that $\|xy\| \leq \|x\|\|y\|$ for all $x, y \in \mathbf{C}^n$.

Example. The space $L^\infty(X)$ of essentially bounded functions on a measure space X is a Banach algebra, and it is unital except in the trivial case where $|X| = 0$, in which case $L^\infty(X) = 0$.

Example. If Ω is a compact set in \mathbf{C} , then we define $A(\Omega)$ to be the subset of $C(\Omega)$ consisting of all functions which are analytic on the interior of Ω . Since uniform convergence preserves holomorphicity, $A(\Omega)$ is a closed subalgebra of $C(\Omega)$, and is therefore a Banach algebra. $A(\mathbf{D})$ is known as the disk algebra.

Example. Let X be a Banach space. Then X has the structure of a somewhat trivial, commutative Banach algebra if we define $x_1 x_2 = 0$ for any $x_1, x_2 \in X$. This is often a useful family of spaces to construct counterexamples, or to show why certain assumptions are necessary in Banach algebra theory.

A Banach algebra A is generated by a set $S \subset A$ if there is no proper closed subalgebra of A containing S . In this language, the Stone-Weierstrass theorem says that, for any locally compact Hausdorff space X , a family of functions $S \subset C_0(X)$ generates $C_0(X)$ if and only if S separates all points in X , S has no common zero set in X , and if we are working with complex-valued functions, S is closed under conjugation.

Example. Let G be a locally compact group, with Haar measure μ , and consider the space of functions $L^1(G)$, where multiplication is convolution,

$$(f * g)(x) = \int f(y)g(y^{-1}x)d\mu(y)$$

One can then verify that

$$\|f * g\|_{L^1(G)} \leq \|f\|_{L^1(G)}\|g\|_{L^1(G)}.$$

Thus $L^1(G)$ is a Banach algebra, commutative when G is commutative. It does not always possess a unit, e.g. $L^1(\mathbf{R})$ is non-unital, but $L^1(\mathbf{Z})$ is unital. But we can always enlarge the space so it becomes a unital Banach algebra. Let $M(G)$ be the space of complex-valued finite Borel measures on G , and define convolution on $M(G)$ by letting

$$\int f d(\eta * \nu) = \int \int f(xy) d\eta(x) d\nu(y),$$

then $M(G)$ forms a unital Banach algebra, and the Dirac delta function δ_0 at the identity element of G is then a unit for $M(G)$. Thus one can consider the set

$$L^1(G)^\# = \{\delta_0 + f : f \in L^1(G)\},$$

which is the smallest unital Banach algebra containing $L^1(G)$ in $M(G)$.

The space $M(\mathbf{Z}) = L^1(\mathbf{Z})$ is a fairly concrete example. It can be taken as the space of integer valued sequences $c = \{c(n)\}$ (where $\sum |c(n)| < \infty$), with convolution

$$(a * b)(n) = \sum_{k \in \mathbf{Z}} a(k)b(n - k)$$

The Dirac delta function here is just the sequence δ_0 , where

$$\delta_i(k) = \begin{cases} 1 & k = i \\ 0 & \text{elsewise} \end{cases}$$

Since $\delta_i = (\delta^1)^i$, $L^1(\mathbf{Z})$ is generated by δ^1 and it's inverse.

One of the prime reasons to study Banach algebras is to study spaces of operators on a Banach space, and this is our primary example of a non-commutative Banach algebra.

Example. Let E be a Banach space. The space $B(E)$ of all bounded linear operators from E to itself is a Banach algebra with respect to the operator norm. It is a unital algebra, since it possesses the identity operator. The subset $K(E)$ of compact linear operators is a closed (double-sided) ideal of $B(E)$, and so is also a Banach algebra. $K(E)$ is unital if and only if E is finite dimensional.

Really, all that distinguishes a Banach space from a Banach algebra is a continuous multiplication structure, modulo the norm we use to define the topology of the space.

Proposition 7.1. *Let X be a Banach space equipped with a continuous multiplication structure. Then there is an equivalent norm on X which makes the space into a Banach algebra.*

Proof. Embed X in $B(X)$ by defining $T_M(N) = MN$ (since multiplication on the right is continuous, T_M truly is in $B(X)$ rather than just being a linear map). If $M_i \rightarrow M$, and $T_{M_i} \rightarrow T$, then we claim $T_M = T$. Indeed, since multiplication is continuous on the left,

$$T(N) = \lim_{i \rightarrow \infty} T_{M_i}(N) = \lim_{i \rightarrow \infty} M_i N = MN = T_M(N).$$

Thus the closed graph theorem implies that $M \rightarrow T_M$ is a continuous embedding of X in $B(X)$. If we define a norm $\|\cdot\|_A$ on X by setting $\|M\|_A = \|T_M\|$, then it follows that $\|M\|_A \sim \|M\|$, and $\|MN\|_A \leq \|M\|_A \|N\|_A$, so X has a Banach algebra structure with the norm $\|\cdot\|_A$. \square

The class of non-unital Banach algebras is not often that different from the class of unital Banach algebras. If A is a Banach algebra without unit, then we can always consider its unitization

$$A^\# = \{x + \lambda : x \in A, \lambda \in K\}$$

which will also be a Banach algebra by setting

$$(x_1 + \lambda_1)(x_2 + \lambda_2) = (x_1 x_2 + \lambda_1 x_2 + \lambda_2 x_1) + \lambda_1 \lambda_2$$

and defining

$$\|x + \lambda\| = \|x\| + |\lambda|.$$

A statement is often true about A if and only if it is true about $A^\#$, so that it suffices to solely study unital Banach algebras.

As we saw in the examples above, if $A = C_0(X)$, then we can identify $A^\#$ with $C(X \cup \{\infty\})$, where $X \cup \{\infty\}$ is the one-point compactification of X . There is a general school of Banach algebra theory known as *non commutative topology*, which studies Banach algebras A heuristically as if they were rings of continuous functions on some ‘non-commutative space’. Thus one can think of the unitization of a non-unital algebra as the ‘one-point compactification’ of this underlying non commutative space.

7.1 Involutions

An *involution* on a Banach algebra A is an antilinear map $M \mapsto M^*$, which satisfies

$$M^{**} = M \quad (MN)^* = N^*M^*.$$

One can think of an involution as the generalization of the conjugation operator $z \mapsto \bar{z}$ on \mathbf{C} , or of taking the adjoint of an operator on a Hilbert space. A *Banach $*$ Algebra* is a Banach algebra with a fixed involution. A *C^* algebra* is a Banach $*$ algebra A which satisfies

$$\|M^*M\| = \|M\|^2$$

for all $M \in A$.

An arbitrary involution on a Banach algebra can be rather discontinuous, which makes the general study of Banach $*$ algebras not too interesting. But most involutions in Banach $*$ algebra theory turn out to be continuous, in particular, often being isometries, i.e. satisfying $\|M^*\| = \|M\|$. This is true of any C^* algebra A , since if $M \in A$, then

$$\|M\|^2 = \|M^*M\| \leq \|M^*\| \|M\|$$

implies $\|M\| \leq \|M^*\|$, and

$$\|M^*\|^2 = \|MM^*\| \leq \|M^*\| \|M\|$$

implies $\|M^*\| \leq \|M\|$. The next result (a curiosity that can be ignored on a first reading) shows that any involution on a commutative, semisimple Banach algebra is continuous (an algebra A is semisimple if the intersection of all maximal ideals is trivial).

Proposition 7.2. *Let A be a commutative, semisimple Banach algebra. Then every involution on A is continuous.*

Proof. We rely on a fact (to be proved later), that every algebra homomorphism $\phi : A \rightarrow K$ is *automatically continuous*. The semisimplicity of A implies that for any $M_1, M_2 \in A$, $M_1 = M_2$ if and only if for every such algebra homomorphism $\phi : A \rightarrow K$, $\phi(M_1) = \phi(M_2)$. Now if $T : A \rightarrow A$ is an involution on A , and $\phi : A \rightarrow K$ is a homomorphism, then $\overline{\phi \circ T} : A \rightarrow K$

is also an algebra homomorphism, and thus continuous. Thus if $M_i \rightarrow M$, and $TM_i \rightarrow N$, then the continuity of $\overline{\phi \circ T}$ implies that

$$\overline{\phi(TM)} = \overline{\phi(N)},$$

i.e. $\phi(TM) = \phi(N)$. Thus $TM - N$ is in the kernel of every character ϕ . Since A is semisimple, this implies that $TM = N$. Thus by the closed graph theorem, T is continuous. \square

Remark. A similar proof shows that every homomorphism $T : A \rightarrow B$ from a Banach algebra A into a semisimple commutative Banach algebra B is continuous.

Example. Let H be a Hilbert space. Then for any bounded operator $T : H \rightarrow H$, we define the adjoint operator $T^* : H \rightarrow H$ by the equation

$$\langle Tx, y \rangle = \langle x, T^*y \rangle.$$

Now if $\|x\|, \|y\| \leq 1$, then

$$|\langle T^*Tx, y \rangle| = |\langle Tx, Ty \rangle| \leq \|T\|^2$$

and this is attained, for if there are $\|x_i\| \leq 1$ such that $\|Tx_i\| \rightarrow \|T\|$, then

$$\langle T^*Tx_i, x_i \rangle = \|Tx_i\|^2 \rightarrow \|T\|^2.$$

Thus $\|T^*T\| = \|T\|^2$, and so $B(H)$ is a C^* algebra. If we are working over \mathbf{C}^n , then each element of $B(\mathbf{C}^n)$ can be expressed as a matrix in $M_n(\mathbf{C})$, and the involution in $B(\mathbf{C}^n)$ is then equivalent to taking the complex transpose on sets of matrices, which gives a finite dimensional example. In particular, $M_n(\mathbf{C})$ is also a C^* algebra.

Example. Other examples of C^* algebras can be obtained by taking closed involutive subalgebras of $B(H)$. For instance, the algebra $K(H)$ of compact operators on a Hilbert space forms a C^* algebra. Another example, given a family of operators $S \subset B(H)$, is the space $C^*(S)$, which is the smallest closed involutive unital subalgebra of $B(H)$ containing S . As a special case, for an operator $T \in B(H)$, is the algebra $C^*(T)$, which can be seen as the closure of non-commutative polynomial expressions in T and T^* .

Example. The pointwise conjugation map $f \mapsto \bar{f}$ is an involution on $L^\infty(X)$, and for any $f \in L^\infty(X)$,

$$\|f\bar{f}\|_\infty = \| |f|^2 \|_\infty = \|f\|_\infty^2.$$

Thus $L^\infty(X)$ is a C^* algebra. Similarly, $C_0(X)$ and $C_b(X)$ are C^* algebras with the same involution. The central result of the study of commutative C^* algebras will show that all such algebras are isometric to $C_0(X)$ for some X .

Example. For $f \in A(\mathbf{D})$, if we define $f^*(z) = \overline{f(\bar{z})}$, then $*$ is an isometric involution on $A(\mathbf{D})$. But $A(\mathbf{D})$ is not a C^* algebra with this involution. To show this, let $f(z) = e^{iz}$. Then

$$(ff^*)(z) = e^{iz}\overline{e^{i\bar{z}}} = e^{iz}e^{-iz} = 1$$

Thus $\|ff^*\|_\infty = 1$, yet $f(-i) = f^*(i) = e > 1$, so

$$\|f\|_\infty\|f^*\|_\infty > \|ff^*\|_\infty.$$

Example. For any locally compact group G , the convolution algebra $L^1(G)$ has an involution $f^*(g) = \overline{f(g^{-1})}$. It also has the involution $\bar{f}(g) = \overline{f(g)}$. The first one turns out to be much more important to the theory of harmonic analysis on such groups. But neither give $L^1(G)$ the structure of a C^* algebra. As a characteristic example, if $G = \mathbf{Z}$, if $f = \delta_1 + \delta_0 - \delta_{-1}$, then

$$\bar{f} * f = f * f = \delta_2 + 2\delta_1 - \delta_0 - 2\delta_{-1} + \delta_{-2}$$

and

$$f * f^* = -\delta_2 + 3\delta_0 - \delta_{-2}.$$

Thus $\|f\|_{L^1(\mathbf{Z})} = 3$, whereas $\|\bar{f} * f\|_{L^1(\mathbf{Z})} = 7$ and $\|f * f^*\|_{L^1(\mathbf{Z})} = 5$, and neither of these quantities are equal to $\|f\|_{L^1(\mathbf{Z})}^2 = 9$. Similar examples can be constructed on general locally compact groups by using bump functions.

The next result is clearly not true in an arbitrary non-unital Banach algebra (e.g. if $MN = 0$ for all M and N).

Proposition 7.3. Let A be a C^* algebra. Then for any $M \in A$,

$$\|M\| = \sup\{\|MN\| : \|N\| \leq 1\} = \sup\{\|NM\| : \|N\| \leq 1\}.$$

Proof. If $N = M^* \|M\|^{-1}$, $\|N\| = 1$, and

$$\|MN\| = \|MM^* \|M\|^{-1}\| = \|M\|$$

Thus the suprema on the right is greater than or equal to $\|M\|$. But if $\|N\| \leq 1$, then

$$\|MN\| \leq \|M\| \|N\| \leq \|M\|$$

so the suprema is also less than or equal to $\|M\|$. \square

It follows that we may isometrically embed any C^* -algebra A into $B(A)$, by either considering the left or right multiplications. This is known as the *left* or *right regular representation*. Thus if A is a C^* algebra without identity, then we may embed A in $B(A)$, and then consider the smallest closed C^* -subalgebra of $B(A)$ which contains A and the identity. The general representation theory of C^* algebras, to be returned to at a later time. In particular, we will learn about the Gelfand Naimark Segal theorem, which gives rise to a universal representation of A as a subalgebra of operators on a Hilbert space.

Given a non-unital Banach $*$ algebra A , there is a natural involution on $A^\#$ obtain by defining

$$(\lambda + M)^* = \overline{\lambda} + M^*$$

If A is a C^* algebra, so is $A^\#$, provided that we give it the norm

$$\|\lambda + M\| = \sup\{\|(M + \lambda)N\| : N \in A, \|N\| \leq 1\},$$

i.e. the norm of $\lambda + M$ is the operator norm of $\lambda + M$ obtained by embedding $A^\#$ in $B(A)$ by the left regular representation. The above proposition verifies that the embedding of A in $A^\#$ is an isometry under this norm.

The theory of C^* algebras is closely related to operator theory. The Gelfand Naimark Segal construction shows that all C^* algebras are isometric to some C^* subalgebra of bounded operators on a Hilbert space. Thus it makes sense to extend terminology from Hilbert space theory to the C^* domain. We say $M \in A$ is *self-adjoint* or *hermitian* if $M^* = M$. The set of all such elements forms a real subalgebra of A , analogous to the inclusion of the real numbers in the complex numbers. Here is a result which provides further evidence that this analogy is apt.

Proposition 7.4. *In any Banach $*$ algebra A , there is a unique way to write any $M \in A$ as $M = T + iS$, where T and S are self-adjoint elements of A .*

Proof. Write

$$T = \frac{M + M^*}{2} \quad S = \frac{M - M^*}{2i}$$

Then $T + iS = M$, and they are trivially verified to be self-adjoint. Now suppose $M = N + iL$, where N and L are self-adjoint. Then

$$0 = (N - T) + i(L - S)$$

Taking adjoints on both sides thus gives

$$(N - T) + i(L - S) = (N - T) - i(L - S)$$

And so $i(L - S) = -i(L - S)$, which can only occur when $L - S = 0$. But then $N - T = 0$ also. \square

An element M of a Banach $*$ algebra is *normal* if

$$M^*M = MM^*$$

The importance of this property results because if M is normal, then the smallest involutive subalgebra of A containing M will be commutative. An element M of a Banach $*$ algebra is *unitary* if

$$MM^* = M^*M = 1,$$

and the set of all such elements forms a closed subgroup $U(A)$ of $GL(A)$. A *projection* in a Banach $*$ algebra is an element P such that $P^2 = P$.

Chapter 8

Basic Spectral Theory of Banach Algebras

We shall begin our study into Banach algebras by analyzing criteria for invertibility, which coincides with the spectral theory of these algebras. For obvious reasons, we restrict our attention to unital algebras, though one can extend all concepts involved to a non-unital algebra A by embedding A in $A^\#$. The set of all units in a unital algebra A will be denoted $GL(A)$, and called the general linear group of A . The *spectrum* and *resolvent* of an element M of a Banach algebra A are defined respectively as

$$\sigma_A(M) = \{\lambda \in \mathbf{C} : \lambda - M \notin GL(A)\}$$

and

$$\rho_A(M) = \{\lambda \in \mathbf{C} : \lambda - M \in GL(A)\}$$

The resolvent is the complement of the spectrum. When the underlying algebra is canonical, we just use $\sigma(M)$ and $\rho(M)$ to denote the spectrum.

Example. Let X be a compact topological space, and consider $f \in C(X)$. Then $\sigma(f) = f(X)$, because the function

$$\frac{1}{\lambda - f(x)}$$

is well defined, bounded, and continuous if and only if $\lambda \notin f(X)$. If Ω is a domain in \mathbf{C} , then $\sigma_{A(\Omega)}(f) = \sigma_{C(\Omega)}(f)$, since under the assumptions of this example, the function $(\lambda - f(x))^{-1}$ will also be an analytic function. Similarly,

if X is a measure space, and $f \in L^\infty(X)$, then $\sigma(f) = \text{ess supp}(f)$, the essential support of f .

Example. Consider the algebra of $n \times n$ matrices M_n . An $n \times n$ matrix is invertible if and only if it is injective, so for an $n \times n$ matrix M , $\sigma(M)$ is precisely the set of eigenvalues of M . On the other hand, in a Banach space E , it is no longer true that a bounded operator $T : E \rightarrow E$ is invertible if and only if it is injective. Thus the point spectra $\sigma_p(T)$ of eigenvalues for T is a proper subset of the spectrum $\sigma(T)$.

The next lemma is incredibly important, and is an extension of the power series formula

$$\frac{1}{1-z} = \sum_{k=0}^{\infty} z^k$$

whose conclusion relies solely on the product and addition structure on the complex numbers, which all Banach algebras possess.

Lemma 8.1 (Neumann Series). *Let A be a Banach algebra. If $\|M\| < 1$, then $1 - M \in GL(A)$, and*

$$(1 - M)^{-1} = \sum_{k=0}^{\infty} M^k.$$

Proof. The right side converges absolutely by the comparison test, since $\|M^k\| \leq \|M\|^k$, and A is complete. This justifies the manipulation

$$(1 - M) \sum_{k=0}^{\infty} M^k = \sum_{k=0}^{\infty} (1 - M)M^k = \sum_{k=0}^{\infty} M^k - M^{k+1} = \lim_{n \rightarrow \infty} 1 - M^{n+1}$$

As $n \rightarrow \infty$, $M^{n+1} \rightarrow 0$, so the limit above tends to one. But $(1 - M)$ commutes with $\sum_{k=0}^{\infty} M^k$ (work with limits), since $\sum_{k=0}^{\infty} M^k$ is both a left and right inverse for $1 - M$. \square

Corollary 8.2. *Let A be a Banach algebra. If $M \in A$ and $\|1 - M\| < 1$, then $M \in GL(A)$, and*

$$M^{-1} = \sum_{k=0}^{\infty} (1 - M)^k$$

Corollary 8.3. *For any Banach algebra A , $GL(A)$ is an open subset of A .*

Proof. If $M \in GL(A)$, and if $\|M - N\| < 1/\|M^{-1}\|$, then

$$\|1 - M^{-1}N\| \leq \|M^{-1}\|\|M - N\| < 1$$

so $M^{-1}N \in GL(A)$, and thus $N \in GL(A)$. \square

Corollary 8.4. $\sigma(M)$ is a closed and bounded subset of \mathbf{C} , and $\rho(M)$ is open

Proof. The map $f : \lambda \mapsto \lambda - M$ is a continuous operation, for

$$\|(\lambda - M) - (\mu - M)\| = \|\lambda - \mu\| = |\lambda - \mu|$$

Since $GL(A)$ is open, $f^{-1}(GL(A)) = \rho(M)$ is open, hence $\sigma(M)$ is closed. If $|\lambda| > \|M\|$, then $\|M/\lambda\| < 1$, so $(1 - M/\lambda) \in GL(A)$, which means $\lambda - M$ is also invertible. Thus $\sigma(A)$ is closed and bounded, hence compact. \square

If we define the *spectral radius* $r(M)$ to be the maximum modulus of an element of $\sigma(M)$, then the last corollary proves that $r(M) \leq \|M\|$, though we need not have equality here (take a trivial Banach algebra X and equip it with a unit, in which it is then true that $\sigma(x) = \{0\}$ for each $x \in X$).

We shall see that the spectra of complex Banach algebras are never empty. This is why we mainly study complex algebras, rather than real algebras; there are even finite dimensional real operators with empty spectra.

Example. Consider the matrix

$$M = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

as an element of the Banach algebra $M_2(\mathbf{R})$. The characteristic polynomial is calculated to be $\lambda^2 + 1$, so the matrix has no eigenvalues in the real numbers, and correspondingly, $\sigma(M) = \emptyset$. Over $M_2(\mathbf{C})$, we find $\sigma(M) = \{i, -i\}$, so the spectrum is non-empty in the complex extension of the Banach algebra.

Lemma 8.5. Inversion in an operator algebra A is continuous.

Proof. Let (M_n) be a sequence in $GL(A)$ converging to an invertible element M . Then, by continuity, $M_n M^{-1} \rightarrow 1$. If $\|1 - M_n M^{-1}\| < 1/2$, then

$$M_n^{-1} M = (M^{-1} M_n)^{-1} = \sum_{k=0}^{\infty} (1 - M^{-1} M_n)^k$$

It follows that

$$\begin{aligned}\|M_n^{-1}\| &\leq \|M^{-1}\| \|M_n^{-1}M\| \leq \|M^{-1}\| \sum_{k=0}^{\infty} \|(1 - M^{-1}M_n)^k\| \\ &\leq \|M^{-1}\| \sum 2^{-k} = 2\|M^{-1}\|\end{aligned}$$

Finally, we obtain convergence of inverses,

$$\|M_n^{-1} - M^{-1}\| = \|M_n^{-1}(M - M_n)M^{-1}\| \leq \|M_n^{-1}\| \|M - M_n\| \|M^{-1}\|$$

which tends to zero, since the first and third values are bounded, and the second converges to zero. Thus inversion is continuous. \square

The invertible elements $GL(A)$ cannot form a closed set of A , for A is path-connected, so there is a sequence of invertible elements x_i which converge to a non-invertible element. Fortunately, Banach algebras have a way of telling us when things are about to go wrong; the norm of the operator blows up. If A was an algebra of operators on a Banach space, one could prove this result from the uniform boundedness principle, and despite the fact we could prove the general result by embedding any Banach algebra into a space of operators of this form by taking an equivalent norm, we work more abstractly.

Lemma 8.6. *Let A be a Banach algebra containing a convergent sequence $M_i \rightarrow M$, such that $M_i \in GL(A)$ for each i , and $M \notin GL(A)$. Then $\|M_i^{-1}\| \rightarrow \infty$.*

Proof. If $\|M_n^{-1}\| \leq C$ for all n , then

$$\|1 - M_n^{-1}M\| \leq \|M_n^{-1}\| \|M_n - M\| \leq C\|M_n - M\|.$$

If we choose n large enough that $\|M_n - M\| < 1/C$, then $\|1 - M_n^{-1}M\| < 1$, which means $M_n^{-1}M \in GL(A)$, and thus $M \in GL(A)$. \square

Theorem 8.7. *If B is a closed subalgebra of A , and $M \in GL(B)$, then the entire connected component of M in $B \cap GL(A)$ is contained in $GL(B)$.*

Proof. $GL(A)$ is open, so $B \cap GL(A)$ is open in B . So too is $GL(B)$. If $M_n \rightarrow M$, with $M_n \in GL(B)$, and $M \in GL(A)$, then $\|M_n^{-1}\| \rightarrow \|M^{-1}\| < \infty$, so by the last lemma, M must be invertible in B . Thus we have argued that $GL(B)$ is a closed subset of $B \cap GL(A)$. But it is also open, and therefore must be a union of connected components of $B \cap GL(A)$. \square

Corollary 8.8. *If B is a closed subalgebra of A , then $\sigma_B(M)$ is obtained from $\sigma_A(M)$ by adding certain components of $\rho_A(M)$.*

Corollary 8.9. *If $A \subset B$ are algebras, and $\sigma_B(M) \subset \mathbf{R}$, then $\sigma_A(M) = \sigma_B(M)$.*

Proof. $\sigma_B(M)$ is a bounded subset of \mathbf{R} , so $\rho_B(M)$ is connected in \mathbf{C} . Hence $\sigma_A(M) = \sigma_B(M)$, since $\sigma_A(M) \neq \mathbf{C}$, and if we added any more points to the spectrum we would have to add the entire component, which would have to be all of $\rho_B(M)$. \square

8.1 Resolvents

The fundamental theorem of spectral theory relies on heavy complex analysis, hence its restricted application to Banach algebras over the complex numbers. Define the resolvent of M , defined on $\rho(M)$ by

$$R(z; M) = (z - M)^{-1}$$

Fixing M , we obtain a function $R : \rho(M) \rightarrow A$. Formally speaking, we should expect R to be an analytic function with derivative $-(z - M)^{-2}$. This turns out to be the case.

Lemma 8.10. *$R : \rho(M) \rightarrow A$ is analytic, in the sense that*

$$R'(z) = \lim_{w \rightarrow 0} \frac{R(z + w) - R(z)}{w}$$

is a well defined, convergent limit for all $z \in \rho(M)$.

Proof. The proof is a pure computation.

$$\begin{aligned} & \lim_{w \rightarrow 0} \frac{R(z + w, M) - R(z, M)}{w} \\ &= \lim_{w \rightarrow 0} \frac{(z + w - M)^{-1} - (z - M)^{-1}}{w} \\ &= \lim_{w \rightarrow 0} (z + w - M)^{-1} \frac{(z - M) - (z + w - M)}{w} (z - M)^{-1} \\ &= \lim_{w \rightarrow 0} -(z + w - M)^{-1} (z - M)^{-1} \\ &= -(z - M)^{-2}. \end{aligned}$$

\square

In functional analysis, we call such a mapping *strongly analytic*. A *weakly analytic* function $f : \mathbf{C} \rightarrow X$ is a map such that for each $\lambda \in X^*$, $\lambda \circ f$ is analytic. These notions are equivalent if X is a Banach space (proved via methods such as the Banach-Steinhaus theorem). Applying Louiville's theorem to the spectrum, we shall now prove that the spectrum of any element of a Banach algebra is non-empty.

Lemma 8.11. *A bounded weakly analytic function $f : \mathbf{C} \rightarrow X$ is constant.*

Proof. Let $\phi \in X^*$. Then $\phi \circ f$ is an analytic function, and

$$|(\phi \circ f)(z)| \leq \|\phi\| \|f\|_\infty$$

Louiville tells us there is $w \in \mathbf{C}$ such that $\phi \circ f = w$. Fix $x, y \in \mathbf{C}$. Then $\phi[f(x) - f(y)] = 0$ for all $\phi \in X^*$. By the Hahn Banach theorem, since ϕ was arbitrary, we must have $f(x) - f(y) = 0$, so $f(x) = f(y)$. Thus f is a constant function. \square

There is a deep relationship between complex analysis and the spectral theory of Banach algebras. We shall return to 'holomorphic functional analysis' later.

Theorem 8.12 (Gelfand-Mazur). *If A is a complex Banach algebra, then for any $M \in A$, $\sigma(M) \neq \emptyset$.*

Proof. Assume $\sigma(M)$ is empty. Then $R(z)$ is an analytic, entire function of z , and tends to zero at infinity, since if $|z| > N\|M\|$,

$$\begin{aligned} \|R(z)\| &= \|(z - M)^{-1}\| = \frac{1}{|z|} \left\| \sum_{k=0}^{\infty} \frac{M^k}{z^k} \right\| \leq \sum_{k=0}^{\infty} \frac{\|M\|^k}{|z|^{k+1}} \\ &\leq \frac{1}{|z|} \sum_{k=0}^{\infty} \frac{1}{N^{k+1}} = \frac{1}{N(N-1)\|M\|} \end{aligned}$$

But this implies $R = 0$. But then

$$R(z) = (z - M)^{-1} = 0,$$

and this is clearly impossible for any particular value of z . \square

Remark. We note how non-constructive this theorem is. In particular, this reflects the fact that, for a given explicit element M of a Banach algebra, it is often very difficult to compute $\sigma(M)$ explicitly.

A cute little theorem arises from this property of Banach algebras that will surprisingly find great use in the analysis of commutative Banach algebras.

Corollary 8.13. *Every complex Banach division algebra is isometric to \mathbf{C} .*

Proof. In any unital Banach algebra A , $\mathbf{C} \cdot 1$ is isometric to \mathbf{C} , for

$$\|\lambda \cdot 1\| = |\lambda| \|1\| = |\lambda|$$

Let A be a complex division algebra, and fix $M \in A$. Pick some $\lambda \in \sigma(A)$. Then $\lambda - M \notin GL(A)$, hence $\lambda - M = 0$, i.e. $M = \lambda$. Thus $A = \mathbf{C} \cdot 1 \cong \mathbf{C}$. \square

The real case is much more complicated. There are three Banach division algebras over the real numbers, namely \mathbf{R} , \mathbf{C} , and \mathbf{Q} (the quaternions), and it is much more difficult to show that these are the only three.

Theorem 8.14. *If A is a Banach algebra for which M exists such that*

$$\|x\| \|y\| \leq M \|xy\|$$

for all $x, y \in \mathbf{C}$, then A is isometric to \mathbf{C} .

Proof. Let $y \in \partial GL(A)$. Then there are $y_i \rightarrow y$ with $y_i \in GL(A)$. Thus $\|y_i^{-1}\| \rightarrow \infty$. But since

$$\|y_i\| \|y_i^{-1}\| \leq M$$

we must have $\|y_i\| \rightarrow 0$, so $y = 0$. Suppose $z \notin GL(A)$. Consider the line between z and 1 . Consider

$$\lambda = \inf\{\gamma \in [0, 1] : \gamma + (1 - \gamma)z \in GL(A)\}$$

then $\gamma + (1 - \gamma)z \in \partial GL(A)$, so $\gamma + (1 - \gamma)z = 0$, and since $\gamma \neq 1$ (since $GL(A)$ is open), we conclude $z = \gamma/(1 - \gamma)$, and since z is not invertible, we must have $z = 0$. Thus A is a division algebra, so A is isometric to \mathbf{C} . \square

Theorem 8.15. *σ is ‘continuous’, in the sense that for any open set $U \subset \mathbf{C}$ containing $\sigma(M)$, there is an open neighbourhood V of M such that if $N \in V$, $\sigma(N) \subset U$.*

Proof. The map $\lambda \mapsto \|(\lambda - M)^{-1}\|$ is a bounded continuous function in U^c , with some bound K . If $\|N\| < 1/K$, and $\lambda \in U^c$, then

$$\lambda - (M + N) = (\lambda - M)(1 - (\lambda - M)^{-1}N)$$

is invertible, since $(\lambda - M)$ is invertible, since $\|(\lambda - M)^{-1}N\| < 1$. It follows that $\sigma(M + N) \subset U$. \square

8.2 Spectral Radii

The *spectral radius* of an element $M \in A$ is defined to be

$$r(M) = \sup\{|\lambda| : \lambda \in \sigma(M)\}$$

It bounds where to look for the spectrum of M occurs. What is amazing is that we can define the spectral radius without any algebraic reference; this is crazy, since if we enlarge our Banach algebra, more elements become invertible, and thus the spectrum shrinks in size. The radius formula says that there still exists points on the boundary of the spectrum.

Lemma 8.16. *Let $M \in A$, $n \in \mathbf{N}$. Then, if $\lambda \in \sigma(M)$, $\lambda^n \in \sigma(M^n)$.*

Proof. Suppose $\lambda \in \sigma(M)$. Then

$$\lambda^n - M^n = (\lambda - M) \left(\sum \lambda^{n-1-k} M^k \right) = \left(\sum \lambda^{n-1-k} M^k \right) (\lambda - M)$$

If $\lambda - M$ was invertible, then $\lambda^n - M^n$ would also be invertible. \square

Theorem 8.17 (Spectral Radius Theorem).

$$r(M) = \lim_{n \rightarrow \infty} \|M^n\|^{1/n}$$

Proof. If $\lambda \in \sigma(M)$, then $\lambda^n \in \sigma(M^n)$, and therefore by Neumann's lemma, $|\lambda|^n \leq \|M^n\|$. We conclude

$$|\lambda| \leq \|M^n\|^{1/n}$$

taking extrema,

$$r(M) = \sup_{\lambda \in \sigma(M)} |\lambda| \leq \liminf_{n \rightarrow \infty} \|M^n\|^{1/n}$$

Set $R = r(M)^{-1}$ (which can be ∞ , if $r(M) = 0$), and $r = \|M\|^{-1}$. Let λ be a complex number with modulus less than R . Then $1/|\lambda| > r(M)$, so $1 - \lambda M \in GL(A)$. If $\phi \in A^*$, define

$$f : \lambda \mapsto \langle \phi, (1 - \lambda M)^{-1} \rangle$$

Then f is holomorphic in the disk of radius R . If $|\lambda| < r$, then $\|\lambda M\| < 1$, $1 - \lambda M \in GL(A)$, and

$$\phi((1 - \lambda M)^{-1}) = \sum_{k=0}^{\infty} \phi(\lambda^k M^k)$$

power series expansions are unique, hence this expansion should work in the whole disk of radius R . But ϕ was arbitrary, so the sequence $\lambda^k M^k$ must be bounded, by Banach Steinhaus. If λ is fixed, then there is C such that

$$|\lambda^n| \|M^n\| \leq C$$

for all n , so

$$\|M^n\|^{1/n} \leq \frac{C^{1/n}}{|\lambda|}$$

Hence

$$\limsup_{n \rightarrow \infty} \|M^n\|^{1/n} \leq \lim_{n \rightarrow \infty} \frac{C^{1/n}}{\lambda} = \frac{1}{\lambda}$$

Letting $\lambda \rightarrow R$, we obtain that $\limsup \|M^k\|^{1/k} \leq r(a)$. We have shown

$$\liminf \|M^k\|^{1/k} \geq r(M) \geq \limsup \|M^k\|^{1/k}$$

from which the theorem follows. \square

Corollary 8.18. *The spectral radius of a Banach algebra element is invariant of which Banach algebra the element is in. If B is a Banach subalgebra of A , with $M \in B$, then $r_A(M) = r_B(a)$.*

Example. *We can isometrically embed $A(\mathbf{D})$ in $C(\mathbf{T})$ via the map $f \mapsto f|_{\mathbf{T}}$, so that we may view $A(\mathbf{D})$ as a closed subspace of $C(\mathbf{T})$. These properties follows simply from the maximum modulus principle. Let $z : \mathbf{T} \rightarrow \mathbf{C}$ be the identity map. Then*

$$\sigma_{A(\mathbf{D})}(z) = \mathbf{D} \supsetneq \mathbf{T} = \sigma_{C_0(\mathbf{T})}(z|_{\mathbf{T}})$$

while the spectrum are different, the spectral radius is the same. Note that enlarging the spectrum in this way is the only possible change one can have in the spectrum, since we have to add a connected component of the resolvent when enlarging the algebra, and the interior of the unit disk is the only bounded connected component of the resolvent.

Corollary 8.19. *If A is a C^* algebra, and $M \in A$ is normal, then $r(M) = \|M\|$.*

Proof. We calculate that

$$\|M^2\| = \|(M^*)^2 M^2\|^{1/2} = \|(M^* M)(M^* M)^*\|^{1/2} = \|M^* M\| = \|M\|^2.$$

More general, by induction we can prove that

$$\|M^{2^n}\| = \|M\|^{2^n}.$$

But this means that

$$r(M) = \lim_{n \rightarrow \infty} \|M^{2^n}\|^{1/2^n} = \|M\|.$$

Since $r(M)$ is defined completely algebraically, without any reference to the norm of A , this shows $\|M\|$ depends solely on the algebraic structure of A . \square

Corollary 8.20. *Every C^* algebra A has a unique norm making it a C^* algebra.*

Proof. For any $M \in A$, $M^* M$ is self-adjoint, so

$$\|M\|^2 = \|M^* M\| = r(M^* M).$$

Thus the norm of M is defined by the algebraic structure of A . \square

8.3 Bounded Approximate Identities

We may not have an identity in a non-unital Banach algebra, but we may be able to ‘approximate’ an identity in some sense. An *approximate identity* for an algebra A is a net $\{E_\alpha\}$ such that for any $N \in A$,

$$\lim E_\alpha N = N \quad \lim N E_\alpha = N$$

Nets for which one of these equations hold are known as *left* or *right* approximate identities. A *bounded approximate identity* is an approximate identity for which $\sup \|E_\alpha\| < \infty$.

Example. *Let X be locally compact and Hausdorff. The set of all compact subsets is a directed, exhausting set. Using Urysohn’s lemma, find f_K , for each compact K , such that $f_K|_K = 1$, and $\|f_K\|_\infty \leq 1$. Fix $g \in C_0(X)$. Pick K such that $|g| \leq \varepsilon$ outside of K . Then, in K , $|f_K g - g| = 0$, and outside of K , $|f_K g - g| < 2\varepsilon$. Thus $\|f_K g - g\|_\infty < 2\varepsilon$. Thus $\lim_{K \rightarrow \infty} f_K g = g$, and so $\{f_K\}$ is a bounded approximate identity in $C_0(X)$.*

Example. Consider the net $P_r(z) = \sum_{\mathbb{Z}} r^{|n|} z^n$ in the group algebra $L^1(S^1)$, for $0 < r < 1$. Given a continuous function g , it is well known that $(P_r * g) \rightarrow g$ uniformly. Since, for any $g \in L^1(S^1)$, $\|P_r * g\|_{L^1} \lesssim \|g\|_{L^1}$, uniformly in r , it follows that $g * P_r \rightarrow g$ in $L^1(S^1)$ for any $g \in L^1(S^1)$. Thus $\{P_r\}$ is a bounded approximate identity.

Example. Bounded approximate identities appear in advanced Banach space theory. For instance, they arise in the study of compact operators. Let X be a Banach space, and let $A(X)$ be the closure of the family of all bounded finite rank operators on X . Then $A(X)$ is a right ideal in $B(X)$ contained in $K(X)$, the subalgebra of compact operators on X . We say X has the approximation property if $K(X) = A(X)$, i.e. all compact operators can be approximated in the operator norm by finite rank operators. We say X has the bounded approximation property if there exists a family of uniformly bounded finite rank operators $\{E_\alpha\}$ converging pointwise to the identity map on X . Under these assumptions, it then follows that the family $\{E_\alpha\}$ actually converges uniformly on compact subsets of X , from which it follows that for any compact operator $T \in K(X)$, $E_\alpha T$ is a family of finite rank operators converging in the operator topology to T . Thus if X has the bounded approximation property, then X has the approximation property. If a Banach space is reflexive, it is a result of Grothendieck that a space has the bounded approximation property if and only if $A(X) = K(X)$, i.e. all compact operators on X can be approximated by finite rank operators. We claim that X has the bounded approximation property if and only if $A(X)$ has a bounded left approximate identity.

If X has the bounded approximation property, and $\{E_\alpha\}$ are the uniformly bounded, finite rank operators converging uniformly to the identity on compact subsets of X , then it is simple to see that for any finite rank operator $T : X \rightarrow X$, $E_\alpha T$ converges in the operator norm to T . Indeed, if Y is the finite dimensional image of T , and B_Y is the closed unit ball in Y , then B_Y is compact, so E_α converges to the identity uniformly on B_Y , so $E_\alpha|_Y$ converges in the norm topology to $\text{id}|_Y$, and thus means that

$$\|E_\alpha T - T\|_{B(X)} = \|(E_\alpha - 1)T\|_{B(X)} \leq \|E_\alpha - 1\|_{B(Y)} \|T\|_{B(X)} \rightarrow 0.$$

A density argument shows the same is true for any $T \in A(X)$, so $\{E_\alpha\}$ is a bounded approximate identity for $A(X)$.

Conversely, suppose $\{E_\alpha\}$ is a bounded left approximate identity for $A(X)$. Without loss of generality, by a density argument we may assume each E_α is of

finite rank. For each $x_0 \in X$, and $\phi_0 \in X^*$, the operator $x_0 \otimes \phi_0 : X \rightarrow X$ defined by setting

$$(x_0 \otimes \phi_0)(x) = \phi(x) \cdot x_0$$

is clearly a finite rank operator. Thus we conclude that $E_\alpha(x_0 \otimes \phi_0)$ converges to $x_0 \otimes \phi_0$ in $B(X)$. But this means that

$$\|\phi_0(x)\| \|E_\alpha x_0 - x_0\| = o(\|x\|).$$

But this clearly means that $\|E_\alpha x_0 - x_0\| \rightarrow 0$. Thus $\{E_\alpha\}$ is a uniformly bounded family of operators converging pointwise to the identity, so X has the bounded approximation property.

Finding a Banach space without the approximation property proved to be a very challenging problem in 20th century mathematics. For instance, if H is a Hilbert space, then $B(H)$ always has the bounded approximation property (consider the bounded approximate identity given by orthogonal projections onto finite dimensional subspaces), as do the classical sequence spaces c_0 and l_p . The problem of proving or disproving that all Banach spaces have the approximation property was proposed by Stanislaw Mazur in 1936, promising a reward of a live goose as a prize for the solution to this problem. Forty years later, the problem was solved by the Swedish mathematician Per Enflo in 1972, who finally recieved a live goose as a reward.

Example. Let X be a Banach space with the bounded approximation property. Let $\{T_\alpha\}$ be a bounded net. If S is a compact operator, then $S(\overline{B_X})$ is precompact, and

$$\|T_\alpha S - S\| = \sup\{\|T_\alpha Sx - Sx\| : x \in B_X\} \leq \sup\{\|T_\alpha y - y\| : y \in \overline{S(B_X)}\}$$

The right side is the supremum over a compact set, and since $\{T_\alpha\}$ uniformly tends to the identity on compact sets, $\|T_\alpha S - S\| \rightarrow 0$. This shows $\{T_\alpha\}$ is a bounded left approximate identity, and that $A(X) = K(X)$.

Now suppose $A(X)$ has a bounded left approximate identity $\{T_\alpha\}$. Without loss of generality, we may assume each T_α is of finite rank, because if we choose, for each α , a bounded net $W_{\alpha,\beta}$ of finite rank operators such that $\lim_\beta W_{\alpha,\beta} = T_\alpha$, then $\{W_{\alpha,\beta}\}$ is a bounded left approximate identity. For $x \in X$, $\phi \in X^*$, let $x \otimes \phi : X \rightarrow X$ be defined by $(x \otimes \phi)(y) = \phi(y)x$. Then $x \otimes \phi$ obviously has finite rank. Pick y for which $\langle \phi, y \rangle = 1$. Then

$$\|T_\alpha x - x\| = \|T_\alpha(x \otimes \phi)(y) - (x \otimes \phi)(y)\| \leq \|y\| \|T_\alpha(x \otimes \phi) - (x \otimes \phi)\| \rightarrow 0$$

So the nets converge pointwise, which implies convergence on compact sets. To summarize, X has the bounded approximation property if and only if $A(X)$ has a bounded left approximate identity if and only if $K(X)$ has a bounded left approximate identity belonging to $A(X)$.

Lemma 8.21. *If a space has the bounded left and right approximation properties then it has the two sided approximation property.*

Proof. Let $\{M_\alpha\}$ be a left approximation identity, and $\{N_\beta\}$ a right approximation identity. We contend $\{M_\alpha + N_\beta - M_\alpha N_\beta\}$ is a two sided approximator. The limits below certainly converge, and the iterated limits must therefore equal the convergent factor, which is

$$\begin{aligned}\lim_{\alpha} \lim_{\beta} L(M_\alpha + N_\beta - M_\alpha N_\beta) &= \lim_{\alpha} LM_\alpha + L - LM_\alpha = L \\ \lim_{\beta} \lim_{\alpha} (M_\alpha + N_\beta - M_\alpha N_\beta)L &= \lim_{\beta} L + N_\beta L - N_\beta L = L\end{aligned}$$

So we have a two sided approximator. \square

Before the logician Paul Cohen got into logic, he was a functional analyst who contributed to the theory of approximation identities. We shall prove the theorem he contributed to the field, generalized to work over arbitrary modules. Let A be a Banach algebra. A *left Banach A -module* is a Banach space X , which is a module over A , such that for any $M \in A$, and $x \in X$,

$$\|Mx\| \leq \|M\| \|x\|$$

This makes the module operations continuous. As with Banach algebras, if module operations are continuous, then a Banach space can be made into a Banach A -module.

Now if A is a unital Banach algebra, and X is a left Banach A -module, then every $x \in X$ can be trivially written as My for some $M \in A$ (just choose M to be the identity). If A is a non-unital Banach algebra, and $x \in \overline{AX}$, then we can write x approximately as My . Cohen found that in an algebra with a bounded left approximate identity, we have $AX = \overline{AX}$, i.e. we can write x precisely as My for some $M \in A$ and $y \in X$.

Theorem 8.22 (Cohen's Factorization Theorem). *Let A be a Banach algebra with a bounded left approximation identity $\{E_\alpha\}$, bounded by some quantity $R > 0$. If X is a Banach A -module, let $x \in \overline{AX}$, and let $\varepsilon > 0$. Then there is $M \in A$ with $\|M\| \leq R$, $y \in \overline{AX}$ with $\|y - x\| < \varepsilon$, for which $x = My$.*

Proof. If A has an identity, then the proof is trivial. Since \overline{AX} is a closed subset of X , we might as well assume $\overline{AX} = X$. We may extend X to be an module over $A^\#$, by defining

$$(M + \lambda)x = Mx + \lambda x$$

Pick $\lambda > 0$ small enough such that

$$0 < \frac{\lambda}{1 - \lambda}K < 1$$

Define a net $\{L_\alpha\}$ in $A^\#$ by letting

$$L_\alpha = \lambda E_\alpha + (1 - \lambda) = (1 - \lambda) \left(1 + \frac{\lambda}{1 - \lambda} E_\alpha \right)$$

Then $L_\alpha N \rightarrow N$ for all $N \in A$, so $\{L_\alpha\}$ is a BLAI, and each L_α is invertible in $A^\#$ by the choice of λ , so

$$L_\alpha^{-1} = \frac{1}{1 - \lambda} \sum_{k=0}^{\infty} \left(-\frac{\lambda}{1 - \lambda} L_\alpha \right)^k$$

which implies

$$\begin{aligned} \|L_\alpha^{-1}N - N\| &= \|L_\alpha^{-1}N - L_\alpha^{-1}L_\alpha N\| \leq \|L_\alpha^{-1}\| \|N - L_\alpha N\| \\ &\leq \left(\frac{1}{1 - \lambda} \sum_{k=0}^{\infty} \left(\frac{\lambda K}{1 - \lambda} \right)^k \right) \|N - L_\alpha N\| \rightarrow 0 \end{aligned}$$

Therefore L_α^{-1} is also a BLAI. Fix $x \in X$, and let

$$\delta < 1, \frac{\varepsilon}{2 + \|x\|}$$

We will inductively construct a sequence α_n of indices such that the sequence $\{L_{\alpha_n} \dots L_{\alpha_1}\}$ and $\{L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1}\}$ are convergent subnets. Choose α_1 such that

$$\|L_{\alpha_1}^{-1}x - x\| < \delta/2$$

If $\alpha_1, \dots, \alpha_n$ has been chosen. There is a unique element $T_n \in A$ such that

$$L_{\alpha_n} \dots L_{\alpha_1} = (1 - \lambda)^n + T_n$$

Pick α_{n+1} such that

$$\|L_{\alpha_{n+1}}x - x\| < \frac{\delta}{\|L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1}\| 2^{n+2}} \quad \|L_{\alpha_{n+1}}T_n - T_n\| < 1/2^n$$

Then

$$\|L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1} L_{\alpha_{n+1}}^{-1} x - L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1} x\| \leq \|L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1}\| \|x - L_{\alpha_{n+1}}^{-1} x\| < \frac{\delta}{2^{n+2}}$$

This implies $\lim_{n \rightarrow \infty} L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1} x = y$ exists, and

$$\begin{aligned} \|y - x\| &= \left\| \sum_{n=0}^{\infty} (L_{\alpha_1}^{-1} \dots L_{\alpha_{n+1}}^{-1} x - L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1} x) \right\| \\ &\leq \sum_{n=0}^{\infty} \|L_{\alpha_1}^{-1} \dots L_{\alpha_{n+1}}^{-1} x - L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1} x\| < \sum_{n=0}^{\infty} \frac{\delta}{2^{n+2}} < \delta/2 \end{aligned}$$

By construction,

$$L_{\alpha_{n+1}}(L_{\alpha_n} \dots L_{\alpha_1}) = (1 - \lambda)^n L_{\alpha_{n+1}} + L_{\alpha_{n+1}} T_n$$

Thus

$$\begin{aligned} \|L_{\alpha_{n+1}} L_{\alpha_n} \dots L_{\alpha_1} - L_{\alpha_n} \dots L_{\alpha_1}\| &= \|(1 - \lambda)^n L_{\alpha_{n+1}} + L_{\alpha_{n+1}} T_n - T_n - (1 - \lambda)^n\| \\ &\leq (1 - \lambda)^n \|L_{\alpha_{n+1}} - 1\| + \frac{1}{2^n} \end{aligned}$$

Thus $L_{\alpha_n} \dots L_{\alpha_1}$ converge to some element M . Since A is closed in $A^\#$, $M \in A$, and moreover,

$$x = \lim_{n \rightarrow \infty} (L_{\alpha_1} \dots L_{\alpha_n})(L_{\alpha_1}^{-1} \dots L_{\alpha_n}^{-1} x) = My$$

Also, observe that

$$\begin{aligned} T_{n+1} &= L_{\alpha_{n+1}} \dots L_{\alpha_1} - (1 - \lambda)^{n+1} \\ &= L_{\alpha_{n+1}} T_n + L_{\alpha_{n+1}} (1 - \lambda)^n - (1 - \lambda)^{n+1} \\ &= L_{\alpha_{n+1}} T_n + (1 - \lambda)^n \lambda e_{\alpha_{n+1}} \end{aligned}$$

Thus

$$\|T_{n+1} - T_n\| = \|(L_{\alpha_{n+1}} T_n - T_n + (1 - \lambda)^n \lambda e_{\alpha_{n+1}})\| \leq 1/2^n + (1 - \lambda)^n \lambda K$$

Since $M = \lim T_n$,

$$\|M\| \leq \|T_1\| + \left(\sum_{n=1}^{\infty} (1-\lambda)^n \lambda K \right) + \delta \leq \lambda K + (1-\lambda)K + \delta = K + \delta$$

Let $M' = \frac{K}{K+\delta}M$, $y' = \frac{K+\delta}{K}y$. Then $M'y' = My = x$, and by the choice of δ (kept hidden all this time),

$$\|x - y'\| \leq \frac{\|Kx - Ky\| + \|\delta y\|}{K} < \delta + \delta\|x\| + \delta^2 \leq \delta(2 + \|x\|) = \varepsilon$$

And we have verified what was needed. \square

Corollary 8.23. *If A is a Banach algebra with a bounded left approximate identity, then each $M \in A$ may be written $M = NL$, with $N, L \in A$.*

Thus, for instance, for any locally compact group G , since $L^1(G)$ has an approximate identity, any $f \in L^1(G)$ can be written as $f = g * h$ for some $g, h \in L^1(G)$. Moreover, for any $\varepsilon > 0$, we can pick g and h such that $\|g\|_{L^1(G)} \leq 1$, and $\|f - h\|_{L^1(G)} < \varepsilon$, or vice versa.

Corollary 8.24. *Let A be a Banach algebra with a BLAI, and let $\{M_n\}$ be a sequence in A converging to 0. Then there is $M \in A$ and $\{N_m\}$ in A tending to zero such that $M_k = MN_k$.*

Proof. Let X be the set of all sequences in A that converge to zero, with the $\|\cdot\|_{\infty}$ norm. Then X is a left A module, and $X = \overline{AX}$, since A has a BLAI. Applying Cohen's theorem, we find that we may write

$$(M_1, M_2, \dots) = M(N_1, N_2, \dots)$$

hence $M_i = MN_i$ for each i . \square

8.4 The Holomorphic Functional Calculus

Given a polynomial $P(x) = \sum a_i x^i$, a Banach algebra A , and $M \in A$, it is natural to overload the definition of P by setting $P(M) = \sum a_i M^i$. This does not really require any topological info about A . In this section, we use this topology to extend this so that we can consider $f(M)$, for a large

family of analytic functions f . As a basic example of this, in matrix theory it is useful to define the exponential of $M \in A$ by

$$e^M = \sum_{k=0}^{\infty} \frac{M^k}{k!}$$

We may define $\sin(M)$ and $\cos(M)$ similarly. More generally, for any power series $f = \sum_{k=0}^{\infty} c_k(X - \alpha)^k$ with a radius of convergence R , we may define

$$f(M) = \sum_{k=0}^{\infty} c_k(M - \alpha)^k$$

And this function is defined for any M satisfying $\|M - \alpha\| < R$. For analytic functions not given in a power series representation, it is non-trivial to define them for elements of a Banach algebra, but very useful.

To do this, we utilize the Cauchy integral formula

$$f(w) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z)}{z - w} dz,$$

where γ is a simple positively oriented curve containing w in its interior. We use this formula to overload the function f . Given a Banach algebra A containing an element M , a domain $\Omega \subset \mathbb{C}$ containing $\sigma(M)$, an analytic function $f : \Omega \rightarrow A$, and a positively oriented curve γ containing $\sigma(M)$ in its interior, we define

$$f(M) = \frac{1}{2\pi i} \int_{\gamma} f(z)(z - M)^{-1} dz.$$

The right hand side is a vector-valued integral, whose integrand is smooth on its compact domain. Thus we can define this integral using Riemann sums (i.e. using the *Bochner integral*). We can reduce the study of such quantities to standard complex contour integrals by the fact that for any linear functional $\Lambda : A \rightarrow \mathbb{C}$,

$$\Lambda \left(\frac{1}{2\pi i} \int_{\gamma} f(z)(z - M)^{-1} dz \right) = \frac{1}{2\pi i} \int_{\gamma} \Lambda(f(z)(z - M)^{-1}) dz.$$

In particular, it follows from such a reduction that $f(M)$ is actually independent of the contour γ used. We have thus laid the foundations for the holomorphic functional calculus.

Theorem 8.25. *The map $f \mapsto f(M)$ is the unique algebra homomorphism from the algebra $\mathcal{O}(\sigma(M))$ into A extending the evaluation of polynomials, and which is continuous under the topology of locally uniform convergence.*

Proof. If the integrands of a Bochner integral converge uniformly, then the integrals converge. This gives continuity of the map $f \mapsto f(M)$. The map $f \mapsto f(M)$ is obviously linear. Next, we show that for any polynomial f , and any contour integral γ around $\sigma(M)$,

$$f(M) = \frac{1}{2\pi i} \int_{\gamma} f(z)(z - M)^{-1} dz.$$

By linearity, we may assume $f(z) = z^k$. We may assume our contour is large enough that $\|(z - M)^{-1}\| < 1$ on γ . Then

$$\begin{aligned} \frac{1}{2\pi i} \int_{\gamma} z^n (z - M)^{-1} dz &= \frac{1}{2\pi i} \int_{\gamma} z^{n-1} \sum_{k=0}^{\infty} \frac{M^k}{z^k} dz \\ &= \frac{1}{2\pi i} \sum_{k=0}^{\infty} M^k \int_{\gamma} z^{n-1-k} dz = M^n, \end{aligned}$$

since $\int_{\gamma} z^{n-1-k} dz \neq 0$ only when $n - 1 - k = -1$ ($n = k$). Now we need to show the multiplicity of the evaluation map. This is done by brute calculation. Let $f, g \in \mathcal{O}(D)$ be given. Pick γ be as required, and consider

another $\tilde{\gamma}$ satisfying $\text{Int } \tilde{\gamma} \supset \overline{\text{Int } \gamma}$, $\mathbf{C} - D \subset \text{ext } \tilde{\gamma}$. Then

$$\begin{aligned}
f(M)g(M) &= \frac{-1}{4\pi^2} \left(\int_{\gamma} f(z)(z-M)^{-1} dz \right) \left(\int_{\tilde{\gamma}} g(w)(w-M)^{-1} dw \right) \\
&= \frac{-1}{4\pi^2} \int_{\gamma} \int_{\tilde{\gamma}} f(z)g(w)(z-M)^{-1}(w-M)^{-1} dw dz \\
&= \frac{-1}{4\pi^2} \int_{\gamma} \int_{\tilde{\gamma}} f(z)g(w) \left(\frac{1}{w-z} ((z-M)^{-1} - (w-M)^{-1}) \right) dw dz \\
&= \frac{-1}{4\pi^2} \int_{\gamma} f(z) \left(\int_{\tilde{\gamma}} \frac{g(w)}{w-z} dw \right) (z-M)^{-1} dz \\
&\quad + \frac{1}{4\pi^2} \int_{\tilde{\gamma}} g(w) \left(\int_{\gamma} \frac{f(z)}{w-z} dz \right) (w-M)^{-1} dw \\
&= \frac{1}{2\pi i} \int_{\gamma} f(z) \left(\frac{1}{2\pi i} \int_{\tilde{\gamma}} \frac{g(w)}{w-z} dw \right) (z-M)^{-1} dz \\
&= \frac{1}{2\pi i} \int_{\gamma} f(z)g(z)(z-M)^{-1} dz \\
&= (fg)(M)
\end{aligned}$$

and thus we have an algebra homomorphism.

Finally, we prove uniqueness. This would be trivial if $\Omega = \mathbf{C}$, since all functions are limits of polynomials. More generally, we apply Runge's theorem, which says that for any compact set K , if S is a set containing at least one point from each bounded connected component of $\mathbf{C} - K$, then every analytic function on K is the uniform limit of a family of rational functions with poles solely in S . Now suppose $\Lambda : \mathcal{O}(\sigma(M)) \rightarrow A$ is another homomorphism satisfying the properties above. Then for any two polynomials P and Q , such that the zeroes of Q are disjoint from $\sigma(M)$, $1/Q \in \mathcal{O}(\sigma(M))$, and so $\Lambda(1/Q) = \Lambda(Q)^{-1}$. Thus we calculate that

$$\Lambda(P/Q) = \Lambda(P)\Lambda(1/Q) = \Lambda(P)\Lambda(Q)^{-1} = P(M)Q(M)^{-1} = (P/Q)(M).$$

Thus Λ agrees with the holomorphic functional calculus on rational functions, which shows $\Lambda(f) = f(M)$ for all $f \in \mathcal{O}(\sigma(M))$ by continuity and Runge's theorem. \square

Example. Let K be compact, and let $f \in C(K)$. Let Ω be an open neighbourhood of $\sigma(f) = f(K)$. Consider the map from $\mathcal{O}(\Omega) \rightarrow C(K)$ mapping g to $g \circ f$. This map satisfies the properties of the holomorphic functional calculus, so it really is the holomorphic calculus in disguise.

Theorem 8.26. Let $F : A \rightarrow B$ be a homomorphism between two Banach algebras, and suppose $M \in A$. Then $\sigma(F(M)) \subset \sigma(M)$, and if g is holomorphic in a neighbourhood of $\sigma(M)$, then $(g \circ F)(M) = (F \circ g)(M)$.

Proof. That $\sigma(f(M)) \subset \sigma(M)$ is trivial, for if $\alpha - M$ is invertible, then $f(\alpha - M) = \alpha - f(M)$ is invertible. If g is a polynomial, then the theorem follows from the multiplicative property. But then the theorem is true for limits of polynomials, and hence for all g . \square

The ultimatum of the holomorphic functional calculus is the proof of the spectral mapping theorem, that asserts that the ‘operation’ of the spectrum commutes with holomorphic functions. To extend this theorem to non-commutative algebras, we need an algebraic trick. We introduce the center $Z(A)$ of an algebra, which is defined exactly how it is defined in all other algebraic structures. It is a closed subalgebra of A , for if $M_i \rightarrow M$, and each $M_i \in A$, then

$$MN = \lim M_i N = \lim N M_i = N M$$

If S is a subset of A , then we may consider

$$Z(S) = \{M \in A : (\forall N \in S : MN = NM)\}$$

which is a commutative subalgebra of A . For any subset S , the double centralizer $Z(Z(S))$ also contains S . $Z(Z(S))$ is commutative if $S \subset Z(S)$, for then $Z(Z(S)) \subset Z(S)$, and thus commutes with itself by definition.

Now consider the commutative subalgebra $B = Z(Z(\{M\}))$ of an algebra A . If $\lambda - M$ is invertible in A , there is $N = (\lambda - M)^{-1}$. But then if $K \in Z(\{M\})$, then K commutes with $\lambda - M$, and

$$KN = N(\lambda - M)KN = NK(\lambda - M)N = NK$$

which implies that $\lambda - M$ is invertible in $Z(Z(\{M\}))$, so $\sigma_A(M) = \sigma_B(M)$.

Theorem 8.27 (Spectral Mapping Theorem). If $\sigma(M) \subset \Omega$, where Ω is open, and $f \in \mathcal{O}(\Omega)$, then $\sigma(f(M)) = f(\sigma(M))$.

Proof. First, suppose A is commutative. By Gelfand theory,

$$\sigma(f(M)) = \widehat{f(M)}(\Phi_A) = f(\widehat{M}(\Phi_A)) = f(\sigma(M))$$

If A is not commutative, consider the commutative subalgebra

$$B = Z(Z(\{M\})).$$

If f is analytic in a neighbourhood of $\sigma_A(M)$, then $f(M) \in B$, for there is surely a homomorphism from analytic functions in a neighbourhood of $\sigma_A(M)$ into B , and the embedding of B in A produces the unique homomorphism required. Thus we have justified the computation

$$\sigma_A(f(M)) = \sigma_B(f(M)) = f(\sigma_B(M)) = f(\sigma_A(M))$$

and the spectral mapping theorem is proved in general. \square

The holomorphic functional calculus is incredibly useful for it allows us to apply calculations on the complex plane to arbitrary algebras. Here are some immediate uses.

Theorem 8.28. *Suppose A is a Banach algebra, $M \in GL(A)$, and $\sigma(M)$ does not separate the origin from ∞ . Then*

- *For each m , there is N such that $M = N^m$. If $\sigma(M) \subset \mathbf{R}^+$, then we may choose the N such that $\sigma(N) \subset \mathbf{R}^+$.*
- *There is N such that $M = e^N$.*
- *if B is the closed subalgebra of A generated by M , then $M^{-1} \in B$.*

Proof. By assumption, we may choose a branch $f(z)$ of $z^{1/m}$ which is holomorphic on a neighborhood of $\sigma(M)$, and if $\sigma(M) \subset \mathbf{R}^+$, we may choose $f(z)$ to be the principal branch. Thus we can define $N = f(M)$. Since $f^m(z) = z$ for all z on a neighborhood of $\sigma(M)$, it follows that $N^m = f(M)^m = f^m(M) = M$. The spectral mapping theorem shows that $\sigma(N) = \sigma(f(M)) = f(\sigma(M))$, so if f is the principal branch, and $\sigma(M) \subset \mathbf{R}^+$, then $\sigma(N) \subset \mathbf{R}^+$. Similar calculations involving the logarithm allow us to define N such that $M = e^N$. Finally, by Runge's theorem, for each $\varepsilon > 0$, we can find a polynomial $f(z)$ such that $|f(z) - 1/z| \leq \varepsilon$ on $\sigma(M)$. Then $\|f(M) - M^{-1}\| \leq \varepsilon$. Taking $\varepsilon \rightarrow 0$ gives the final point. \square

One can apply this result, for instance, for unitary, or self adjoint elements, of C^* algebras.

Proposition 8.29. *In a C^* algebra, if M is unitary, then $\sigma(M) \subset \mathbf{T}$.*

Proof. Because M is normal, $r(M) = \|M\| = 1$. But $M^{-1} = M^*$ is also unitary, so $r(M^{-1}) = 1$, and by the spectral mapping theorem,

$$\sigma(M^{-1}) = \sigma(M)^{-1}$$

which implies that both spectra lie on \mathbf{T} . □

Proposition 8.30. *If M is self-adjoint, then $\sigma(M) \subset \mathbf{R}$.*

Proof. The operator e^{iM} is unitary, for

$$e^{-iM} = \sum_{k=0}^{\infty} \frac{(-i)^k M^k}{k!} = \sum_{k=0}^{\infty} \left(\frac{(iM)^k}{k!} \right)^* = (e^{iM})^*$$

The spectral mapping theorem implies that $\sigma(e^{iM}) = e^{i\sigma(M)} \subset \mathbf{T}$, which implies $\sigma(M) \subset \mathbf{R}$. □

Corollary 8.31. *Let A be a C^* algebra, and let B be a C^* subalgebra. Then $GL(B) = B \cap GL(A)$.*

Proof. Suppose $N \in B \cap GL(A)$. Then $N^* \in B \cap GL(A)$, for $(N^{-1})^* = (N^*)^{-1}$. Thus $NN^* \in B \cap GL(A)$. Moreover, NN^* is invertible, so $\sigma_A(NN^*) \subset \mathbf{R} - \{0\}$. Now $\sigma_B(NN^*)$ is obtained by adding bounded connected components of $\rho_A(NN^*)$ to $\sigma_A(NN^*)$, and since $\rho_A(NN^*)$ has no bounded connected components, it follows that $\sigma_B(NN^*) = \sigma_A(NN^*)$. But this means that $NN^* \in GL(B)$. But then N has a right inverse in B . By symmetry $N^*N \in GL(B)$, so N has a left inverse in B . But if N has a left and right inverse, then $N \in GL(B)$. □

Corollary 8.32. *If A is a C^* algebra, and B is a C^* -subalgebra, then for any $M \in B$, $\sigma_A(M) = \sigma_B(M)$.*

Corollary 8.33. *If A is a C^* algebra, and $M \in GL(A)$ is normal, then M^{-1} is approximable by expressions of the form*

$$N = \sum_{\alpha, \beta} a_{\alpha\beta} M^\alpha (M^*)^\beta,$$

i.e. for any $\varepsilon > 0$, we can find N as above such that $\|M^{-1} - N\| \leq \varepsilon$.

Proof. Let B be the smallest C^* subalgebra of A containing M . Then the family of expressions of the form above is dense in B . By the result we have just proven, $M \in GL(B)$, and so the result immediately follows. \square

Even for finite dimensional matrix algebras, the holomorphic functional calculus has nontrivial repercussions.

Corollary 8.34. *If $M \in GL_n(\mathbf{C})$, then for each m , there is $N \in GL_n(\mathbf{C})$ such that $M = N^m$, and there is N such that $M = e^N$.*

Example. *Now consider the exponential function $\exp : A \rightarrow A$. If M and N commute, it is easy to see from the power series representation that*

$$\exp(M + N) = \exp(M)\exp(N).$$

In particular, this implies that $\exp(M)$ is invertible, and $\exp(-M) = \exp(M)^{-1}$. Thus for each M , the image of the map

$$t \mapsto \exp(tM)$$

is a one-parameter subgroup of $G(A)$, which gives us a path from the identity $\exp(0)$ to $\exp(M)$. The connected component of $G(A)$ containing the identity is the principal component, denoted $G_0(A)$. Since $N \mapsto MNM^{-1}$ is a continuous map leaving the identity fixed, it maps $G_0(A)$ to itself, so $G_0(A)$ is a normal subgroup. The quotient group $G(A)/G_0(A)$ is sometimes called the index group.

Theorem 8.35. *If $P(X) = (X - \alpha_1)^{m_1} \dots (X - \alpha_s)^{m_s}$, and $P(M) = 0$, then*

$$\sigma(M) \subset \{\alpha_1, \dots, \alpha_s\},$$

and if Ω is an open subset of the plane containing $\alpha_1, \dots, \alpha_s$, then for any $f \in \mathcal{O}(\Omega)$, there is a polynomial Q of degree less than $m_1 + \dots + m_s$, such that $f - Q = gP$, for some $g \in \mathcal{O}(\Omega)$, so $f(M) = Q(M)$.

Proof. Applying the spectral theorem, we find $\{0\} = \sigma(P(M)) = P(\sigma(M))$, from which the spectrum of M is restricted to lie in the roots of P . The Laurent series about each α_i gives constants c_{it} such that

$$g(z) = f(z)/P(z) - \sum_{i=1}^s \sum_{k=1}^{m_i} \frac{c_{ik}}{(z - \alpha_i)^k}$$

is holomorphic in Ω , and

$$gP = f - \sum_{i=1}^s \sum_{k=1}^{m_i} c_{ik} P(z - \alpha_i)^{-k}$$

constructing Q with degree less than n . \square

In non-unital algebras, we cannot evaluate any polynomial of the form $\sum a_i z^i$, since $a_0 \in \mathbf{C}$ does not necessarily have an interpretation in the algebra. If $a_0 = 0$, we can evaluate $\sum a_i z^i$, and thus any holomorphic function f , provided $f(0) = 0$. To verify this, one need only use the simple trick of switching from a non-unital algebra A to a unital algebra $A^\#$.

For a Banach space X , a weaker version of the spectral mapping theorem applies to the *point spectrum* $\sigma_p(T)$ of bounded operators $T : X \rightarrow X$.

Theorem 8.36. *Suppose $T : X \rightarrow X$ is a bounded operator, and $f \in \mathcal{O}(\sigma(T))$. Then $f(\sigma_p(T)) \subset \sigma_p(f(T))$, with equality if f is not constant on any connected component of the domain of f .*

Proof. Suppose $Tx = \lambda x$. The function $g(z) = (f(z) - f(\lambda))/(z - \lambda)$ is analytic, and so

$$[f(T)x - f(\lambda)x] = [g(T) \circ (T - \lambda)]x = g(T)0 = 0.$$

Thus $f(T)x = f(\lambda)x$. Now if $f(T)x = \gamma x$, and $f - \gamma$ does not vanish in any connected component of the domain of f , then $f(z) - \gamma$ has finitely many zeroes ξ_1, \dots, ξ_n , counted up to multiplicity. Thus the function

$$g(z) = \frac{(z - \xi_1) \dots (z - \xi_n)}{f(z) - \gamma}$$

is analytic and non-vanishing on the domain of f , and so

$$(T - \xi_1) \dots (T - \xi_n)x = g(T)[f(T) - \gamma]x = 0.$$

But this means that there is some nonzero y with $(T - \xi_i)y = 0$, and so $\xi_i \in \sigma_p(T)$. Since $f(\xi_i) = \gamma$, this shows that $f(\sigma_p(T)) = \sigma_p(f(T))$ if f is non constant on any connected component of its domain. \square

As mentioned briefly at the beginning of this section, given a non-unital algebra A , we extend the concepts of this chapter to elements of A by embedding A in $A^\#$. Thus, for instance, if $M \in A$, then

$$\sigma_A(M) = \{\lambda : \lambda - M \text{ is not invertible in } A^\#\}.$$

The spectral radius formula remains true in this setting, as does the result that $\sigma(M)$ is non-empty (though it is rather trivial in this setting, since $0 \in \sigma(M)$ for any $M \in A$). If $M \in A$, and f is holomorphic on a neighborhood of $\sigma(M)$, then we can define $f(M) \in A^\#$. Moreover, we have $f(M) \in A$ precisely when $f(0) = 0$, because if we consider the continuous linear functional $\Lambda(\lambda + M) = \lambda$ on $A^\#$, then $\Lambda(f(M)) = f(0)$ for any polynomial f , and we can apply a density argument. Thus we have a holomorphic functional calculus on A provided we consider only holomorphic functions vanishing at the origin.

Chapter 9

Gelfand Theory

Gelfand found a very powerful way of transforming commutative Banach algebras into Banach algebras of continuous functions over a compact space, which generalizes the spectral theory of commuting operators, as well as the Fourier transform. The ingenious trick to Gelfand theory is that one can recover the points in the set K via the algebraic structure of $C(K)$ by studying the maximal ideals of $C(K)$. Thus given a general commutative Banach algebra A , we can study the set K of maximal ideals of A , equipped this set with a topology, and then consider a natural homomorphism of A into $C(K)$ which has powerful algebraic properties. For reasons which might become clear from the last chapter (the main reason being that the only complex Banach division algebras are fields), in this chapter we solely work over algebras defined on the complex numbers.

9.1 Algebra Homomorphisms and Ideals

Given an algebra A containing an ideal \mathfrak{a} , we can consider the quotient ring A/\mathfrak{a} . We can consider left, right, and two-sided ideals, and we'll denote them by gaudy letters such as \mathfrak{a} and \mathfrak{b} . If \mathfrak{a} is a *closed* ideal in a Banach algebra, then A/\mathfrak{a} naturally has the structure of a Banach algebra, equipped with the norm defined, for any coset $S \in A/\mathfrak{a}$,

$$\|S\|_{A/\mathfrak{a}} = \inf_{s \in S} \|s\|_A.$$

Ideals are naturally connected with homomorphisms $f : A \rightarrow B$ between algebras. Every ideal is the kernel of some homomorphism, and the kernel

of every homomorphism is an ideal. Similarly, *closed ideals* in a Banach algebra correspond to continuous homomorphisms. The most tractable homomorphisms to study are the *characters*, homomorphisms from a ring A to \mathbf{C} . In this section, we will deduce their structure.

Lemma 9.1. *Let A be a unital Banach algebra and let $\phi : A \rightarrow \mathbf{C}$ be a character. Then $\|\phi\| \leq 1$.*

Proof. Let \mathfrak{a} be the kernel of ϕ . Then \mathfrak{a} cannot be all of A . Thus \mathfrak{a} does not contain any invertible elements of A . If $f(M) = \lambda$, then $\lambda - M \in \mathfrak{a}$, so $\lambda - M \in \sigma(M)$. This means $|\lambda| \leq r(M) \leq \|M\|$. \square

Corollary 9.2. *Every character is a continuous linear map.*

Lemma 9.3. *Every maximal ideal of a unital Banach algebra is closed.*

Proof. Let \mathfrak{a} be a maximal ideal of an algebra A . It is easy to show the closure of any ideal is an ideal. It follows that either $\bar{\mathfrak{a}} = \mathfrak{a}$ (so that \mathfrak{a} is closed), or \mathfrak{a} is dense in A . Suppose the second option holds. Let $M \in GL(A)$ be chosen. Then there is $M_i \in \mathfrak{a}$ converging to M . But then the M_i are eventually invertible, since $GL(A)$ is open, from which we conclude $\mathfrak{a} = A$, a contradiction. \square

Corollary 9.4. *If \mathfrak{a} is a maximal ideal in a commutative, unital Banach algebra A , then A/\mathfrak{a} is isometric to \mathbf{C} .*

Proof. For then A/\mathfrak{a} is a Banach division algebra. \square

Thus it follows that the kernel of every character on a commutative, unital Banach algebra A is a maximal ideal in A , and conversely, every maximal ideal corresponds to the kernel of some character. Moreover, this character is uniquely determined.

Lemma 9.5. *If $\phi_1 : A \rightarrow \mathbf{C}$ and $\phi_2 : A \rightarrow \mathbf{C}$ have the same kernel, then $\phi_1 = \phi_2$.*

Proof. Fix $M \in A$. Then

$$\phi_1(M - \phi_1(M)) = \phi_1(M) - \phi_1(M) = 0.$$

Thus $M - \phi_1(M)$ is in the kernel of ϕ_1 . But this means $M - \phi_1(M)$ is also in the kernel of ϕ_2 , so

$$\phi_2(M - \phi_1(M)) = \phi_2(M) - \phi_1(M) = 0.$$

Thus $\phi_1(M) = \phi_2(M)$. \square

We denote the set of characters of a Banach algebra by A by Φ_A , and call it the *character space* of A . Gelfand's theory is the study of Φ_A , and its relation to A , especially when A is a commutative Banach algebra.

Example. Let K be a compact space, and consider the algebra $C(K)$ of continuous functions. Given a closed subset C of K , the set

$$\{f \in C(K) : f|_C = 0\}$$

is an ideal of $C(K)$. We contend these are all such closed ideals. Let \mathfrak{a} be an arbitrary closed ideal of $C(K)$. It is easy to see that the set

$$C = \{x \in K : f(x) = 0 \text{ for all } f \in \mathfrak{a}\}.$$

are closed. Conversely, suppose $g \in C(K)$ and $g|_C = 0$. Fix $\varepsilon > 0$, and let $V = g^{-1}(B_\varepsilon(0))$. For each $y \in K - C$, there is a function $f_y \in \mathfrak{a}$ with $f_y(y) = g(y)$. Let $U_y = (f_y - g)^{-1}(B_\varepsilon(0))$. Then $\{V\} \cup \{U_y\}$ is an open cover of K , and thus has a finite subcover $V, U_{y_1}, \dots, U_{y_n}$. Let $h_V, h_{y_1}, \dots, h_{y_n}$ be a partition of unity subordinate to the cover. Consider the function $\tilde{g} = \sum h_{y_i} f_{y_i} \in \mathfrak{a}$. For $x \in K - V$,

$$|\tilde{g}(x) - g(x)| = |\sum h_{y_i}(x)(f_{y_i}(x) - g(x))| \leq \sum h_{y_i}(x)|f_{y_i}(x) - g(x)| < \varepsilon$$

For $x \in V$,

$$|\tilde{g}(x) - g(x)| = |\sum h_{y_i}(x)(f_{y_i}(x) - g(x)) - h_V(x)f(x)| < \varepsilon + h_V(x)f(x) \leq 2\varepsilon$$

Thus $\|\tilde{g} - g\|_\infty \leq 2\varepsilon$. It follows that g can be approximated to arbitrary precision by elements of \mathfrak{a} , so $g \in \mathfrak{a}$, since \mathfrak{a} is closed. We conclude \mathfrak{a} consists of all functions which vanish on C . Thus closed ideals of $C(K)$ are in one-to-one correspondence with closed sets of K . But this means that the maximal ideals are precisely in one to one correspondence with the points of K . Thus the points in the character space of $C(K)$ is in one-to-one correspondence with the points in K .

Given a unital Banach algebra A , and $M \in A$, by duality we obtain a function $\widehat{M} : \Phi_A \rightarrow \mathbb{C}$, given by $\widehat{M}(\phi) = \phi(M)$. It is natural to equip Φ_A with the weakest topology such that each of the functions \widehat{M} is continuous. Thus we obtain an algebra homomorphism $\Gamma : A \rightarrow C(\Phi_A)$, given by $\Gamma(M) = \widehat{M}$.

Theorem 9.6. *For any unital Banach algebra A , Φ_A is a compact, Hausdorff space.*

Proof. Let us first verify the Hausdorff condition. Given $\phi, \psi \in \Phi_A$, there is $M \in A$ such that $\phi(M) \neq \psi(M)$. If we pick disjoint neighborhoods U_0 and V_0 of $\phi(x)$ and $\psi(x)$, then

$$U = \widehat{M}^{-1}(U_0) \quad \text{and} \quad V = \widehat{M}^{-1}(V_0)$$

are disjoint open sets in Φ_A separating ϕ and ψ . Thus Φ_A is a Hausdorff space.

Compactness is a little trickier. The space Φ_A can be viewed as a subset of A^* , since characters are linear maps, and the topology on Φ_A is the relative topology on A^* when A^* is equipped with the weak $*$ topology. Since $\|\phi\| \leq 1$ for each $\phi \in \Phi_A$, Φ_A is a bounded subset of A^* . If we can show it is also weak $*$ closed, then the Banach-Alaoglu theorem will imply that Φ_A is compact.

To show Φ_A is weak- $*$ closed, it suffices to show any functional α in the weak $*$ closure of Φ_A is a character. Fix $M, N \in A$, and $\varepsilon > 0$. Consider

$$W = \{\psi \in A^* : |\psi - \alpha|(z) < \varepsilon \text{ for } z \in \{1, M, N, MN\}\}$$

Then W is a weak- $*$ neighbourhood of α , and thus contains some $\phi \in \Phi_A$. Thus

$$|\phi(1) - \alpha(1)| = |1 - \alpha(1)| < \varepsilon.$$

Thus we find that $\alpha(1) = 1$, since ε was arbitrary. Furthermore,

$$\begin{aligned} \alpha(MN) - \alpha(M)\alpha(N) &= [\alpha(MN) - \phi(MN)] + [\phi(M)\phi(N) - \alpha(M)\alpha(N)] \\ &= [\alpha(MN) - \phi(MN)] + [\phi(N) - \alpha(N)]\phi(M) \\ &\quad + [\phi(M) - \alpha(M)]\alpha(N) \end{aligned}$$

Hence, since ϕ is a complex homomorphism,

$$|\alpha(MN) - \alpha(M)\alpha(N)| < (1 + |\phi(M)| + |\alpha(N)|)\varepsilon \leq (1 + \|M\| + \|\alpha\|\|N\|)\varepsilon$$

Letting $\varepsilon \rightarrow 0$, we find $\alpha(MN) = \alpha(M)\alpha(N)$. Thus α is a character, so Φ_A is closed, and thus compact. \square

Theorem 9.7. *If $f : A \rightarrow B$ is an algebra homomorphism, then the map $f^* : \Phi_B \rightarrow \Phi_A$ defined such that for any $M \in A$,*

$$f^*(\phi)(M) = \phi(f(M))$$

is continuous.

Proof. The open sets in Φ_A are generated for $M \in A$, $\lambda \in \mathbf{C}$, and $\varepsilon > 0$, by sets of the form

$$U = \{\phi \in \Phi_A : |\phi(M) - \lambda| < \varepsilon\} = \widehat{M}^{-1}(B_\varepsilon(\lambda)).$$

The inverse image of U under f^* is precisely

$$\{\psi \in \Phi_B : |(\psi \circ f)(M) - \lambda| < \varepsilon\} = \widehat{f(M)}^{-1}(B_\varepsilon(\lambda)).$$

The map is therefore continuous. □

Let us now list the main properties of the Gelfand transform, which make it so useful.

Theorem 9.8. *Let A be a unital Banach algebra. Then for any $M \in A$,*

$$\widehat{M}(\Phi_A) \subset \sigma(M).$$

If A is commutative, then

$$\widehat{M}(\Phi_A) = \sigma(M).$$

Proof. If $\phi : A \rightarrow \mathbf{C}$, and $\phi(M) = \lambda$, then $\lambda - M$ lies in some maximal ideal of A , and thus cannot be invertible, so $\lambda \in \sigma(M)$. Conversely, if A is commutative, and $\lambda \in \sigma(M)$, then $\lambda - M$ lies in some maximal ideal of A , and so there is some character $\phi : A \rightarrow \mathbf{C}$ with $\phi(\lambda - M) = 0$, i.e. $\phi(M) = \lambda$. □

Example. *The Gelfand transform can be quite useless when studying a non-commutative algebra A . For instance, the algebra $M_n(\mathbf{C})$ of $n \times n$ matrices has only a single ideal, namely the set $\{0\}$. To see this, suppose \mathfrak{a} is an ideal of $M_n(\mathbf{C})$ containing some non-zero matrix M . It follows from the elementary theory of matrices that there are invertible matrices N and L such that $NML \in \mathfrak{a}$ is a diagonal matrix, non-zero somewhere on the diagonal. Multiplying on the left by an appropriate matrix, we may assume that there is only*

a single entry on the diagonal. Multiplying on the left by permutation matrices and then considering linear combinations of what we get then shows that \mathfrak{a} contains all diagonal matrices in $M_n(\mathbb{C})$. But as we have seen above, this implies that \mathfrak{a} contains all matrices in $M_n(\mathbb{C})$. Thus $M_n(\mathbb{C})$ is a simple algebra, it contains no non-trivial ideals. Consequently, we find that every non-zero algebra homomorphism $F : M_n(\mathbb{C}) \rightarrow A$ must be injective, for the kernel is a proper ideal for $M_n(\mathbb{C})$. Thus the character space of $M_n(\mathbb{C})$, for $n > 1$, must be \emptyset , because there is no injective algebra homomorphism from $M_n(\mathbb{C})$ to \mathbb{C} (there is not even an injective linear map).

Since $\widehat{M}(\Phi_A) \subset \sigma(M)$ for any M in a unital Banach algebra A , it follows that

$$\|\Gamma(M)\|_{L^\infty(\Phi_A)} = \rho(M) \leq \|M\|.$$

Thus Γ is a contractive algebra homomorphism from A into $C(\Phi_A)$, whose kernel is the Jacobson radical of A , the intersection of all its maximal ideals. Thus Γ is injective if and only if A is semisimple.

Example. An example of a commutative Banach algebra which is not semisimple is the ring A of all matrices of the form

$$\begin{pmatrix} a & b \\ 0 & a \end{pmatrix}.$$

Any matrix of the form above, where $a \neq 0$, is invertible in A , and the complement of this set is an ideal. Thus this ring is local. The Gelfand space Φ_A in this case is just a single point, and a matrix of the form above is mapped to the function taking the value a at this point.

For general Banach $*$ algebras, Gelfand theory does not necessarily react well with involution. We would want to have the property that

$$\widehat{M^*} = \overline{\widehat{M}},$$

for all $M \in A$. This condition is equivalent to $\Gamma : A \rightarrow C(\Phi_A)$ being a homomorphism of Banach $*$ algebras. A Banach $*$ algebra with this property is called *symmetric*. An example consequence is that for any $M \in A$,

$$\widehat{M^*M} = |\widehat{M}|^2,$$

and if M is unitary, then $|\widehat{M}| = 1$.

Lemma 9.9. *Any unital C^* algebra A is symmetric.*

Proof. We have already seen that $\sigma(M) \subset \mathbf{R}^+$ for any self-adjoint $M \in A$, so the theorem follows immediately from the holomorphic functional calculus and the fact that $\widehat{M}(\Phi_A) \subset \sigma(M)$. Alternatively, we can give a more elementary proof. Consider a self-adjoint element $M \in A$. If $\phi : A \rightarrow \mathbf{C}$ is a character, and $\phi(M) = a + ib$, then $\phi(M + it) = a + i(b + t)$. But we have

$$\begin{aligned} |\phi(M + it)|^2 &= a^2 + (b + t)^2 \\ &\leq \|M + it\|^2 \\ &= \|(M + it)(M - it)\| \\ &= \|M^2 + t^2\| \leq \|M\|^2 + t^2. \end{aligned}$$

Subtracting t^2 from each side of the equation gives a uniform bound on $a^2 + b^2 + 2bt$ for all t , which is only possible if $b = 0$. \square

Remark. The algebra $A(\mathbf{D})$ with involution $f^*(z) = \overline{f(\bar{z})}$, is not symmetric. Neither is $L^1(\mathbf{Z})$, where $(a^*)_n = \bar{a}_n$. But if we instead consider the convolution $(a^*)_n = \overline{a_{-n}}$, then $L^1(\mathbf{Z})$ is a symmetric algebra, which is one of the reasons why this involution is so much more useful than pointwise conjugation.

Theorem 9.10. *If A is a commutative, symmetric Banach $*$ algebra, then the image of the Gelfand transform is a dense subset of $C(\Phi_A)$.*

Proof. Let $B = \Gamma(A)$. Then B is closed under conjugation because A is symmetric. Since characters are determined by their values on elements of A , elements of B separate points in Φ_A . It also contains constants since $\hat{1} = 1$. Thus by the Stone-Weirstrass theorem, B is dense in $C(\Phi_A)$. \square

If A is a commutative unital Banach algebra, the spectral radius formula implies that Γ is an isometry if and only if for any $M \in A$,

$$\|M^2\| = \|M\|^2.$$

This is true, in particular, if A is a commutative C^* algebra. To see this, using the fact that A is symmetric, we calculate that

$$\|M\|^2 = \|M^*M\| = \|\widehat{M^*M}\|_{L^\infty(\Phi_A)} = \|\widehat{M}^*\widehat{M}\|_{L^\infty(\Phi_A)} = \|(\widehat{M})^2\|_{L^\infty(\Phi_A)} = \|\widehat{M}^2\|_{L^\infty(\Phi_A)} = \|M^2\|.$$

Thus every commutative, unital C^* algebra is semisimple. Moreover, the Gelfand transform $\Gamma : A \rightarrow C(\Phi_A)$ is then an isometric $*$ -isomorphism between A and $C(\Phi_A)$. Thus every commutative C^* algebra is naturally isomorphic to $C(K)$ for some compact space K . This is the commutative case of the Gelfand-Naimark theorem.

The commutative Gelfand Naimark theorem has two important applications. The first is a proof of the existence of the Stone-Cech compactification of a completely regular topological space. Recall that a space X is completely regular if it is T_1 , and if for each closed C and $x \in X - C$, there is $f \in C(X)$ which satisfies $f(x) = 1$, but vanishes on C . Urysohn's lemma tells us all normal spaces are completely regular.

Theorem 9.11. *Let X be a completely regular space. Then there is a compact Hausdorff space βX with an embedding $i : X \rightarrow \beta X$ onto a dense subset of βX satisfying the following universal property: For any continuous map $j : X \rightarrow K$ into a compact Hausdorff space, there is a unique $F : \beta X \rightarrow K$ such that $j = F \circ i$. The universal property implies βX is unique up to a homeomorphism, and it is called the Stone-Cech compactification of X .*

Proof. The space $C_b(X)$ is a commutative unital C^* algebra, so the Gelfand transform gives an isomorphism of $C_b(X)$ with $C(\beta X)$, where $\beta X = \Phi_{C_b(X)}$ is the Character space of $C_b(X)$. For each $x \in X$, the map $\phi_x(f) = f(x)$ is a character on $C_b(X)$, and thus corresponds to a unique point $i(x) \in \beta X$. We thus obtain an injective map $i : X \rightarrow \beta X$. We claim it is also continuous. Indeed, the open sets of βX are generated, for each $f \in C_b(X)$, $\lambda \in \mathbb{C}$, and $\varepsilon > 0$, by sets of the form

$$U = \{x \in \beta X : |\hat{f}(x) - \lambda| < \varepsilon\}.$$

The inverse image of U by i is precisely

$$\{x \in X : |f(x) - \lambda| < \varepsilon\},$$

which is certainly open. Thus i is continuous. We will now show $i : X \rightarrow \beta X$ satisfies the required universal properties.

To begin with, note that $\hat{f} \circ i = f$ for any $f \in C_b(X)$. Since $C_b(X)$ is a C^* algebra, $\Gamma : C_b(X) \rightarrow C(\beta X)$ is an isomorphism, so every continuous, scalar-valued function on βX is the extension of a unique bounded, continuous function on X with the same L^∞ norm. It follows that $i(X)$ is dense in $\beta(X)$, e.g. by Urysohn's lemma.

Next, we show $i : X \rightarrow \beta X$ is an embedding. Fix a net $\{x_\alpha\}$ in X , let $x \in X$, and suppose $\{x_\alpha\}$ does not converge to x . Thinning this net if necessary, we may find an open set U containing x , but no elements of the net $\{x_\alpha\}$. Since X is completely regular, we may find $f \in C_b(X)$ which vanishes outside of U , but with $f(x) = 1$. Then $\hat{f}(i(x_\alpha)) = 0$, but $\hat{f}(i(x)) = 1$. Thus $\{i(x_\alpha)\}$ cannot converge to $i(x)$. Thus we have shown i is an embedding.

Finally, let K be any compact Hausdorff space, and let $j : X \rightarrow K$ be a continuous map. Then j induces an algebra homomorphism $j^* : C(K) \rightarrow C_b(X)$, and thus a continuous map from the character space of $C_b(X)$ to the character space of $C(K)$, i.e. a continuous map $F : \beta X \rightarrow K$ such that if $x \in \beta X$ corresponds to a character $\phi : C_b(X) \rightarrow \mathbb{C}$, then for any $g \in C(K)$,

$$g(F(x)) = \phi(j^*(g)).$$

In particular, if $x \in X$, then

$$g(F(i(x))) = \phi_x(j^*(g)) = j^*(g)(x) = g(j(x)).$$

Since g was arbitrary, it follows that $F \circ i = j$. That F is the unique continuous map making the diagram commute follows because $i(X)$ is dense in βX . Thus we have verified the universal property. \square

For normal elements of a C^* algebra, we now use the Gelfand-Naimark theorem to extend the holomorphic functional calculus to a *continuous functional calculus*. To begin with, note that A is a commutative, unital Banach $*$ algebra containing an element M such that one of three things is true:

- A is generated as a unital algebra by M .
- M is invertible, and A is generated as an algebra by M and M^{-1} .
- A is a symmetric algebra, and A is generated as a unital algebra by M and M^* .

Then $\widehat{M} : \Phi_A \rightarrow \sigma(M)$ is a homeomorphism. Since Φ_A is compact, it suffices to show that \widehat{M} is injective. But this follows because, in each of the three cases above, if two characters agree at M , they agree on the entirety of M . A particular example of importance to us is, for an arbitrary C^* algebra A and a normal element $M \in A$, is $C^*(M)$, the smallest C^* subalgebra generated by M . Since M is normal, $C^*(M)$ will be commutative, and generated as a unital algebra by M and M^* .

Example. Consider $\delta^1 \in L^1(\mathbf{Z})$. Then $\sigma(\delta^1) = \mathbf{T}$. We have $\sigma(\delta^1) \subset \mathbf{D}$ because $\|\delta^1\|_{L^1(\mathbf{Z})} = 1$. The function δ^1 has an inverse δ^{-1} , and by the spectral theorem and the fact that $\|\delta^{-1}\|_{L^1(\mathbf{Z})} = 1$, $\sigma(\delta^1)^{-1} = \sigma(\delta^{-1}) \subset \mathbf{D}$, so we conclude $\sigma(\delta^1) \subset \mathbf{T}$. In fact, $\sigma(\delta^1)$ is equal to \mathbf{T} . To see this, let us try and invert $\lambda\delta^0 - \delta^1$, for some $|\lambda| = 1$. If $c * (\lambda\delta^0 - \delta^1) = \delta^0$, then

$$\lambda c_n - c_{n-1} = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$

Solving these equations recursively, we find $c_n = \lambda^{-n}c_0$ for $n \geq 0$, and $c_{-n} = \lambda^{n-1}c_{-1}$. We must have $c \in L^1(\mathbf{Z})$, so that

$$|c_0| \sum_{k=0}^{\infty} 1 + |c_{-1}| \sum_{k=1}^{\infty} 1 < \infty$$

Hence $c_0 = c_{-1} = 0$, so that $c = 0$, which is impossible if we also want $c * (\lambda\delta^0 - \delta^1) = \delta^0$ to hold. Thus $\sigma(\delta^1) = \mathbf{T}$.

Since δ^1 generates $L^1(\mathbf{Z})$, it follows that the Gelfand space of $L^1(\mathbf{Z})$ is homeomorphic to \mathbf{T} . We have seen that $\Gamma(\sum a_n \delta^n) = \sum a_n z^n$. Taking uniform limits of this result gives that $\Gamma : L^1(\mathbf{Z}) \rightarrow C(\mathbf{T})$ is precisely the inverse Fourier transform on the Torus. Conversely, more sophisticated arguments show that for any locally compact abelian group G , the space $L^1(G)$, equipped with convolution (against the Haar measure) as multiplication has Gelfand space equal to \hat{G} , the dual group of complex-valued characters on G , and $\Gamma : L^1(G) \rightarrow C(\hat{G})$ is precisely the abstract Fourier transform of functions on G . Thus the Gelfand transform is one way to think of the Fourier transform.

Now suppose that A is a commutative unital C^* algebra of the form above. Then $\widehat{M} : \Phi_A \rightarrow \sigma(M)$ is a homeomorphism. We thus have an isometric $*$ isomorphism

$$A \cong C(\Phi_A) \cong C(\sigma(M)).$$

For $f \in C(\sigma(M))$, we let $f(M) \in A$ denote the image of this map. Thus for any character $\phi : A \rightarrow \mathbf{C}$,

$$\phi(f(M)) = f(\phi(M)).$$

This equation implies that $\sigma(f(M)) = f(\sigma(M))$, so we have a continuous functional calculus. Thus we have a continuous functional calculus on

A. It is simple to see that $z(M) = M$, and $1(M) = 1$, and $f \mapsto f(M)$ is the unique $*$ algebra homomorphism with this property, since functions of the form

$$f(z) = \sum c_{\alpha\beta} z^\alpha \bar{z}^\beta$$

are dense in $C(\sigma(M))$, and we see that $f(M) = \sum c_{\alpha\beta} M^\alpha (M^*)^\beta$. In particular, we see that if $f(z) = \sum c_k z^k$, then $f(M) = \sum c_k M^k$, and so this calculus extends the holomorphic functional calculus.

Example. Let $T : H \rightarrow H$ be a compact normal operator on a Hilbert space H . Then we have seen via the spectral theory of such operators that there exists a family of orthogonal projections $\{P_\lambda\}$ which are mutually orthogonal to one another, such that

$$T = \sum_\lambda \lambda P_\lambda.$$

We claim that for each $f \in C(\sigma(T))$, then

$$f(T) = \sum_\lambda f(\lambda) P_\lambda.$$

Certainly this is true for any polynomial, and under this definition, for any $f, g \in C(\sigma(T))$, $\|f(T) - g(T)\| \leq \|f - g\|_{L^\infty(\sigma(T))}$. Thus this definition is continuous, so by density of polynomials and continuity, we conclude that both definitions give the same result.

The key to Gelfand theory is noticing that characters of Banach algebras naturally reflect the structure of the Banach algebra in question. Understanding the character space leads to a natural understanding of the invertibility of the elements of the algebra. For instance, here is a result on the invertibility of Fourier series initially due to Wiener, whose proof was incredibly difficult without the technology that Gelfand introduced.

Example. Consider a formal trigonometric series on \mathbf{T} of the form

$$f(z) = \sum a_n z^n$$

where $\sum |a_n| < \infty$. Then $f = \Gamma(a)$, where $a \in L^1(\mathbf{Z})$ is given by the sequence $\{a_n\}$. Now suppose f is non-vanishing on \mathbf{T} . Since $\sigma(a) = f(\mathbf{T})$, this means

that a is invertible in $L^1(\mathbf{Z})$. Thus there exists $b \in L^1(\mathbf{Z})$ such that $a * b = \delta$. Thus $\Gamma(b) = 1/f$, i.e.

$$\frac{1}{f(z)} = \sum b_n z^n.$$

Similar results can be applied to non-continuous functions by approximation, and to higher dimensional trigonometric series, in which case the Gelfand space are the higher dimensional torii \mathbf{T}^n .

Here's another example from the complex analysis of several variables.

Example. Consider the commutative algebra $A(\mathbf{D})$. We also contend that $\Phi_{A(\mathbf{D})}$ can be identified with \mathbf{D} . The identity function z has norm 1 in this space, implying that if $\phi : A(\mathbf{D}) \rightarrow \mathbf{C}$ is any character, then $\phi(z) = w \in \mathbf{D}$. Then

$$\phi\left(\sum_{k=0}^N a_k z^k\right) = \sum_{k=0}^N a_k w^k$$

and these polynomials are dense in $A(\mathbf{D})$, from which we conclude $\phi(f) = f(w)$. Thus any character is given by evaluation at a point in \mathbf{D} .

Let us use this calculation to obtain an analytic version of the nullstellensatz in algebraic geometry. Consider n functions $f_1, \dots, f_n \in A(\mathbf{D})$ whose common nullset $Z(f_1, \dots, f_n)$ is empty. Then we claim there are $g_1, \dots, g_n \in A(\mathbf{D})$ such that $f_1 g_1 + \dots + f_n g_n = 1$. It is clear that this is equivalent to the ideal relation

$$(f_1, \dots, f_n) = A(\mathbf{D})$$

If this were not true, then (f_1, \dots, f_n) would be contained in a closed, maximal ideal, and would therefore be annihilated by some $\phi \in \Phi_{A(\mathbf{D})}$. But ϕ corresponds to evaluation at some $w \in \mathbf{D}$, so $f_i(w) = 0$ for all i , which gives a contradiction. One can apply Runge's theorem to classify the character spaces of arbitrary spaces of the form $A(\Omega)$, but we leave this as an exercise to the reader.

If M and N are operators such that $MN = NM$, then certainly $M^*N^* = N^*M^*$, but it is not necessarily true that $MN^* = N^*M$ or $M^*N = NM^*$. For instance, if M is not a normal operator, and we take $M = N$. But if M and N are normal, then the result is true. In fact, much more is true.

Theorem 9.12 (Fuglede-Putnam-Rosenblum). *Let A be a C^* algebra, and consider normal elements $M, N \in A$, and a third element $L \in A$ such that $ML = LM$. Then $M^*L = LN^*$.*

Proof. Without loss of generality, assume A is unital. If $ML = LN$, then for all $k > 0$, $M^k L = LN^k$, and so by taking power series, we conclude that for any $\lambda \in \mathbf{C}$,

$$e^{\lambda M} L = L e^{\lambda N},$$

so that $L = e^{\lambda M} L e^{-\lambda N}$. Thus

$$e^{\lambda M^*} L e^{-\lambda N^*} = e^{\lambda(M^* - M)} L e^{\lambda(N - N^*)}.$$

Note that $e^{\lambda(M^* - M)}$ and $e^{\lambda(N - N^*)}$ are both unitary, and so if we set

$$f(\lambda) = e^{\lambda M^*} L e^{-\lambda N^*} = L + \lambda(M^* L - L N^*) + O(\lambda^2),$$

then we see $f : \mathbf{C} \rightarrow A$ is an entire function of λ , and $\|f\|_{L^\infty(\mathbf{C})} \leq \|L\|$ is uniformly bounded. Thus we conclude f is a constant function. But this means that the first order term of the power series vanishes, i.e. $M^* L = L N^*$. \square

9.2 The Non-Unital Gelfand Space

Let us also address the non-unital case of Gelfand theory. In the Gelfand theory, we have a little trouble defining ideals. We call an ideal \mathfrak{a} (an additive subgroup closed under multiplication) for a non-unital algebra A *modular* if there is $N \in A$ such that $MN - M, NM - M \in \mathfrak{a}$ for all $M \in A$. If \mathfrak{a} is modular, it follows that A/\mathfrak{a} contains an identity. Zorn can show us maximal modular ideals exist in any non-unital algebra. We need to edit the proof which shows a maximal ideal is closed, which relies on an algebraic trick.

Lemma 9.13. *A maximal modular ideal in an algebra A is closed.*

Proof. If a maximal ideal \mathfrak{a} was not closed, then we would have $\bar{\mathfrak{a}} = A$. Let N be a right modular identity for \mathfrak{a} . Then there is $M \in \mathfrak{a}$ with $\|M - N\| < 1$,

so

$$\begin{aligned}
N &= (N - M) + M = \sum_{k=1}^{\infty} (N - M)^k - \sum_{k=2}^{\infty} (N - M)^k + M \\
&= \sum_{k=1}^{\infty} (N - M)^k - \left[\sum_{k=1}^{\infty} (N - M)^k \right] (N - M) + M \\
&= \underbrace{\left[\left(\sum_{k=1}^{\infty} (N - M)^k \right) M + M \right]}_{\in \mathfrak{a}} - \underbrace{\left[\left(\sum_{k=1}^{\infty} (N - M)^k \right) N - \left(\sum_{k=1}^{\infty} (N - M)^k \right) \right]}_{\in \mathfrak{a}}
\end{aligned}$$

Given any $L \in A$, $LM - M \in \mathfrak{a}$, implying $M \in \mathfrak{a}$. This implies $\mathfrak{a} = A$, an impossibility. \square

Lemma 9.14. *The kernel of any nonzero algebra homomorphism from A to \mathbf{C} is a maximal modular ideal, and in a commutative non-unital algebra, any maximal modular ideal is the kernel of some non-zero algebra homomorphism.*

Proof. If $\phi : A \rightarrow \mathbf{C}$ is a non-zero algebra homomorphism, then ϕ is surjective, for if $\phi(M) \neq 0$, then $\phi(\mathbf{C} \cdot x) = \mathbf{C}$. We claim that if $\mathfrak{a} = \ker(\phi)$, and if $\phi(M) = 1$, then M is a modular identify for \mathfrak{a} , because

$$\phi(MN - N) = \phi(M)\phi(N) - \phi(N) = \phi(N) - \phi(N) = 0$$

Implying $MN - N \in \mathfrak{a}$ for each N , so \mathfrak{a} is a modular ideal. The first isomorphism theorem gives us an isomorphism from A/\mathfrak{a} to \mathbf{C} , so \mathfrak{a} is maximal, since A/\mathfrak{a} is a field.

If A is commutative, and \mathfrak{a} is a maximal modular ideal, then A/\mathfrak{a} is an algebra with identity, whose only ideals consists of (0) and A/\mathfrak{a} , since \mathfrak{a} is maximal, so A/\mathfrak{a} is a field, and is therefore isometric to \mathbf{C} , giving us an algebra homomorphism. \square

Given this result, we may therefore consider the Gelfand transform of a non-unital algebra, into the character space of all nonzero non-unital algebra homomorphisms. Unitizing A and considering the Gelfand theory on $A^\#$ only adds a single extra character, which normally does not introduce any complications.

Lemma 9.15. *If A is an algebra without identity, and ϕ is a character on A , then there is a unique non-zero character $\tilde{\phi}$ defined on $A^\#$ which extends ϕ .*

Proof. Define $\tilde{\phi}(M + \lambda) = \phi(M) + \lambda$. Then $\tilde{\phi}$ is linear, $\tilde{\phi}(1) = 1$, and

$$\begin{aligned}\tilde{\phi}(M + \lambda)\tilde{\phi}(N + \gamma) &= [\phi(M) + \lambda][\phi(N) + \gamma] \\ &= \phi(MN) + \phi(\lambda N) + \phi(\gamma M) + \lambda\gamma \\ &= \tilde{\phi}((M + \lambda)(N + \gamma))\end{aligned}$$

The uniqueness of the extension follows from the fact any maximal modular ideal of A can be uniquely extended to a maximal ideal on $A^\#$, for the projection $M + \lambda \mapsto M$ maps ideals to ideals, and the only ideals of \mathbb{C} are (0) and (1) . \square

Corollary 9.16. *We have*

$$\Phi_{A^\#} = \Phi_A \cup \{\phi_\infty\},$$

where

$$\phi_\infty(M + \lambda) = \lambda.$$

We have $\sigma(M) \subset \widehat{M}(\Phi_A) \cup \{0\}$, with equality if A is commutative.

We can equip Φ_A with the weak topology in the same way that we introduce a topology in the unital case. In this situation, however, Φ_A is only *locally compact*, not compact, with $\Phi_{A^\#}$ corresponding to the one point compactification.

Theorem 9.17. *The Gelfand topology on Φ_A is Hausdorff and locally compact, and we have*

$$\Gamma : A \rightarrow C_0(\Phi_A).$$

Proof. This follows from the fact that $\Phi_{A^\#}$ is Hausdorff compact, and Φ_A is obtained from $\Phi_{A^\#}$ by removing a single point. Certainly it follows from this that Φ_A is Hausdorff. Moreover, for any character ϕ , we can find an open set $U \subset \Phi_{A^\#}$ containing ϕ and an open set $V \subset \Phi_{A^\#}$ containing ϕ_∞ such that the closures of U and V are disjoint. But this means that $\overline{U} \subset \Phi_A$ is a compact neighborhood of ϕ . Thus Φ_A is locally compact. \square

Example. Suppose X is a locally compact, but not compact, space. Then $C_0(X)$ is a non-unital C^* algebra. Its unitization is then a unital C^* algebra, and thus corresponds to $C(X^*)$ for some compact set X^* . We have already seen that X^* is equal to the one point compactification of X .

As with the holomorphic functional calculus on non unital Banach algebras, given a normal element M of a non-unital C^* algebra A , we can define $f(M)$ for any $f \in C(\sigma(M))$, provided that $f(0) = 0$.

Chapter 10

Positivity

The model example of this chapter is a positive semidefinite operator on a Hilbert space.

Theorem 10.1. *Let H be a Hilbert space, and suppose $T : H \rightarrow H$ is a bounded, self-adjoint operator. Then the following two conditions are equivalent:*

- $\sigma(T) \subset [0, \infty)$.
- For any $x \in H$, $\langle Tx, x \rangle \geq 0$.

If these properties are true, we say T is positive semidefinite.

Proof. Suppose $\sigma(T) \subset [0, \infty)$. If we let $f : \sigma(T) \rightarrow [0, \infty)$ be defined by setting $f(x) = \sqrt{x}$, and we set $S = f(T)$, then S is also self-adjoint, and $T = S^2$. It follows that for any $x \in H$,

$$\langle Tx, x \rangle = \langle S^2x, x \rangle = \langle Sx, Sx \rangle \geq 0.$$

Conversely, suppose that for all $x \in H$,

$$\langle Tx, x \rangle \geq 0.$$

Then for any $\lambda < 0$, we have

$$\langle (T - \lambda)x, x \rangle = \langle Tx, x \rangle - \lambda\|x\|^2 \geq -\lambda\|x\|^2 \gtrsim \|x\|^2.$$

Since $|\langle (T - \lambda)x, x \rangle| \lesssim \|(T - \lambda)x\|\|x\|$, it follows that $\|(T - \lambda)x\| \sim \|x\|$, so $T - \lambda$ is an isomorphism of H . Thus $\sigma(T) \subset [0, \infty)$. \square

Now let A be an arbitrary C^* algebra. A self-adjoint element M is *positive* if $\sigma(M) \subset [0, \infty)$. In shorthand, we write $M \geq 0$. The set of all positive elements in an algebra A is denoted A_+ . We write $M \leq N$ if $N - M \geq 0$. Thus identifying positive elements gives us a partial ordering on the set of self-adjoint elements of A .

Example. Let X be a locally compact space. Then $f \in C_0(X)$ is self-adjoint if and only if f is real-valued, and positive if and only if $f \geq 0$, since $\sigma(f) = \{0\} \cup f(X)$. For a measure space X , $f \in L^\infty(X)$ is self-adjoint if and only if f is almost-everywhere real valued, and positive if and only if $f \geq 0$ almost everywhere.

Proposition 10.2. Let A be a C^* algebra. If $M \in A_+$, there is a unique $N \in A_+$ for which $M = N^2$, which we denote by \sqrt{M} .

Proof. Consider the positive square root map $f(z) = \sqrt{z}$. This is well defined on $\sigma(M)$ since $\sigma(M) \subset [0, \infty)$, and $f \in C(\sigma(M))$, so we may consider $N = f(M)$. Now

$$N^2 = f(M)^2 = (f^2)(M) = (\text{id}_{\sigma(M)})(M) = M.$$

Denote this element by \sqrt{M} . If $N^2 = M$ for any other $N \in A_+$, then

$$NM = N^3 = (N^2)N = MN$$

Thus N commutes with M , and so it follows that N commutes with $f(M)$ for any $f \in C(\sigma(M))$, since $f(M)$ lies in the unital C^* algebra generated by M . Thus the smallest C^* algebra B containing N and $f(M)$ is commutative. Applying the Gelfand transform, since $N \in A_+$, $\hat{N}(\Phi_B) \geq 0$, and $\hat{N}^2 = M$. This means that $\hat{N} = \sqrt{\hat{M}} = \widehat{f(M)}$. Thus $\widehat{f(M)} = \hat{N}$, so $f(M) = N$. \square

If self-adjoint operators behave somewhat like real numbers, positive operators behave like positive real numbers.

Proposition 10.3. Let A be a C^* algebra, and let $M \in A$ be self adjoint. Then there are unique $M_+, M_- \in A_+$ for which $M = M_+ - M_-$, and $M_+M_- = 0$.

Proof. Let $f_+(t) = \max(t, 0)$, and $f_-(t) = -\min(t, 0)$. Then f_+ and f_- are continuous maps, and we may consider $f_+(M)$, $f_-(M)$. Since

$$f_+ - f_- = \text{id}_{\sigma(M)}$$

$f_+(M) - f_-(M) = M$. By the spectral mapping theorem,

$$\sigma(f_+(M)) = f_+(\sigma(M)) \subset [0, \infty) \quad \sigma(f_-(M)) = f_-(\sigma(M)) \subset [0, \infty)$$

so $f_+(M), f_-(M) \geq 0$. Since $f_+f_- = 0$, $f_+(M)f_-(M) = 0$. Uniqueness follows by a Gelfand transform calculation analogous to the proof of the uniqueness of square roots. \square

Lemma 10.4. *Let A be a C^* algebra. If M is self-adjoint, $t \geq 0$, and $\|M - t\| \leq t$, then M is positive. If M is positive, and $\|M\| \leq t$, then $\|M - t\| \leq t$. Thus the positive elements of A are a relatively open subset of the self-adjoint elements of A .*

Proof. Suppose $\|M - t\| \leq t$. Then $\sigma(M - t) \in [-t, t]$, so

$$\sigma(M) = \sigma(M - t) + t \in [0, 2t]$$

Thus $M \in A_+$. Conversely, if $M \in A_+$ and $\|M\| \leq t$, then $\sigma(M) \subset [0, t]$, and

$$\sigma(M - t) = \sigma(M) - t \subset [-t, 0]$$

which means $\|M - t\| = r(M - t) \leq t$. \square

The next result shows that A_+ is a cone in A .

Proposition 10.5. *If A is a C^* algebra, then*

- (a) A_+ is closed.
- (b) If $M, N \in A_+$, then $M + N \in A_+$.
- (c) If $M \in A_+$, and $t \geq 0$, then $tM \in A_+$.
- (d) $A_+ \cap (-A_+) = (0)$.

Proof. Suppose that $N \in \overline{A_+}$, choose $K > \|N\|$. Fix $\varepsilon > 0$ and pick $M \in A_+$ with $\|N - M\| < \varepsilon$. Then if ε is chosen small enough, then $\|M\| < K$, and

$$\|N - K\| = \|N - M\| + \|M - K\| \leq \varepsilon + K$$

Letting $\varepsilon \rightarrow 0$, we find $N \in A_+$. To prove (b), we apply the inequality in the lemma to conclude

$$\|M + N - (\|M\| + \|N\|)\| \leq \|M - \|M\|\| + \|N - \|N\|\| \leq \|M\| + \|N\|$$

So $M + N \in A_+$. Since $\sigma(\lambda M) = \lambda \sigma(M)$, we obtain (c). To prove (d), suppose $M \in A_+ \cap -A_+$. Then $\sigma(M) = \{0\}$, and since M is normal, this means that

$$\|M\| = r(M) = 0. \quad \square$$

The next corollary is an analogy of the result over the real numbers that if $|x| \leq 0$, then $x = 0$.

Lemma 10.6. *Let A be a C^* algebra. If $M \in A$, and $-M^*M \in A_+$, then $M = 0$.*

Proof. Since

$$\sigma(MM^*) \cup \{0\} = \sigma(M^*M) \cup \{0\}$$

which can be proved by some algebraic tricks, $-MM^* \in A_+$ as well. If we write $M = T + iS$, where T and S are self-adjoint, then

$$M^*M + MM^* = (T - iS)(T + iS) + (T + iS)(T - iS) = 2(T^2 + S^2) \in A_+$$

Thus

$$M^*M = 2(T^2 + S^2) - MM^* \in A_+$$

which implies $M^*M = 0$. \square

Proposition 10.7. *Let A be a C^* algebra. The following are equivalent:*

- (a) $M \in A_+$.
- (b) There is $N \in A_+$ such that $M = N^2$.
- (c) There is $N \in A$ such that $N^*N = M$.

Proof. We have already show (a) implies (b). The proof of (c) from (b) is trivial. To prove (a) from (c), note that if $M = N^*N$, then M is certainly self-adjoint, so we may write $M = M_+ - M_-$. Let $L = NM_-$. Then

$$-L^*L = -M_-N^*NM_- = -M_-MM_- = M_-^3 \in A_+$$

Implying $NM_- = 0$, hence

$$0 = N^*L = N^*NM_- = -M_-^2 \in A_+$$

This implies $M_- = 0$, so $M = M_+ \in A_+$. \square

For M lying in a C^* algebra A , we are thus inclined to define $|M| = \sqrt{MM^*}$, for any $M \in A$, which is a positive element.

Proposition 10.8. *Let A be a C^* algebra. If $M \leq N$, then*

$$(a) \quad M + L \leq N + L.$$

$$(b) \quad L^*ML \leq L^*NL.$$

If in addition, $0 \leq M \leq N$, then

$$(c) \quad \|M\| \leq \|N\|.$$

$$(d) \quad \sqrt{M} \leq \sqrt{N}.$$

and if $M, N \in GL(A)$, then

$$(e) \quad 0 \leq N^{-1} \leq M^{-1}$$

Proof. (a) is trivial. To prove (b), note that

$$L^*(N - M)L = L^*\sqrt{N - M}\sqrt{N - M}L = (\sqrt{N - M}L)^*(\sqrt{N - M}L) \in A_+$$

Let us prove (c). If N is positive, then $N \leq \|N\|$, which follows by Gelfand theory. Thus if M and N are positive, then

$$0 \leq M \leq N \leq \|N\|$$

But then $\phi(M) \leq \|N\|$ for each ϕ , so $\|M\| \leq \|N\|$.

Fix $\varepsilon > 0$. Write

$$(\varepsilon + \sqrt{N} + \sqrt{M})(\varepsilon + \sqrt{N} - \sqrt{M}) = T$$

where $T, U \in A$ are self adjoint. By calculation

$$T = \varepsilon^2 + 2\varepsilon\sqrt{N} + N - M \geq \varepsilon^2$$

Thus T is positive and invertible, so $\varepsilon + \sqrt{N} - \sqrt{M}$ is left invertible and therefore invertible. Thus $\varepsilon \notin \sigma(\sqrt{M} - \sqrt{N})$, and thus

$$\sigma(\sqrt{M} - \sqrt{N}) \subset (-\infty, 0)$$

But this implies $\sqrt{N} - \sqrt{M}$ is positive.

If $M \geq \varepsilon$, then $M^{-1} \leq 1/\varepsilon$, which follows by Gelfand theory, since $\phi(M^{-1}) = \phi(M)^{-1}$. Since

$$1 = \sqrt{M}^{-1} M \sqrt{M}^{-1} \leq \sqrt{M}^{-1} N \sqrt{M}^{-1}$$

this yields

$$\sqrt{M} N^{-1} \sqrt{M} \leq 1$$

and by conjugation again,

$$N^{-1} = \sqrt{M}^{-1} \sqrt{M} N^{-1} \sqrt{M} \sqrt{M}^{-1} \leq M^{-1}. \quad \square$$

10.1 Positive Approximate Units

We now show that all C^* algebras have *approximate units*, which are bounded approximate identities which are also increasing nets, in the sense of the positive ordering on the C^* algebra.

Lemma 10.9. *If $0 \leq M \leq N$, then $M(1 + M)^{-1} \leq N(1 + N)^{-1}$.*

Proof. Note that

$$M(1 + M)^{-1} = 1 - (1 + M)^{-1} \quad N(1 + N)^{-1} = 1 - (1 + N)^{-1}$$

We know $1 + M \leq 1 + N$, so $(1 + N)^{-1} \leq (1 + M)^{-1}$, so

$$N(1 + N)^{-1} = 1 - (1 + N)^{-1} \leq 1 - (1 + M)^{-1} = M(1 + M)^{-1}$$

which is exactly the inequality we needed. \square

Proposition 10.10. *For a C^* algebra A , the net*

$$\{M \in A_+ : \|M\| < 1\}$$

ordered by the positivity of the algebra, is a bounded approximate unit.

Proof. The set is a net, because any $M, N \in A_+$ are less than or equal to $\max(\|M\|, \|N\|)$. Fix a self adjoint $M \in A$, and let $\varepsilon > 0$. Let B be the (non-unital) C^* algebra generated by M . Then B is commutative, and we can consider the continuous function $m : \Phi_B \rightarrow \mathbb{C}$ given by the Gelfand transform of M . Pick a function $i \in C_0(\Phi_B)$ such that $0 \leq i < 1$ and $\|(1 - i)m\| <$

ε , and let $E = i(M)$. Then $\|E\| \leq 1$, $E \geq 0$, and $\|M - ME\| = \|(1 - i)m\|_{L^\infty} < \varepsilon$. If $E \leq E' < 1$, then since $\sigma(\sqrt{1 - E'}) \in [0, 1]$, $\|\sqrt{1 - E'}\| < 1$, and so

$$\begin{aligned}\|M - E'M\|^2 &= \|\sqrt{1 - E'}^2 M\|^2 \leq \|\sqrt{1 - E'} M\|^2 = \|M(1 - E')M\| \\ &\leq \|M(1 - E)M\| \leq \|M\| \|(1 - E)M\| < \|M\| \varepsilon.\end{aligned}$$

Decreasing ε is arbitrary, we find $\lim LM = M$. Similar results show $\lim ML = M$. But this proves the result in general, since any $M \in A$ can be written as $M_1 + iM_2$ for appropriate self-adjoint elements $M_1, M_2 \in A$. \square

Remark. If A is separable, then we can take a subsequence of the net above which is also an approximate unit. To see this, for any self-adjoint $M \in A$, if B is as in the last proof, then B is separable, $C_0(\Phi_B)$ is separable, and so using the functional calculus, we can find a countable sequence $\{F_i \in A_+\}$ such that $M = \lim MF_i = \lim F_i M$. If we let $\{M_j\}$ be a countable, dense subset of self-adjoint elements of A , and let $\{F_{ji} \in A_+\}$ be the elements such that $M_j = \lim_i F_{ji} M_j = \lim_i M_j F_{ji}$. If we pick some sequence $\{E_k \in A_+\}$ such that $E_k \geq E_{ji}$ for all $i, j \leq k$, then $M_j = \lim_k E_k M_j = \lim_k M_j E_k$ for all j , and by density, this implies that $M = \lim_k E_k M = \lim_k M E_k$ for all self-adjoint M . Thus any separable C^* algebra has an approximate unit which is a sequence.

If A is an abelian C^* algebra, then the family of self adjoint elements in A forms a real Riesz lattice, which can be easily seen from an isometric representation $A \cong C(X)$. Thus if $0 \leq M \leq N + L$, where $N, L \in A_+$, then there are N_0, L_0 such that $N_0 \leq N$, $L_0 \leq L$, and such that $M = N_0 + L_0$. This theorem does not hold in general nonabelian C^* algebras, but there is a weaker decomposition theorem which does hold.

Proposition 10.11. *If A is a C^* algebra, and*

$$\sum_{i=0}^m M_i^* M_i = \sum_{j=0}^n N_j^* N_j$$

then there are $L_{i,j}$ such that

$$M_i^* M_i = \sum_j L_{i,j}^* L_{i,j} \quad N_j^* N_j = \sum_i L_{i,j}^* L_{i,j}$$

Proof. We may assume A is unital. TODO \square

10.2 Ideals and Quotients of C^* Algebras

If we quotient a C^* algebra by a closed ideal, we certainly get a Banach algebra. But does this algebra still have an involution? Or do we need to apply additional structure to our ideals? Such discussions will naturally lead to the Gelfand Naimark construction, establishing that every C^* algebra is isometric to some subalgebra of bounded operators on a Hilbert space. Thus this endeavor will prove very fruitful. Unless stated otherwise, by an ideal of a C^* algebra we mean a closed, two-sided ideal. Left and right ideals are also assumed to be closed unless stated otherwise.

Lemma 10.12. *If \mathfrak{a} is a closed left/right ideal in a C^* algebra A containing a self-adjoint element M , and if $f \in C(\sigma(M))$ satisfies $f(0) = 0$, then $f(M) \in \mathfrak{a}$.*

Proof. We may approximate $f(M)$ on $C(\sigma(M))$ by polynomial expressions of the form $a_1 M + \cdots + a_n M^n$. Such expressions all lie in \mathfrak{a} , and because \mathfrak{a} is closed, this implies $f(M)$ is closed. \square

Corollary 10.13. *If $M \in \mathfrak{a}$ is self adjoint, then M_+ , M_- , $|M|$, and \sqrt{M} are all in \mathfrak{a} .*

Lemma 10.14. *Let A be a C^* algebra. Then every ideal of A is self-adjoint.*

Proof. Let \mathfrak{a} be an ideal of A . Then \mathfrak{a}^* is also an ideal. Let $\mathfrak{b} = \mathfrak{a} \cap \mathfrak{a}^*$. Then \mathfrak{b} is a C^* subalgebra of A containing $\mathfrak{a}\mathfrak{a}^*$. We therefore know from the last section that \mathfrak{b} has an approximate unit $\{E_\alpha\}$. But this means that for any $M \in \mathfrak{a}$,

$$\begin{aligned} \|M^* - M^*E_\alpha\|^2 &= \|(M - E_\alpha M)(M^* - M^*E_\alpha)\| \\ &= \|MM^*(1 - E_\alpha) + (1 - E_\alpha)MM^*E_\alpha\| \\ &\leq \|MM^*(1 - E_\alpha)\| + \|(1 - E_\alpha)MM^*\|. \end{aligned}$$

Both of these quantities converge to zero as $\alpha \rightarrow \infty$, since $MM^* \in \mathfrak{b}$. Thus we find that $M^* = \lim_\alpha M^*E_\alpha$. But $M^*E_\alpha \in \mathfrak{a}$, so $M^* \in \mathfrak{a}$. But this means \mathfrak{a} is self-adjoint. \square

It follows from this result that if A is a C^* algebra, and \mathfrak{a} is an ideal, then A/\mathfrak{a} will be a Banach- $*$ algebra, since the involution naturally respects equivalence classes, and moreover, because \mathfrak{a} is self-adjoint,

$$\|M + \mathfrak{a}\| = \inf_{N \in \mathfrak{a}} \|M + N\| = \inf_{N \in \mathfrak{a}} \|M^* + N^*\| = \inf_{N \in \mathfrak{a}} \|M^* + N\| = \|M^* + \mathfrak{a}.$$

Thus the involution is an isometry.

A subalgebra B of a C^* algebra A is called *hereditary* if whenever $M \in B_+$ and $M \geq N$ for some $N \in A_+$, we have $N \in B$. To show that quotients of C^* algebras remain C^* algebras, we shall now show that all ideals in a C^* algebra are hereditary.

Lemma 10.15. *Let A be a C^* algebra. If $|M|^2 \leq N$, then there is $L \in A$ with $\|L\| \leq \|N\|^{1/4}$ such that $M = LN^{1/4}$.*

Proof. Let

$$L_n = M(N + 1/n)^{-1/2} N^{1/4},$$

which is well-defined in A even if A is non-unital. Nonetheless, the following calculation will be done in the unitization of A . If

$$D_{nm} = (N + 1/n)^{-1/2} - (N + 1/m)^{-1/2},$$

we find that

$$\begin{aligned} \|L_n - L_m\|^2 &= \|MD_{nm}N^{1/4}\|^2 \\ &= \|N^{1/4}D_{nm}M^*MD_{nm}N^{1/4}\| \\ &\leq \|N^{1/4}D_{nm}ND_{nm}N^{1/4}\| \\ &= \|D_{nm}N^{3/4}\|^2 \\ &= \|f_n(N) - f_m(N)\|^2 \\ &\leq \|f_n - f_m\|_{L^\infty(\sigma(N))}, \end{aligned}$$

where

$$f_n(t) = (t + 1/n)^{-1/2} t^{3/4}.$$

But f_n converges locally uniformly on $[0, \infty)$ to $t^{1/4}$, which means that $\|L_n - L_m\|$ is Cauchy. Thus we have $L = \lim L_n$ for some $L \in A$. Similarly, we find that $(N + 1/n)^{-1/2} N^{1/2}$ converges locally uniformly to the identity, so that

$$LN^{1/4} = \lim_n L_n N^{1/4} = \lim_n M(N + 1/n)^{-1/2} N^{1/2} = M. \quad \square$$

Theorem 10.16. *Let A be a C^* algebra. Then any ideal \mathfrak{a} of A is hereditary.*

Proof. Suppose $0 \leq M \leq N$, and $N \in \mathfrak{a}$. Then we can write $M = T^*T$ for some $T \in A$. The Lemma above finds that $T = LN^{1/4}$ for some $L \in A$. Since $N^{1/4} \in \mathfrak{a}$, $T \in \mathfrak{a}$, and thus $M = T^*T \in \mathfrak{a}$. \square

Theorem 10.17. *If A is a C^* algebra, and \mathfrak{a} is an ideal, then A/\mathfrak{a} is a C^* algebra.*

Proof. All that remains to be checked is that for any $M \in A$,

$$\|M^*M + \mathfrak{a}\| = \|M + \mathfrak{a}\|^2.$$

If $\{E_\alpha\}$ is an approximate identity for \mathfrak{a} , then we claim that for any $N \in A$, $\lim_\alpha \|N(1 - E_\alpha)\|$ converges, and

$$\|N + \mathfrak{a}\| = \lim_\alpha \|N(1 - E_\alpha)\|.$$

To see the limit exists, note that for $\alpha_1 \leq \alpha_2$, using the construction of the approximate identity using the functional calculus, we can write $(1 - E_{\alpha_2}) = (1 - E_{\alpha_1})L$ for some $L \in A$ with $\|L\| \leq 1$, and then we conclude that

$$\|N(1 - E_{\alpha_2})\| = \|N(1 - E_{\alpha_1})L\| \leq \|N(1 - E_{\alpha_1})\|.$$

Thus the net is monotonically decreasing and bounded from below, and thus converges. Now we certainly have $\|N + \mathfrak{a}\| \leq \lim_\alpha \|N(1 - E_\alpha)\|$ since $NE_\alpha \in \mathfrak{a}$. On the other hand, for any $\varepsilon > 0$, we can find $L \in \mathfrak{a}$ such that

$$\|N + \mathfrak{a}\| \geq \|N + L\| - \varepsilon.$$

But then

$$\begin{aligned} \lim_\alpha \|N(1 - E_\alpha)\| &\leq \lim_\alpha \|(N - L)(1 - E_\alpha)\| + \|L(1 - E_\alpha)\| \\ &\leq \|N - L\| + 0 \\ &\leq \|N + \mathfrak{a}\| + \varepsilon. \end{aligned}$$

Taking $\varepsilon \rightarrow 0$ completes the proof of the claim. And now we see that

$$\begin{aligned} \|M^*M + \mathfrak{a}\|^2 &= \lim_\alpha \|M^*M(1 - E_\alpha)\|^2 \\ &\geq \lim_\alpha \|(1 - E_\alpha)M^*M(1 - E_\alpha)\|^2 \\ &= \lim_\alpha \|M(1 - E_\alpha)\|^4 \\ &= \|M + \mathfrak{a}\|^4. \end{aligned}$$

Taking square roots gives the required condition. □

Thus if \mathfrak{a} is a closed ideal in a C^* -algebra A , then A/\mathfrak{a} is verified to be a Banach $*$ algebra. It is only a little more work now to verify that A/\mathfrak{a} is a C^* algebra.

Lemma 10.18. *If \mathfrak{a} is a closed ideal of A , and $\{E_\alpha\}$ is the positive BAI for \mathfrak{a} , then A/\mathfrak{a} , then for any $M \in A$,*

$$\|M + \mathfrak{a}\| = \lim \|M - E_\alpha M\| = \lim \|M - ME_\alpha\|$$

Proof. Fix $M \in A$, and let $\{E_\alpha\}$ be the positive BAI for \mathfrak{a} . Choose $\varepsilon > 0$, and let $N \in \mathfrak{a}$ satisfy $\|M + N\| \leq \|M + \mathfrak{a}\| + \varepsilon$. Then

$$\begin{aligned} \limsup_{\alpha} \|M - E_\alpha M\| &\leq \limsup_{\alpha} \|(1 - E_\alpha)(M + N)\| + \|E_\alpha N - N\| \\ &\leq \limsup_{\alpha} \|(1 - E_\alpha)(M + N)\| + \limsup_{\alpha} \|N - E_\alpha N\| \\ &= \limsup_{\alpha} \|(1 - E_\alpha)(M + N)\| \\ &\leq \|M + N\| \leq \|M + \mathfrak{a}\| + \varepsilon \end{aligned}$$

and ε was arbitrary, so

$$\limsup_{\alpha} \|M - E_\alpha M\| \leq \|M + \mathfrak{a}\|$$

But $E_\alpha M \in \mathfrak{a}$, so for each α ,

$$\|M - E_\alpha M\| \geq \|M + \mathfrak{a}\|$$

and since we have bounded the limsup above and below by the same value, it is in fact a limit, and has value $\|M + \mathfrak{a}\|$. Similar results hold for $\|M - ME_\alpha\|$. \square

The lemma makes sense, for E_α approximates elements of \mathfrak{a} as best as possible, so subtracting $E_\alpha M$ subtracts the best approximation of M in \mathfrak{a} , thus giving us the quotient norm.

Theorem 10.19. *If \mathfrak{a} is a closed ideal of a C^* algebra A , then A/\mathfrak{a} is a C^* algebra.*

Proof. Letting $\{E_\alpha\}$ be the positive approximate identity for \mathfrak{a} , we find

$$\begin{aligned}\|M + \mathfrak{a}\|^2 &= \lim_{\alpha} \|M(1 - E_\alpha)\|^2 \\ &= \lim_{\alpha} \|(1 - E_\alpha)M^*M(1 - E_\alpha)\| \\ &\leq \lim_{\alpha} \|(1 - E_\alpha)M^*M\| \\ &= \|M^*M + \mathfrak{a}\| \\ &\leq \|M^* + \mathfrak{a}\| \|M + \mathfrak{a}\|\end{aligned}$$

And it is easy to see that $\|M^* + \mathfrak{a}\| = \|M + \mathfrak{a}\|$, for \mathfrak{a} is closed under involution, so we find

$$\|M + \mathfrak{a}\|^2 = \|M^*M + \mathfrak{a}\|$$

and this is exactly the C^* identity for the quotient algebra. \square

Thus every $*$ -morphism is continuous. We shall find that injective $*$ -morphisms are isometries. To prove this, we must first verify a corresponding theorem about continuous functions on a locally compact space, which says that the uniform norm on $C(X)$ is the sharpest algebra norm we can have.

Lemma 10.20. *Let X be a compact Hausdorff space, and let $\|\cdot\|$ be a submultiplicative norm on $C(X)$. Then for any $f \in C(X)$,*

$$\|f\|_{L^\infty(X)} \leq \|\cdot\|.$$

Proof. Let A be the Banach algebra formed by completing $C(X)$ with respect to the norm $\|\cdot\|$. Then A is a Banach algebra, and since $C(X) \subset A$, for any $f \in C(X)$, $r_{C(X)}(f) \leq r_A(f)$. Thus

$$\|f\|_{L^\infty(X)} = r_{C(X)}(f) \leq r_A(f) \leq \|\cdot\|. \quad \square$$

Lemma 10.21. *Let A and B be C^* algebras (possibly without unit), and let $\pi : A \rightarrow B$ be a nont-necessarily continuous non-zero $*$ -algebra homomorphism (in particular, if π is a unital $*$ -algebra homomorphism). Then π is continuous, $\|\pi\| = 1$, $\pi(A)$ is a C^* subalgebra of B , and π induces an isometry from A/\mathfrak{a} to B , where \mathfrak{a} is the kernel of π .*

Proof. For $M \in A$, we have

$$\|\pi(M)\| = \sigma(\pi(M)) \leq \sigma(M) = \|M\|,$$

so $\|\pi\| \leq 1$. Thus π is continuous. Thus the kernel \mathfrak{a} of π is closed, and π factors through A/\mathfrak{a} . Thus for the remainder of the argument, we can switch A with A/\mathfrak{a} and assume π is injective. If π was not an isometry, there would be $M \in A$ such that $t = \|\pi(M)\| < \|M\| = r$. Then $\|\pi(M^*M)\| < \|M^*M\|$, so we may assume without loss of generality that $M \in A_+$. Let $f : \mathbf{R} \rightarrow \mathbf{R}$ is a continuous function vanishing on $[0, t]$ and with $f(r) = 1$. Then $f(\pi(M)) = 0$, but $f(M) \neq 0$ since $\sigma(f(M)) = f(\sigma(M)) \neq \{0\}$, contradiction the fact that π is injective. Thus π is an isometry, from which it follows that $\pi(A)$ is closed, and thus a C^* subalgebra of B , and that $\|\pi\| = 1$. \square

Thus to calculate the norm on A/\mathfrak{a} , it is often easier to find a homomorphism $\pi : A \rightarrow B$ with \mathfrak{a} the kernel of π , so that $\|M + \mathfrak{a}\| = \|\pi(M)\|$.

Example. We have calculated that all closed ideals of $C(X)$ are of the form

$$\mathfrak{a}_K = \{f \in C(X) : (\forall x \in K : f(x) = 0)\}$$

for some closed set K . Then $C(X)/\mathfrak{a}_K$ is isometric to $C(K)$, because we have the C^* homomorphism $f \mapsto f|_K$, and \mathfrak{a}_K is the kernel.

Example. Let H be a Hilbert space, and \mathfrak{a} a closed ideal of $B(H)$. If $\mathfrak{a} \neq (0)$, we claim $K(H) \subset \mathfrak{a}$. For any $x, y \in H$, let $x \otimes y \in B(H)$ be the map

$$z \mapsto \langle z, y \rangle x$$

Because H satisfies the approximation property, $K(H)$ is the closed span of the family $\{x \otimes y : x, y \in H\}$. If $T \in \mathfrak{a}$ and $T \neq 0$, then there are v, w such that $\langle Tv, w \rangle = 1$. Then

$$(x \otimes y) = (x \otimes w) \circ (Tv \otimes y) = (x \otimes w) \circ T \circ (v \otimes y) \in \mathfrak{a}$$

from which we obtain, since $x \otimes y$ was arbitrary, that $K(H) \subset \mathfrak{a}$. As a special case of this, if H is finite dimensional, with some $n = \dim(H)$, we see that $B(H)$, which can be identified with the algebra $M_n(\mathbf{C})$ of $n \times n$ matrices, is simple, i.e. the algebra has no non-trivial ideals. The standard proof that $M_n(\mathbf{C})$ is simple, which we briefly described in the section on Gelfand theory in these notes, is essentially a version of this argument stated in the language of matrices.

In a separable Hilbert space H , the only closed ideals of $B(H)$ are $\{0\}$, $K(H)$, and $B(H)$. To see this, let \mathfrak{a} be an ideal properly containing $K(H)$,

and let $T : H \rightarrow H$ be a non-compact operator in \mathfrak{a} . Without loss of generality, we may assume T is positive semidefinite. *TODO: WHEN BETTER AT SPECTRAL THEORY.*

Thus we can consider the Calkin Algebra $C(H) = B(H)/K(H)$. This is a C^* algebra that has no nontrivial closed ideals. What makes this algebra interesting is that it has no natural representation as a C^* subalgebra of bounded operators on a Hilbert space (one cannot represent it as a C^* subalgebra of operators on a separable Hilbert space), so it is some sense, an ‘abstract C^* algebra’.

Lemma 10.22. *If $\pi : A \rightarrow B$ is an injective $*$ -morphism between abelian C^* algebras, then the dual map π^* is surjective.*

Proof. Let

$$K = \{\phi|_A : \phi \in \Phi_B\}$$

If $K \neq \Phi_A$, then using the continuous functional calculus, we may find non-zero f and g which vanish at K , for which $f = fg$. Then $1 \in \sigma(g)$, so there is $\phi \in \Phi_B$ such that $\phi(g) = 1$. But this is clearly impossible. \square

Proposition 10.23. *An injective, continuous morphism $\pi : A \rightarrow B$ from a C^* algebra to a Banach algebra satisfies*

$$\|M\| \leq \|\pi\| \|\pi(M)\|$$

Proof. Given M , let $A_0 = C^*(M^*M)$. Define a norm on A_0 by letting

$$\|N\| = \|\pi(N)\|$$

Then $\|\cdot\| \leq \|\cdot\|$, and

$$\|M\|^2 = \|M^*M\| \leq \|M^*M\| = \|\pi(M^*M)\| \leq \|\pi\| \|M\| \|\pi(M)\|$$

which yields the claim. \square

Corollary 10.24. *Let $\pi : A \rightarrow B$ be a $*$ homomorphism between C^* algebras. Then $\pi(A)$ is a closed C^* algebra, and π is an isometry if it is injective.*

Proof. If π is injective, it certainly has closed range by the last proposition. But in general, letting $\mathfrak{a} = \ker(\pi)$, π induces an injective map

$$\begin{array}{ccc} A & \xrightarrow{\pi} & B \\ \downarrow & \nearrow \tilde{\pi} & \\ A/\mathfrak{a} & & \end{array}$$

and $\pi(A) = \tilde{\pi}(A)$ is closed. Thus if π is injective we obtain an inverse $*$ homomorphism $\pi^{-1} : \pi(A) \rightarrow A$, and both must be contractible, hence isometries. \square

Proposition 10.25. *If B is a C^* subalgebra of A , and \mathfrak{a} a closed ideal of A , then $B + \mathfrak{a}$ is a C^* subalgebra of A .*

Proof. Completeness is a three space property, and since \mathfrak{a} is complete, we need only show that $(B + \mathfrak{a})/\mathfrak{a}$ is complete, and from this we will obtain completeness. Let $\pi : A \rightarrow A/\mathfrak{a}$ be the quotient map. But the composed $*$ morphism ψ defined by

$$B \rightarrow A \rightarrow A/\mathfrak{a}$$

tells us that the image of B is closed, and

$$\psi(B) = (B + \mathfrak{a})/\mathfrak{a}$$

so $(B + \mathfrak{a})/\mathfrak{a}$ is complete. \square

10.2.1 Positive Operators

Every C^* algebra is essentially a ring of bounded operators on a Hilbert space. The challenge is to construct a canonical Hilbert space from a C^* algebra. The study of a certain subclass of operators will be essential. A *positive* operator $\phi : A \rightarrow \mathbb{C}$ on a C^* algebra maps A_+ into $[0, \infty)$. Certainly the set of positive maps form a real subspace of A^* .

Example. *If $\phi \in \Phi_A$, then ϕ is positive, for*

$$\phi(M^*M) = |\phi(M)|^2$$

*and every positive element can be written in the form M^*M .*

Example. *If X is locally compact and Hausdorff, and μ is a complex Borel measure on X , then the functional*

$$f \mapsto \int f d\mu$$

from $C_0(X)$ to \mathbb{C} is positive if and only if μ is a positive measure.

Example. Consider the trace map $\text{tr} : M_n(\mathbf{C}) \rightarrow \mathbf{C}$. Any positive matrix M can be, by a change of basis, put into the form

$$\begin{pmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ 0 & 0 & \ddots & 0 \\ 0 & 0 & \dots & \lambda_n \end{pmatrix}$$

where $\lambda_1, \dots, \lambda_n \geq 0$. The trace is invariant of a change in basis, and thus

$$\text{tr}(M) = \sum \lambda_i \geq 0$$

Thus the trace is positive.

Example. For a fixed $x \in H$, the map $T \mapsto \langle Tx, x \rangle$ is positive.

One need not verify continuity for positive operators, for we obtain this automatically.

Proposition 10.26. A positive operator $\phi : A \rightarrow \mathbf{C}$ is continuous.

Proof. We claim the supremum

$$K = \sup \{ \phi(M) : M \in A_+, \|M\| \leq 1 \}$$

is finite. Otherwise, we may pick a sequence M_1, M_2, \dots with $\|M_i\| \leq 1$ and $\phi(M_i) \geq 4^n$. Let

$$M = \sum \frac{M_i}{2^i}$$

Then for each n , $2^n M \geq M_n$, so

$$\phi(M) \geq \frac{\phi(M_n)}{2^n} \geq \frac{4^n}{2^n} = 2^n$$

which yields an immediate contradiction.

Now suppose that M is an arbitrary operator, choose self adjoint N and L in A such that

$$M = N + iL = N_+ - N_- + iL_+ - iL_-$$

Then if $\|M\| \leq 1$,

$$|\phi(M)| = |\phi(N_+) - \phi(N_-) + i\phi(L_+) - i\phi(L_-)| \leq 4K$$

which shows that ϕ is continuous. □

Theorem 10.27. *The following are equivalent*

1. ϕ is positive operator.
2. For every BAI E_α contained within the positive identity on A ,

$$\|\phi\| = \lim_{\alpha} \phi(E_\alpha)$$

3. There is a BAI E_α in the positive identity on A for which

$$\|\phi\| = \lim_{\alpha} \phi(E_\alpha)$$

Proof. Without loss of generality, assume $\|\phi\| = 1$. Suppose ϕ is positive. Fix an approximate identity E_α . Then

$$\limsup_{\alpha} \phi(E_\alpha) \leq 1$$

On the other hand, when $\|M\| \leq 1$,

$$|\phi(M)|^2 = \lim |\phi(E_\alpha M)|^2 \leq \liminf_{\alpha} \phi(E_\alpha^2) \phi(M^* M)$$

□

Chapter 11

Spectral Theory for Normal Operators

We now use Gelfand theory to extend the spectral decomposition of compact, normal operators on a Hilbert space to a spectral decomposition for general normal operators. Since $\sigma_c(T)$ is not necessarily empty for a bounded normal operator $T : H \rightarrow H$, this decomposition must also describe the almost eigenvalues of the operator. Instead of a decomposition of the form

$$T = \sum_{\lambda} \lambda P_{\lambda},$$

where $P_{\lambda} : H \rightarrow H$ is the orthogonal projection onto H_{λ} , we instead have to write

$$T = \int \lambda \cdot dP(\lambda),$$

where we are now integrating with respect to a ‘projection’ valued measure P . This allows for the existence of almost eigenvectors, since for any ball $B_{\varepsilon}(\lambda_0)$, the operator $P_{\lambda_0, \varepsilon} = P(B_{\varepsilon}(\lambda_0))$ will be an orthogonal projection onto a closed subspace $H_{\lambda_0, \varepsilon}$ such that for any $x \in H_{\lambda_0, \varepsilon}$,

$$\|Tx - \lambda_0 x\| \leq \varepsilon \|x\|,$$

and if $x \in H_{\lambda_0, \varepsilon}^{\perp}$, which is the image of the orthogonal projection $P(B_{\varepsilon}(\lambda_0)^c)$, then we will have

$$\|Tx - \lambda_0 x\| \geq \varepsilon \|x\|.$$

Thus $H_{\lambda_0, \varepsilon}$ is the space of ‘almost eigenvectors’ with eigenvalue λ_0 up to an error ε .

11.1 Resolutions of the Identity

Let us work more precisely. Given a measurable space Ω , we define a *spectral resolution* on Ω over a Hilbert space H to be a function E associating with each measurable subset ω of Ω , a bounded orthogonal projection $E(\omega) : H \rightarrow H$, such that

- $E(\emptyset) = 0$ and $E(\Omega) = 1$.
- If ω is the disjoint union of two measurable sets ω_1 and ω_2 , then

$$E(\omega_1 \cup \omega_2) = E(\omega_1) + E(\omega_2).$$

- If ω_1 and ω_2 are measurable sets, then

$$E(\omega_1 \cap \omega_2) = E(\omega_1)E(\omega_2) = E(\omega_2)E(\omega_1).$$

- For each $x_1, x_2 \in H$, the function $E_{x_1, x_2}(\omega) = (E(\omega)x_1, x_2)$ is a complex measure on Ω .

If Ω is a topological space equipped with the family of Borel measurable sets, we will assume that all of the measures E_{x_1, x_2} are *regular*.

One consequence of the definition is that if ω_1 and ω_2 are disjoint measurable sets in Ω , then $E(\omega_1)$ and $E(\omega_2)$ are projections onto subspaces of H which are orthogonal to one another. Another consequence is that if $x \in H$, then $E_{x, x}$ is a *positive* measure with total variation $\|x\|^2$. More generally, E_{x_1, x_2} has total variation at most $\|x_1\|\|x_2\|$, since if we write Ω as the disjoint union of sets $\omega_1, \dots, \omega_n$, then by Cauchy Schwartz and orthogonality,

$$\begin{aligned} & |(E(\omega_1)x_1, x_2)| + \dots + |(E(\omega_n)x_1, x_2)| \\ & \leq \|E(\omega_1)x_1\|\|E(\omega_1)x_2\| + \dots + \|E(\omega_n)x_1\|\|E(\omega_n)x_2\| \\ & \leq \|x_1\|\|x_2\|. \end{aligned}$$

Now E is certainly finitely additive, but except in trivial situations, E is not countable additive in the norm topology of $B(H)$, since if we have a strictly increasing family of sets $\{\omega_n\}$, the projections $\{E(\omega_n)\}$ have ranges over a strictly increasing family of subspaces $\{H_n\}$ of H , and so $\|E(\omega_n) -$

$E(\omega_m)\| \geq 1$ for $n \neq m$, so this sequence cannot possibly converge. On the other hand, for any $x \in H$, since $E_{x,x}$ is countably additive,

$$\begin{aligned} \lim_{n \rightarrow \infty} \|E(\omega)x - E(\omega_n)x\| &= \lim_{n \rightarrow \infty} (E(\omega)x, x) - (E(\omega_n)x, x) \\ &= \lim_{n \rightarrow \infty} E_{x,x}(\omega) - E_{x,x}(\omega_n) = 0. \end{aligned}$$

Thus for any $x \in H$, $E(\omega_n)x \rightarrow E(\omega)x$, and so it follows that E is countable additive in the strong operator topology. This is equivalent to saying that if $x \in H$, then the function $\omega \mapsto E(\omega)x$ is a countably additive H -valued measure on Ω .

We define a set ω to have *measure zero* with respect to the resolution E if $E(\omega) = 0$. Because of the continuity in the strong operator topology, the family of sets of measure zero is closed under countable unions. Given a spectral resolution E on a measurable space Ω , and a measurable function $f : E \rightarrow \mathbb{C}$, we define the essential range of f to be the smallest closed subset C of \mathbb{C} such that $f^{-1}(C^c)$ has measure zero. We then define the $L^\infty(E)$ norm $\|f\|_{L^\infty(E)}$ to be the infimum of $\lambda > 0$ such that the essential range of f is contained in the ball of radius λ centred at the origin. The space $L^\infty(E)$ of functions with finite $L^\infty(E)$ then becomes a C^* algebra if we identify functions that agree up to a set of measure zero.

For $f \in L^\infty(E)$, we can define a bounded operator on H , denote

$$I(f) = \int f(\lambda) dE(\lambda),$$

which is a vector valued integral in the sense that for each $x_1, x_2 \in H$,

$$(I(f)x_1, x_2) = \int f(\lambda) dE_{x_1, x_2}(\lambda).$$

The right hand side is a well defined, bounded sesquilinear function in the variables x_1 and x_2 , which proves the existence of $I(f)$ for each $f \in L^\infty(E)$. We have $I(f_1 f_2) = I(f_1)I(f_2)$ for any $f_1, f_2 \in L^\infty(E)$, which proves that $I(f)$ is a normal operator for any $f \in L^\infty(E)$. We have

$$\begin{aligned} \|I(f)\| &= \sup_{\|x\| \leq 1} (I(f)x, I(f)x) \\ &= \sup_{\|x\| \leq 1} \left(\int |f(\lambda)|^2 dE_{x,x}(\lambda) \right)^{1/2} = \|f\|_{L^\infty(E)}, \end{aligned}$$

which follows because if ω is a measurable set such that $|f(\lambda)| \geq \|f\|_{L^\infty(E)} - \varepsilon$, and $x \in H$ lies in the range of $E(\omega)$, then $E_{x,x}$ is supported on ω and so

$$\int |f(\lambda)|^2 dE_{x,x}(\lambda) \geq \int (\|f\|_{L^\infty(E)} - \varepsilon) dE_{x,x}(\lambda) = \|f\|_{L^\infty(E)} - \varepsilon,$$

and taking $\varepsilon \rightarrow 0$ gives equality. Thus $I : L^\infty(E) \rightarrow B(H)$ is a $*$ isometry between the two spaces. If $\{f_n\}$ is a sequence in $L^\infty(E)$ which converges pointwise almost everywhere to some $f \in L^\infty(E)$, and $\sup_n \|f_n\|_{L^\infty(E)} < \infty$, then it follows by the dominated convergence theorem that for any $x_1, x_2 \in H$, by the dominated convergence theorem,

$$(I(f_n)x_1, x_2) = \int f_n(\lambda) dE_{x_1, x_2}(\lambda) \rightarrow \int f(\lambda) dE_{x_1, x_2}(\lambda) = (I(f)x_1, x_2).$$

Thus $I(f_n)$ converges to $I(f)$ in the weak operator topology.

11.2 Decomposition of Normal Operators

The main use of spectral resolutions for our purposes is the construction, for each bounded normal operator $T : H \rightarrow H$, of a Borel measurable spectral resolution E on $\sigma(T)$ valued in H , such that

$$T = \int \lambda dE(\lambda).$$

In fact, we will be able to obtain a more general result which is a consequence of a spectral theorem for commutative C^* subalgebras of $B(H)$.

Theorem 11.1. *Let A be a unital commutative C^* subalgebra of $B(H)$. If Φ_A is the Gelfand space of A , then there is a unique Borel measurable spectral resolution E on Φ_A such that for any $T \in A$,*

$$T = \int \hat{T} dE,$$

where \hat{T} is the Gelfand transform of T , and for any nonempty open subset ω of Φ_A , $E(\omega) \neq 0$.

In particular, this means that the inverse of the Gelfand transform extends to an isometric $$ isomorphism of $L^\infty(E)$ onto a closed C^* subalgebra B of $B(H)$, which is the closed span of the projections $\{E(\omega)\}$.*

Proof. To see that E must be unique, let us see how we can recover it. For any $f \in C(\Phi_A)$, f must certainly be in $L^\infty(E)$ since it is bounded everywhere, and so for $x_1, x_2 \in H$,

$$(\Gamma^{-1}(f)x_1, x_2) = \int f(\lambda) dE_{x_1, x_2}(\lambda).$$

The left hand side is independent of E , and since f is allowed to range over all continuous functions on Φ_A , we see that E_{x_1, x_2} is uniquely determined by this formula for all $x_1, x_2 \in H$. But this uniquely determines E . To obtain E , since the map

$$f \mapsto (\Gamma^{-1}(f)x_1, x_2)$$

is continuous, linear, and bounded, the Riesz representation theorem shows there is a regular complex Borel measure E_{x_1, x_2} such that the integral formula above holds.

To find the spectral resolution E from the family of measures $\{E_{x_1, x_2}\}$, we have to do some legwork. Since we have the complex Borel measures E_{x_1, x_2} , we can then define

$$\int f(\lambda) dE_{x_1, x_2}(\lambda)$$

for *any* bounded Borel measurable function f , which is bounded and sesquilinear in x_1 and x_2 , and thus corresponds to an operator $\Phi(f) \in B(H)$ with $\|\Phi(f)\| \leq \|f\|_{L^\infty(\Phi_A)}$. The fact that for continuous f , f is real-valued if and only if $\Gamma^{-1}(f)$ is self-adjoint implies that $\mu_{x_2, x_1} = \overline{\mu_{x_1, x_2}}$, and thus if f is bounded and Borel measurable,

$$\begin{aligned} (\Phi(f)x_1, x_2) &= \int f(\lambda) dE_{x_1, x_2}(\lambda) \\ &= \overline{\int \overline{f(\lambda)} dE_{x_2, x_1}(\lambda)} \\ &= \overline{(\Phi(f^*)x_2, x_1)} \\ &= (x_1, \Phi(f^*)x_2). \end{aligned}$$

Thus $\Phi(f^*) = \Phi(f)^*$. Next, we prove that $\Phi(fg) = \Phi(f)\Phi(g)$ for any bounded Borel measurable functions f and g . If f and g are continuous, then

$$\int f(\lambda)g(\lambda) dE_{x_1, x_2}(\lambda) = (\Gamma^{-1}(f)\Gamma^{-1}(g)x_1, x_2) = \int f(\lambda) dE_{\Gamma^{-1}(g)x_1, x_2}.$$

This implies that the measures gE_{x_1, x_2} and $E_{\Gamma^{-1}(g)x_1, x_2}$ are equal to one another, and thus this integral formula remains true if f is replaced by a bounded Borel measurable function, and in this case,

$$\int f(\lambda)g(\lambda)dE_{x_1, x_2} = (\Phi(f)\Gamma^{-1}(g)x_1, x_2) = (\Gamma^{-1}(g)x_1, \Phi(f^*)x_2) = \int g(\lambda)dE_{x_1, \Phi(f^*)x_2}.$$

Thus the measure fE_{x_1, x_2} is equal to $E_{x_1, \Phi(f^*)x_2}$, and so it follows that the integral formula above remains true if g is replaced with a bounded Borel measurable function. But this means precisely that

$$(\Phi(fg)x_1, x_2) = (\Phi(g)x_1, \Phi(f^*)x_2) = (\Phi(f)\Phi(g)x_1, x_2).$$

Thus $\Phi(fg) = \Phi(f)\Phi(g)$.

But now we can define $E(\omega) = \Phi(1_\omega)$ for any measurable subset ω of A , and it is simple to verify from the fact that $\phi(f^*) = \phi(f)^*$ and that $\Phi(fg) = \Phi(f)\Phi(g)$ that this gives a spectral resolution, and integrating against this spectral resolution gives the operator Φ . For any open set ω , we can find a non-negative, non-zero continuous function $f \in C(\Phi_A)$ supported on ω , and then the fact that

$$\left\| \int f(\lambda)dE(\lambda) \right\| = \|f\|_{L^\infty(\Phi_A)} \neq 0$$

implies that we cannot have $E(\omega) = 0$. □

In particular, if $T \in B(H)$ is a normal operator, then there exists a unique resolution of the identity on Borel subsets of $\sigma(T)$ such that

$$T = \int_{\sigma(T)} \lambda dE(\lambda)$$

and if S commutes with T , every projection in the image of E commutes with S . We can extend E to a resolution on \mathbf{C} by setting $E(S) = 0$ if $S \cap \sigma(T) = \emptyset$. We call E in this case the *spectral decomposition* of T . Intuitively, we can think of the measure $dE(\lambda)$ as giving an ‘infinitesimal projection’ onto the eigenspace corresponding to the eigenvalue λ . In particular, one consequence of this calculation is that we can now extend the *continuous functional calculus* of T to a *bounded functional calculus*, associating with each $f \in L^\infty(\sigma(T))$ an operator $f(T) \in B(H)$ by the formula

$$f(T) = \int_{\sigma(T)} f(\lambda) dE(\lambda).$$

We have already seen in the proof above that this definition extends the continuous functional calculus. It is sometimes simpler to work with the following weaker result.

Let us consider some applications of this symbolic calculus to the theory of normal operators.

Theorem 11.2. *If $T \in B(H)$ is normal, then*

$$\|T\| = \sup_{\|x\| \leq 1} |\langle Tx, x \rangle|.$$

Proof. If scalars in $\sigma(T)$ always corresponded to eigenvectors, then this result would follow from the fact that $\|T\| = \sigma(T)$. But elements of $\sigma(T)$ do not always correspond to eigenvectors. On the other hand, we will use the spectral theorem to produce ‘almost eigenvectors’ for T , which will suffice for our purposes. Since T is normal, we know that $\|T\|$ is equal to the spectral radius of T . Thus for any $\lambda_0 \in \sigma(T)$ with $|\lambda_0| = \|T\|$, let B_ε be a ball of radius ε centred at λ_0 . Then if E is the resolution associated with T , we know that $E(B_\varepsilon) \neq 0$. Since $E(B_\varepsilon)$ is a projection, we may find $x \in H$ such that $E(B_\varepsilon)x = x$ and such that $\|x\| = 1$. If $f(\lambda) = (\lambda - \lambda_0)1_{B_\varepsilon}$, then

$$f(T) = (T - \lambda_0)E(B_\varepsilon)$$

and so $f(T)x = Tx - \lambda_0x$. Now $\|f\|_{L^\infty} \leq \varepsilon$, so it follows that $\|f(T)x\| \leq \varepsilon$, which implies that

$$|\langle Tx, x \rangle - \lambda_0| = |\langle f(T)x, x \rangle - \lambda_0| \leq \|f\|_{L^\infty} \leq \varepsilon.$$

This implies the required result. □

Similar arguments, left as an exercise, show that a normal operator $T \in B(H)$ is self-adjoint if and only if $\sigma(T) \subset \mathbf{R}$, and unitary if and only if $\sigma(T)$ is contained on the unit circle. This need not be true for general operators (e.g. non orthogonal projections are not self-adjoint).

Theorem 11.3. *Let $T \in B(H)$ be normal, and let E be its spectral decomposition. If $f \in C(\sigma(T))$ and $S = f^{-1}(0)$, then the kernel of $f(T)$ is equal to the range of $E(S)$.*

Proof. If $g = 1_S$, then $f \cdot g = 0$, and so $f(T)g(T) = f(T)E(S) = 0$, which shows the range of $E(S)$ is contained in the kernel of $f(T)$. Conversely, suppose $x \in H$ and $f(T)x = 0$. For each $\varepsilon > 0$, let

$$g_\varepsilon(x) = \frac{1}{f(x)} \cdot 1_{S_\varepsilon^c}(x).$$

Since f is continuous, $g_\varepsilon \in L^\infty(\sigma(T))$ for all $\varepsilon > 0$. And $f \cdot g_\varepsilon = 1_{S_\varepsilon^c}$, so that $E(S_\varepsilon^c)x = g_\varepsilon(T)f(T)x = 0$. Countable additivity shows that $E(S^c)x = 0$, which shows by orthogonality of $E(S)$ and $E(S^c)$ that x is in the range of $E(S)$. \square

It follows that if $\lambda \in \sigma(T)$, and $E = E(\lambda)$, then the range of E is precisely the kernel of $T - \lambda_0$, i.e. the set of eigenvectors for T with eigenvalue λ . Since $E(U) \neq 0$ for any open U , any isolated point of $\sigma(T)$ is an eigenvalue for some eigenvector. More generally, we see that if $\lambda \in \sigma(T)$, then for any $\varepsilon > 0$, $E(B_\varepsilon(\lambda)) \neq 0$. If the range of this projection is the closed subspace $H_{\lambda,\varepsilon}$ of H , then we see that for $x \in H_{\lambda,\varepsilon}$,

$$\|Tx - \lambda x\| = \left\| \int_{B_\varepsilon(\lambda)} (\gamma - \lambda) dE_{x,x}(\gamma) \right\| \leq \varepsilon \|x\|.$$

Conversely, if $x \in H_{\lambda,\varepsilon}^\perp$, then

$$\|Tx - \lambda x\| = \left\| \int_{B_\varepsilon(\lambda)^c} (\gamma - \lambda) dE(\gamma) \right\| \geq \varepsilon \|x\|,$$

which follows because $|\gamma - \lambda| \geq \varepsilon$ on the support of the integral.

If $T : H \rightarrow H$ is normal, and $\sigma(T)$ is countable, with $\sigma(T)$, then it follows that

$$H = \bigoplus_{\lambda \in \sigma(T)} H_\lambda,$$

where H_λ is the set of $x \in H$ with $Tx = \lambda x$. Thus we see that the theory of compact normal operators follows simply from this more general spectral theory.

Theorem 11.4. *A normal operator $T \in B(H)$ is compact if and only if $\sigma(T)$ has no limit point but the origin (which implies $\sigma(T)$ is countable), and for any $\lambda \neq 0$, then $T - \lambda$ has finite dimensional kernel.*

Proof. To show this is sufficient, if $f_\varepsilon(x) = x \cdot \mathbf{I}(|x| \geq \varepsilon)$, then $f_\varepsilon(T)$ is a finite sum of finite rank operators. Thus $f_\varepsilon(T)$ is compact for each $\varepsilon > 0$. On the other hand,

$$\|T - f_\varepsilon(T)\| \leq \|x - f_\varepsilon\|_{L^\infty} \leq \varepsilon,$$

which shows T is the limit of a family of compact operators, and is therefore compact. \square

It follows that if T is normal and compact, then T has an eigenvalue λ with $\|T\| = |\lambda|$, and $f(T)$ is compact for any $f \in C(\sigma(T))$ with $f(0) = 0$, but $f(T)$ is not compact if H is infinite dimensional and $f(0) \neq 0$.

Theorem 11.5. *If $T \in B(H)$, then we have*

$$\langle Tx, x \rangle \geq 0$$

for each $x \in H$ if and only if T is self-adjoint and $\sigma(T) \subset [0, \infty)$. We have

$$\langle Tx, x \rangle > 0,$$

for each $x \neq 0$ if and only if T is self-adjoint and $\sigma(T) \subset (0, \infty)$. We have

$$\langle Tx, x \rangle \geq \lambda \|x\|^2$$

if and only if T is self-adjoint and $\sigma(T) \subset [\lambda, \infty)$.

Proof. Suppose $\langle Tx, x \rangle \geq 0$ for each $x \in H$. Then because $\langle Tx, x \rangle$ is real-valued, $\langle Tx, x \rangle = \langle x, Tx \rangle = \langle T^*x, x \rangle$, so that $\langle (T - T^*)x, x \rangle = 0$ for all $x \in H$. Since $T - T^*$ is normal, it follows that $T - T^* = 0$, from which it follows that T is self adjoint. For any $\lambda < 0$, for $x \neq 0$ we have

$$-\lambda \|x\|^2 = \langle -\lambda x, x \rangle \leq \langle (T - \lambda)x, x \rangle \leq \|(T - \lambda)x\| \|x\|,$$

from which it follows that $\|(T - \lambda)x\| \geq -\lambda \|x\|$, so $T - \lambda$ is an isomorphism, hence $\lambda \notin \sigma(T)$. Conversely, if T is self adjoint, and $\sigma(T) \subset [0, \infty)$, then

$$\langle Tx, x \rangle = \int_0^\infty \lambda dE_{x,x}.$$

Since $E_{x,x}$ is a positive measure, and $\lambda \geq 0$, it follows that $\langle Tx, x \rangle \geq 0$. The remaining cases are treated similarly. \square

11.3 Von Neumann Algebras

A *Von Neumann Algebra* is a unital C^* subalgebra of $B(H)$ which is closed in the weak operator topology, or equivalently, in the strong operator topology. A major example includes $L^\infty(X)$, viewed as a subalgebra of $B(L^2(X))$ acting via multiplication. We will use the theory of Von Neuman algebras to extend the bounded functional calculus to more general algebras.

For \mathcal{S} We denote by $W^*(\mathcal{S})$ the smallest Von Neumann algebra containing \mathcal{S} . If $\mathcal{S} \subset B(H)$, we define the *commutatant* \mathcal{S}' to be the set of all $T \in B(H)$ such that $TS = ST$ for all $S \in \mathcal{S}$. If \mathcal{S} is closed under taking adjoints, then \mathcal{S}' is a Von Neumann algebra. The following very important result is called the *Von Neumann Double Commutant Theorem*.

Theorem 11.6. *Suppose that A is a C^* subalgebra of $B(H)$ with trivial nullspace. Then $W^*(A) = A''$.*

Proof. Clearly A'' is a Von Neumann algebra containing A , so $W^*(A) \subset A''$. Since $W^*(A)$ is just the closure of A in the strong operator topology, it suffices to show that any $T \in A''$ lies in this closure. This is equivalent to showing that for any $x_1, \dots, x_n \in H$, there is $S \in A$ such that

$$\sum_{i=1}^n \|(T - S)x_i\|^2 < 1.$$

Suppose first that $n = 1$, so we have a single $x \in H$. Let P be the orthogonal projection onto the closure of Ax , which we denote by H_0 . Then $P \in A'$, since $A(PH) \subset PH$ and so $PSP = SP$ for every $S \in A$, which means that

$$PS = (S^*P)^* = (PS^*P)^* = PSP = SP.$$

If $x' \in H_0^\perp$, then

$$Ax' = A(P^\perp x') = P^\perp(Ax') = \{0\}.$$

But since A has trivial nullspace, this means that $x' = 0$. Thus $x \in Ax$. But this means that there is $S \in A$ such that $\|(T - S)x\| < 1$. □

TODO: More stuff (see book C^* Algebras By Example)

TODO: If $\{T_\alpha : H \rightarrow H\}$ is an *increasing net* of self-adjoint operators on a Hilbert space H , which is bounded from above by some operator M , then $\lim_{\alpha \rightarrow \infty} T_\alpha$ exists in the strong operator topology, and is the least upper bound of the net $\{T_\alpha\}$.

11.4 Representations of C^* Algebras

A representation of a C^* algebra A on a Hilbert space H is a $*$ homomorphism $\pi : A \rightarrow B(H)$. We say π is *irreducible* if $\pi(A)$ has no proper closed invariant subspaces in H .

Theorem 11.7. *If $\pi : A \rightarrow B(H)$ is an irreducible representation of a C^* algebra A , then $\pi(A)$ is irreducible if and only if $\pi(A)'$ consists only of scalars.*

Proof. If $\pi(A)'$ does not solely contain scalars, then it is a nontrivial Von Neumann algebra and thus contains a non-scalar positive operator, and thus a proper projection P . If H_0 is the range of P , then H_0 is an invariant subspace. Conversely, if π is irreducible, and H_0 is an invariant subspace, then $\pi(M)P = P\pi(M)P$ for all $M \in A$, which means that

$$P\pi(A) = (\pi(A^*)P)^* = (P\pi(A^*)P)^* = P\pi(A)P = \pi(A)P.$$

Thus P is a non-scalar element of $\pi(A)'$. □

TODO

Here is an application of this representation theory to the commutative theory.

Theorem 11.8. *If A is a closed unital C^* subalgebra of $B(H)$ for some Hilbert space H , then there exists a semifinite measure space X and a unitary map $U : H \rightarrow L^2(X)$ and a $*$ homomorphism $\Phi : A \rightarrow L^\infty(X)$ such that*

$$UTU^{-1}(f) = \Phi(T) \cdot f$$

for all $f \in L^2(X)$.

Proof. Suppose first that A is cyclic, i.e. there is $x_0 \in H$ such that the subspace $\{Tx_0 : T \in A\}$ of H is dense. Set $X = \Phi_A$, and equip it with the measure E_{x_0, x_0} . For any $T \in A$, we have Then

$$\|Tx_0\|^2 = (T^*Tx_0, x_0) = \int |\Phi(T)|^2 dE_{x_0, x_0}.$$

Thus $\Phi(T) \in L^2(X)$ and $\|\Phi(T)\|_{L^2(X)} = \|Tx_0\|$. We define U on the dense set $\{Tx_0 : T \in A\}$ by setting $U(Tx_0) = \Phi(T)$. This is well define because

if $T_1 x_0 = T_2 x_0$, then $\|\Phi(T_1 - T_2)\|_{L^2(X)} = 0$, so $\Phi(T_1) = \Phi(T_2)$ almost everywhere in X . It is easy to see that U is an isometry on this dense subspace, so it extends uniquely to an isometry from H to $L^2(X)$. The range of this isometry is a closed subspace of $L^2(X)$ containing $C(X)$, which implies the isometry is surjective, so U is a unitary map. And we verify that for any $f \in C(X)$ equal to $\Phi(T_1)$ for some $T_1 \in A$,

$$UTU^{-1}(f) = UT(T_1 x_0) = U(TT_1 x_0) = \Phi(TT_1) = \Phi(T)\Phi(T_1) = \Phi(T) \cdot f.$$

which proves the result in this case.

In general, we can write $H = \bigoplus H_\alpha$, where A is cyclic on H_α . Thus for each α , we can find a unitary map $U_\alpha : H_\alpha \rightarrow L^2(X_\alpha)$ and $\Phi_\alpha : A \rightarrow L^\infty(X)$ such that for $f \in L^2(X_\alpha)$,

$$U_\alpha T U_\alpha^{-1} f = \Phi_\alpha(T) \cdot f.$$

Setting $U = \bigoplus U_\alpha$ and $\Phi = \bigoplus \Phi_\alpha$ completes the proof since $\bigoplus_\alpha L^2(X_\alpha) = L^2(\bigoplus X_\alpha)$. \square

We previously saw that if $T \in B(H)$ was a normal operator, and $\{f_n\}$ was a sequence of bounded measurable functions on $\sigma(T)$ which converge pointwise to some bounded measurable function f , and satisfy $\sup \|f_n\|_{L^\infty} < \infty$, then $f_n(T)$ converges to $f(T)$ in the weak operator topology. But we can now prove that the convergence is also in the strong operator topology, because the result is clear if $H = L^2(X)$ from the dominated convergence theorem, and we can then apply the last result.

Chapter 12

Unbounded Operators

It is very desirable to have a spectral theory of operators that are not necessarily bounded from a space to itself, especially in the theory of partial differential equations, since the derivative is not a bounded function in most of the natural norm spaces we want to deal with. In fact, in some sense, there is *no* Banach space upon which all differential operators of the form

$$\sum p_\alpha(x) D^\alpha x$$

are bounded, where the $\{p_\alpha\}$ are polynomials, which makes a spectral theory of unbounded operators essential in this setting. In one dimension, this is equivalent to having a Banach space of functions M supporting a bounded derivative operators $D : M \rightarrow M$ and a bounded multiplier operator $X : M \rightarrow M$ given formally by $Df = f'$ and $Mf = xf$. Applying the product rule would show that $[D, M] = DM - MD$ is the identity operator. But the next lemma shows this is not possible.

Lemma 12.1. *There does not exist a unital normed algebra A supporting $x, y \in A$ with $xy - yx = 1$.*

Proof. If $x, y \in A$ were found with $xy - yx = 1$, then it would follow that $x^n y - yx^n = nx^{n-1}$ (easily proved e.g. by induction). But this means that

$$n\|x^{n-1}\| = \|x^n y - yx^n\| \leq 2\|x^n\|\|y\| \leq 2\|x^{n-1}\|\|x\|\|y\|,$$

so that $\|x\|\|y\| \geq n/2$ for every integer n , which is impossible. □

Thus we cannot find a common function space upon which to analyze differentiation and multiplication as bounded operators. Fortunately, we

can obtain a theory of *unbounded operators* which allow us to view D and M as operators with a common domain, e.g. $L^2(\mathbf{R})$. The key to this theory is to allow operators that are only defined on dense subsets of space.

Let X and Y be Banach spaces. An *unbounded operator* $T : X \rightarrow Y$ is a linear map $T : \mathcal{D}(T) \rightarrow Y$ defined on a subspace $\mathcal{D}(T) \subset X$, which we call the *domain* of the operator. Two unbounded operators are equal if they have the same domain, and are equal as functions. We do not assume this operator has any topological properties in general - if the operator was bounded the Hahn-Banach theorem would imply that it was just the restriction of a bounded operator $T : X \rightarrow Y$, so there would be no real importance to consider the operator on a smaller subspace.

Example. Consider the operator Δ on $L^2(\Omega)$, where Ω is some domain in \mathbf{R}^d which, for simplicity, we might as well assume has smooth boundary. One domain we could take for Δ is $C^\infty(\Omega)$, or the space of all smooth, periodic functions and these will be different unbounded operators. Of more relevance in what follows, we can consider Δ either as an operator with domain \mathcal{D}_D (the space of functions with Dirichlet boundary conditions) consisting of all functions $f \in C^2(\Omega)$ vanishing on the boundary, or the domain \mathcal{D}_N of functions $f \in C^2(\Omega)$ such that $\nabla f \cdot \nu$ vanishes on the boundary, where ν is the normal vector to the boundary. Thus we obtain two different unbounded operators, Δ_D , and Δ_N . The spectral theory of operators on the two domains can certainly differ, e.g. for $\Omega = [0, 1]$, the eigenfunctions of Δ_D are precisely scalar multipliers of the functions

$$f_n(x) = \sin(2\pi nx)$$

which have eigenvalues $-4\pi^2 n^2$, for $n > 0$. The eigenfunctions for Δ_N , on the other hand, are scalar multiples of the functions

$$f_n(x) = \cos(2\pi nx)$$

which also have eigenvalues $-4\pi^2 n^2$, for $n \geq 0$. Thus 0 is an eigenvalue for Δ_N , but not for Δ_D . The differences between Neumann and Dirichlet boundary conditions only get more distinct in higher dimensions.

For any unbounded operator $T : X \rightarrow Y$, we can consider the graph $\Gamma(T) = \{(x, Tx) : x \in \mathcal{D}(T)\}$. If $\Gamma(T)$ is a closed subset of $X \times Y$, we say that T is *closed*. The closed graph theorem implies that if T is closed and

$\mathcal{D}(T) = X$, then T is actually a bounded operator. For any closed operator T , we can give $\mathcal{D}(T)$ the structure of a Banach space by defining

$$\|x\|_T = \sqrt{\|x\|^2 + \|Tx\|^2},$$

and in this topology T will then be a bounded operator from $\mathcal{D}(T)$ to Y .

The importance of being closed is *essential* to the spectral theory of unbounded operators. Given an unbounded operator $T : X \rightarrow Y$, we define the resolvent $\rho(T)$ of T to be the set of all complex numbers $\lambda \in \mathbb{C}$ such that $T - \lambda$ has a bounded everywhere defined inverse $S : X \rightarrow \mathcal{D}(T)$, i.e. such that $(T - \lambda)S = I_X$, and $S(T - \lambda) = I_{\mathcal{D}(T)}$, which we will denote by $(T - \lambda)^{-1}$. The spectrum $\sigma(T)$ is then the complement of the resolvent of T .

Lemma 12.2. *If $\sigma(T) \neq \mathbb{C}$, then T is closed.*

Proof. Suppose $\lambda \notin \sigma(T)$, and assume without loss of generality that $\lambda = 0$. Let $S : X \rightarrow \mathcal{D}(T)$ be the inverse of T . If $x_i \rightarrow x$ in $\mathcal{D}(X)$, and $Tx_i \rightarrow y$ in X , then by continuity, $x_i = STx_i \rightarrow Sy$, so $x = Sy$. But this means that $Tx = TSy = y$. Thus T is closed. \square

Like with bounded operators, $\sigma(T)$ is a closed set, but it need not be compact. The proof is roughly the same.

Lemma 12.3. *If $\lambda \in \rho(T)$, and $L^{-1} = \|(T - \lambda)^{-1}\|$, then $B(\lambda, L) \subset \rho(T)$.*

Proof. Assume without loss of generality that $\lambda = 0$. Let $S = T^{-1}$. Then

$$(T - \lambda)^{-1} = \sum_{n=0}^{\infty} (-\lambda)^n$$

$$(T - \lambda)^{-1} = \sum_{n=0}^{\infty} (-\lambda)^n T^n$$

\square

We wish to extend the natural operations on the class of operators to the class of unbounded operators. Given a scalar λ , and an unbounded operator $T : X \rightarrow Y$, we can define an unbounded operator $\lambda T : X \rightarrow Y$ with $\mathcal{D}(\lambda T) = \mathcal{D}(T)$. For two unbounded operators $T : \mathcal{D}(T) \rightarrow Y$ and

$S : \mathcal{D}(S) \rightarrow Y$, we can define $T + S$ as an unbounded operator defined on $\mathcal{D}(T) \cap \mathcal{D}(S)$. Similarly, we can define $T - S$. If $T : \mathcal{D}(T) \rightarrow Y$ and $S : \mathcal{D}(S) \rightarrow Z$ are unbounded operators, we can define ST as an unbounded operator defined on $\mathcal{D}(T) \cap T^{-1}(\mathcal{D}(S))$. The distributive law $(S + U)T = ST + UT$ continues to hold since

$$\mathcal{D}(T) \cap T^{-1}(\mathcal{D}(S) \cap \mathcal{D}(U)) = [\mathcal{D}(T) \cap T^{-1}(\mathcal{D}(S))] \cap [\mathcal{D}(T) \cap T^{-1}(\mathcal{D}(U))],$$

but the distributive law $T(S + U) = TS + TU$ might *not* hold in this scheme. If $T : X \rightarrow Y$ is an injective unbounded operator, we can define $T^{-1} : Y \rightarrow X$ to be the unbounded operator whose domain is the image of T .

An unbounded operator is *densely defined* if $\mathcal{D}(T)$ is a dense subset of X . Given an unbounded densely defined operator $T : \mathcal{D}(X) \rightarrow Y$, we can define an unbounded operator T^* with domain

$$\mathcal{D}(T^*) = \{\gamma \in Y^* : \gamma \circ T \in \mathcal{D}(T)^*\},$$

where $\mathcal{D}(T)$ is given the subspace topology inherited from X . We then set $T^*\gamma$ to be the unique $\lambda \in X^*$ extending the continuous functional $\gamma \circ T$. In inner product notation, we then have

$$\langle T^*\gamma, x \rangle = \langle \gamma, Tx \rangle$$

for any $x \in \mathcal{D}(T)$ and $\gamma \in \mathcal{D}(T^*)$. Note that if T is not densely defined, this extension might not be unique, and so the adjoint is not well defined. If $T : X \rightarrow Y$ and $S : Y \rightarrow Z$ are densely defined unbounded operators such that ST is also densely defined, then $(ST)^*$ is an extension of T^*S^* . If S is bounded, then the domains are actually equal to one another, and so we get the familiar identity $T^*S^* = (ST)^*$. We also note that if $T : X \rightarrow Y$ is densely defined and unbounded, and $S : Y^* \rightarrow X^*$ is another unbounded operator such that $\gamma(Tx) = (S\gamma)(x)$ for any $x \in \mathcal{D}(T)$ and $\gamma \in \mathcal{D}(S)$, then $\mathcal{D}(S) \subset \mathcal{D}(T^*)$, because $\gamma \circ T$ is a bounded functional on $\mathcal{D}(T)$ for any $\gamma \in \mathcal{D}(S)$.

If $T : H_1 \rightarrow H_2$ is an unbounded operator between two Hilbert spaces H_1 and H_2 , the unbounded adjoint can be naturally identified with an unbounded adjoint $T^* : H_2 \rightarrow H_1$, which we will do whenever we are talking about Hilbert spaces. If $T : H \rightarrow H$ is unbounded, and T^* is an extension of T , then we say T is *symmetric*. This means that for any $x_1, x_2 \in \mathcal{D}(T)$, $\langle Tx_1, x_2 \rangle = \langle x_1, Tx_2 \rangle$. If we actually have $T^* = T$, which means that in

addition to the previous property, $x \mapsto \langle Tx, y \rangle$ is continuous if and only if $y \in \mathcal{D}(X)$, then we say T is *self adjoint*. However, it is possible for T to be a strict extension of T^* , as the next example shows, and we do not say this operator is symmetric nor self-adjoint.

Example. Let $T : L^2[0, 1] \rightarrow L^2[0, 1]$ be the unbounded operator whose domain consists of all absolutely continuous functions $f : [0, 1] \rightarrow \mathbb{C}$ such that $f' \in L^2[0, 1]$, and for such functions, let

$$Df = if'.$$

If $g \in L^2[0, 1]$ satisfies

$$\left| \int f'(x)g(x) dx \right| \lesssim \|f\|_{L^2[0,1]}$$

for all $f \in \mathcal{D}(T)$, then we claim that g is absolutely continuous, and $g(0) = g(1) = 0$. Conversely, if g is absolutely continuous, then

$$\int f'(x)g(x) dx = f(1)g(1) - f(0)g(0) - \int f(x)g'(x) dx,$$

and we see that this quantity is $\lesssim \|f\|_{L^2[0,1]}$ precisely when $g(0) = g(1) = 0$. All that remains is to argue that g is absolutely continuous, but this follows because $\mathcal{D}(T)$ contains the restriction of $C_c^\infty(0, 1)$, so the boundedness equation above implies that the distributional derivative g' of g in $\mathcal{D}(0, 1)^*$ is square integrable, which implies that g lies in $\mathcal{D}(T)$, i.e. g is absolutely continuous and $g' \in L^2[0, 1]$. Thus we see that, even though we have $\langle Tx, y \rangle = \langle x, Ty \rangle$ for $x \in \mathcal{D}(T)$ and $y \in \mathcal{D}(T^*)$, T^* is only defined on a proper subset of the domain of T . On the other hand, the operator $S = T^*$, which extends T , is symmetric, but not self adjoint, since one can verify that $S^* = T^{**} = T$, and that S^* therefore extends S . The operator T' defined as the restriction of T to functions f with $f(0) = f(1)$, is self adjoint, since once can easily verify from the integration by parts formula that $\mathcal{D}((T')^*) = \mathcal{D}(T')$.

We now come to an interesting result which relates the graph of T and T^* .

Theorem 12.4. Let T be a densely defined unbounded operator on a Hilbert space H . Then $\Gamma(T^*) = [\Gamma(T)]^\perp$, where $V(x, y) = (-y, x)$, and $H \times H$ is viewed as a Hilbert space. In particular, T^* is always a closed unbounded operator, all self-adjoint operators are closed.

Proof. The following four statements are equivalent to one another:

- $(y, z) \in \Gamma(T^*)$
- $\langle y, Tx \rangle = \langle z, x \rangle$ for every $x \in \mathcal{D}(T)$.
- $\langle (y, z), V(x, Tx) \rangle = 0$ for every $x \in \mathcal{D}(T)$.
- (y, z) lies in $V(\Gamma(T))^\perp$.

Thus the proof is complete. \square

Here are some corollaries for a symmetric unbounded operator $T : H \rightarrow H$:

- If $\mathcal{D}(T) = H$, then T is a bounded, self-adjoint operator.
- If T is injective and self-adjoint, then it has dense image, and T^{-1} is self adjoint.
- If the image of T is dense, then T is injective.
- If T is surjective (so that (c) applies and T is actually injective), then T is self-adjoint, and T^{-1} is bounded.

Proof. To see (a), if $\mathcal{D}(T) = H$, then because T^* extends T , $T^* = T$, and since T^* is closed, it follows that T is bounded and self-adjoint.

To obtain (b), to show the image is dense let x be perpendicular to the image of T . Then $x \in \mathcal{D}(T^*)$ because $\langle x, Tx' \rangle = 0$ for all $x' \in \mathcal{D}(T)$, and is thus trivially continuous. But this implies that $x \in \mathcal{D}(T^*) = \mathcal{D}(T)$, and $Tx = T^*x = 0$. Thus $x = 0$, which shows the image of T is dense. Thus T^{-1} is a densely defined unbounded operator, and so we can consider its adjoint. We claim that $[V\Gamma(T^{-1})]^\perp = \Gamma(T^{-1})$, which would show that T^{-1} is self adjoint. But $V(\Gamma T^{-1}) = \Gamma(-T)$ and $V\Gamma(-T)$, and since T is self-adjoint, $-T$ is self adjoint, and so $\Gamma(-T)^\perp = V\Gamma(-T) = \Gamma(T^{-1})$, which completes the argument.

To prove (c), we suppose that $Tx = 0$. Then for any $x' \in \mathcal{D}(T)$, $\langle x, Tx' \rangle = \langle Tx, x' \rangle = 0$. Thus x is orthogonal to the image of T . But this implies $x = 0$.

To prove (d), we note that T^{-1} is symmetric, because if $x_1, x_2 \in H$ then $x_i = Ty_i$ for some $y_i \in \mathcal{D}(T)$, and so applying the fact that T is symmetric, we find that

$$\langle T^{-1}x_1, x_2 \rangle = \langle y_1, Ty_2 \rangle = \langle Ty_1, y_2 \rangle = \langle x_1, T^{-1}x_2 \rangle.$$

Since T^{-1} is self adjoint, injective, and has dense image, this implies $T = (T^{-1})^{-1}$ is self adjoint. But (a) also implies that T^{-1} is bounded. \square

A powerful consequence of this result is that if T is a closed operator, then we have an orthogonal decomposition

$$H \times H = V\Gamma(T) \oplus \Gamma(T^*)$$

Thus for any $a, b \in H$, there exists a unique pair $(x, y) \in \mathcal{D}(T) \times \mathcal{D}(T^*)$ such that $a = y - Tx$ and $b = x + T^*y$. Moreover, for this pair we have

$$\|a\|^2 + \|b\|^2 = \|x\|^2 + \|Tx\|^2 + \|y\|^2 + \|T^*y\|^2.$$

In particular, setting $a = 0$, we find that with any closed, unbounded operator T , we can associate a pair of bounded operators $A_1 : H \rightarrow \mathcal{D}(T)$ and $A_2 : H \rightarrow \mathcal{D}(T^*)$, with $\|A_1\| \leq 1$ and $\|A_2\| \leq 1$, such that $TA_1 = A_2$, $I = A_1 + T^*A_2$, and for any $x \in H$,

$$\|x\|^2 = \|A_1x\|^2 + \|TA_1x\|^2 + \|A_2x\|^2 + \|T^*A_2x\|^2.$$

In particular, if $Q = I + T^*T$, then $I = QA_1$, so Q is surjective onto H . Moreover, Q is also injective, since if $x \in \mathcal{D}(Q)$, $Tx \in \mathcal{D}(T^*)$, and so

$$\langle x, x \rangle + \langle Tx, Tx \rangle = \langle x, x \rangle + \langle T^*Tx, x \rangle = \langle Qx, x \rangle$$

which shows by Cauchy-Schwartz that $\|x\|^2 \leq \|x\|\|Qx\|$, so that $\|Qx\| \geq \|x\|$, and thus Q is injective. Thus Q is a bijection from $\mathcal{D}(Q)$ to H , which means that I is an extension of A_1Q . The fact that $\langle Qx, x \rangle \geq 0$ for all $x \in \mathcal{D}(Q)$, means $\langle A_1x, x \rangle \geq 0$ for all $x \in H$, i.e. A_1 is positive semidefinite. Since A_1 is injective and self-adjoint, this implies $Q = A_1^{-1}$ is self-adjoint. And this means $T^*T = Q - I$ is self adjoint for any closed unbounded operator T .

Theorem 12.5. *If $T : H \rightarrow H$ is a densely defined closed unbounded operator, then $\mathcal{D}(T^*)$ is dense, and $T^{**} = T$.*

Proof. We use the fact that $H \times H = V\Gamma(T) \oplus \Gamma(T^*)$. Suppose $y \perp \mathcal{D}(T^*)$. Then $(y, 0)$ is perpendicular to $\Gamma(T^*)$. This means that $(y, 0) \in V\Gamma(T)$, so $(0, -y) \in \Gamma(T)$, which implies $y = 0$. Thus $\mathcal{D}(T^*)$ is dense. To show $T^{**} = T$, we simply note that we can also write $H \times H = V\Gamma(T^{**}) \oplus \Gamma(T^*)$, from which it follows that $V\Gamma(T^{**}) = V\Gamma(T)$, and so $T = T^{**}$. \square

A symmetric operator T is *maximally symmetric* if it has no proper symmetric extension. Any self-adjoint operator T is maximally symmetric, for if S is symmetric and extends T , then $T = T^*$ extends S^* , which means S extends S^* , and since S is symmetric, S^* extends S , hence we conclude $S = S^*$, and as a result, $S = T$. On the other hand, maximally symmetric operators need not be self-adjoint.

12.1 The Cayley Transform

One trick to understanding symmetric operators T is to consider the operator $T + i$. This is because if T is symmetric, a simple calculation shows that for $x \in \mathcal{D}(T)$,

$$\|Tx + ix\|^2 = \|x\|^2 + \|Tx\|^2.$$

Thus $\Gamma(T)$ is isometric to the image of $T + i$. Thus $T + i$ is injective, T is closed if and only if the range of $T + i$ is closed, and if $T + i$ is onto H , then T is maximally symmetric, because otherwise $T + i$ would have a symmetric extension which was still injective, which is impossible. Exactly the same results are true if we replace i with any other purely imaginary quantity.

The mapping

$$t \mapsto \frac{t - i}{t + i}$$

is a one-to-one-correspondence between \mathbf{R} and the unit circle in \mathbf{C} (except for one). It follows from the continuous functional calculus that the map

$$T \mapsto (T - i)(T + i)^{-1}$$

is a one-to-one-correspondence between the family of self-adjoint bounded operator T on a Hilbert space H , and the family of unitary operators on H which do not contain 1 in their spectrum. We wish to work with ‘unbounded’ isometries, which will extend the theory of the Cayley transform to unbounded symmetric operators. An unbounded isometry is an unbounded operator $U : H \rightarrow H$ such that $\|Ux\| = \|x\|$ for each $x \in \mathcal{D}(U)$. Equivalently, this holds if and only if $\langle Ux, Uy \rangle = \langle x, y \rangle$ for each $x, y \in \mathcal{D}(U)$. If U is an unbounded isometry, and $I - U$ has dense range, then $I - U$ is injective, for if $Ux = x$, then for any $y \in \mathcal{D}(U)$,

$$\langle x, (I - U)y \rangle = \langle x, y \rangle - \langle x, Uy \rangle = \langle x, y \rangle - \langle Ux, Uy \rangle = 0.$$

Because the range of $I - U$ is dense, $x = 0$. It is similarly easy to prove that the three sets $\mathcal{D}(U)$, $U(\mathcal{D}(U))$, and $\Gamma(U)$ are all closed, or all not closed.

Let us now show the Cayley transform gives a correspondence between symmetric unbounded operators on H , and unbounded isometries on H (unbounded operators $U : H \rightarrow H$ such that $\|Ux\| = \|x\|$ for each $x \in \mathcal{D}(U)$), or equivalently, $\langle Ux, Uy \rangle = \langle x, y \rangle$ for $x, y \in \mathcal{D}(U)$). For any symmetric operator T , since $\|Tx + ix\|^2 = \|x\|^2 + \|Tx\|^2$, the map $U = (T - i)(T + i)^{-1}$ is an unbounded isometry with domain is the image of the map $T + i$. The following properties then holds

Theorem 12.6. *Suppose U is the Cayley transform of T .*

- *U is closed if and only if T is closed.*
- *The map $I - U$ is injective from $\mathcal{D}(U)$ onto $\mathcal{D}(T)$, and $T = i(I + U)(I - U)^{-1}$.*
- *U is unitary if and only if T is self-adjoint.*

Conversely, any unbounded isometry on H such that $I - U$ is injective is the Cayley transform of a symmetric operator.

Proof. TODO □

If U_1 and U_2 are Cayley transforms of symmetric operators T_1 and T_2 , then T_1 extends T_2 if and only if U_1 extends U_2 . Thus problems about extensions of symmetric operators reduce to problems about extensions of isometries. Given an unbounded symmetric closed operator T , the range of $T + i$ and $T - i$ are closed, and U is an isometry from the image of the first map to the image of the second map. The dimensions of $(T + i)^\perp$ and $(T - i)^\perp$ are called the *deficiency indices* of the map T . Then it follows from the properties above that T is self-adjoint if and only if both of its deficiency indices are zero, T is maximally symmetric if and only if at least one of its deficiency indices is zero, and T has a self-adjoint extension if and only if its two deficiency indices are equal.

Example. *Let V be the right shift operator on l^2 . Then V is an isometry, and $I - V$ is injective. Thus V is the Cayley transform of a symmetric operator T on l^2 . Since V has domain l^2 , and its range has codimension one, the deficiency indices of T are zero and one. Thus T is an example of a maximally symmetric operator which is not self adjoint.*

12.2 The Spectral Theory of Unbounded Symmetric Operators

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12.3 Operator Semigroups

TODO

Chapter 13

Von Neumann Algebras

13.1 Spectral Theorem for Normal Operators

In finite dimensional theory, a normal linear transformation $T : \mathbb{C}^n \rightarrow \mathbb{C}^n$ can be written

$$T = \sum \lambda_i P_i$$

where P_i is projection onto the eigenspace corresponding to the eigenvalue λ_i . In this section we apply the theory of C^* algebras to extend this theorem to arbitrary normal bounded transformations from a Hilbert space to itself. The trick is to ‘integrate’ rather than sum up the subspaces.

A *spectral measure* on a measure space (Ω, \mathcal{F}) is a function $E : \mathcal{F} \rightarrow B(H)$, for which

$$E(\Omega) = \text{id}_H$$

such that $E(S)$ is a projection for each S , and such that for a disjoint family of sets $\{S_1, S_2, \dots\}$ in \mathcal{F} , then

$$E\left(\bigcup S_i\right) = \sum E(S_i)$$

with convergence pointwise (the strong operator topology), rather than in the operator norm. It follows that $E(\emptyset) = 0$.

Lemma 13.1. *If $S \subset W$, $E(S) \leq E(W)$.*

Proof. Since $E(W - S)$ is a projection, $E(W - S) \geq 0$, so

$$E(W) = E(W - S) + E(S) \geq E(S)$$

Hence a spectral measure is monotone on projections. □

Lemma 13.2. *If S and W are disjoint sets, then $E(S)E(W) = 0$.*

Proof. $E(S \cup W) = E(S) + E(W)$, so

$$E(S \cup W) = E(S \cup W)E(S \cup W) = E(S) + E(W)E(S) + E(S)E(W) + E(W)$$

which implies

$$E(S) + E(W) = E(S) + E(W)E(S) + E(S)E(W) + E(W)$$

hence $E(W)E(S) + E(S)E(W) = 0$. □

Lemma 13.3. $E(S \cap W) = E(S) \circ E(W)$.

Proof. We have

$$E(S \cap W) + E(S - W) = E(S) \quad E(S \cap W) + E(W - S) = E(W)$$

and

$$E(S \cup W) = E(S \cap W) + E(S - W) + E(W - S)$$

From which it follows that

$$\begin{aligned} E(S) + E(W) &= 2E(S \cap W) + E(S - W) + E(W - S) \\ &= E(S \cap W) + E(S \cup W) \end{aligned}$$

Now multiply both sides of the equation on the right by $E(W)$ gives

$$E(S)E(W) + E(W)^2 = E(S \cap W)E(W) + E(S \cup W)E(W)$$

Since $S \subset S \cup W$, $E(S) \leq E(S \cup W)$, and

$$E(S \cup W)E(S) = E(S)$$

$$\text{Now } E(S \cup W)E(S) = E(S)^2 + E(W - S)E(S) = E(S) \quad \square$$

Example. *If $H = \mathbf{C}$, then $B(H) \cong \mathbf{C}$, and any $\{0, 1\}$ valued measure μ is a spectral measure, provided $\mu(\Omega) = 1$. If $\mu(S_1) = \mu(S_2) = 1$, then*

$$1 = \mu(S_1) = \mu(S_1 \cap S_2) + \mu(S_1 - S_2)$$

$$1 = \mu(S_2) = \mu(S_1 \cap S_2) + \mu(S_2 - S_1)$$

If $\mu(S_1 \cap S_2) = 0$, then $\mu(S_1 - S_2) = \mu(S_2 - S_1) = 1$, which implies

$$\mu((S_1 - S_2) \cup (S_2 - S_1)) = \mu(S_1 - S_2) + \mu(S_2 - S_1) = 2$$

an impossibility. Thus $\mu(S_1 \cap S_2) = 1$. If $\mu(S_1) = 0$, then $S_1 \cap S_2 \subset S_1$, so $\mu(S_1 \cap S_2) \leq \mu(S_1) = 0$. The same holds if $\mu(S_2) = 0$. Thus we have verified that $\mu(S_1 \cap S_2) = \mu(S_1) \circ \mu(S_2)$ on a case by case basis. The countable summation property holds by the property of the measure itself.

Example. If H is infinite dimensional, and $N \in K(H)$, then

$$\sigma(N) = \{\lambda_0, \lambda_1, \dots\}$$

where $\lambda_0 = 0$, and each λ_i is an eigenvalue. For each $n > 0$, let P_n be orthogonal projection onto $\ker(\lambda_n - N)$, and let P_0 project onto the orthogonal complement of the closed linear space of the images of P_1, P_2, \dots . For $S \subset \sigma(N)$, let

$$E(S) = \sum_{\lambda_n \in S} P_n$$

In the sense that the sum on the right is interpreted pointwise. Then E is a spectral measure on $(\sigma(N), \mathcal{P}(\sigma(N)))$. Surely

$$E(\sigma(N)) = \sum_{n=0}^{\infty} P_n = id_H$$

And since $P_i \circ P_j = 0$ if $i \neq j$,

$$\begin{aligned} E(S_1) \circ E(S_2) &= \left(\sum_{\lambda_n \in S_1} P_n \right) \circ \left(\sum_{\lambda_m \in S_2} P_m \right) \\ &= \sum_{\lambda_n \in S_1, \lambda_m \in S_2} P_n P_m \\ &= \sum_{\lambda_n \in S_1 \cap S_2} P_n = E(S_1 \cap S_2) \end{aligned}$$

And the countable additivity follows by the pointwise definition of the sum of operators.

Example. If Ω is a σ -finite measure space with measure μ , and $H = L^2(\Omega)$, define

$$E(S)\xi = \chi_S \xi$$

Then E is a spectral measure. Surely $E(\Omega) = id_H$, $E(\emptyset) = 0$, because $\chi_\Omega = 1$, $\chi_\emptyset = 0$. Now $E(S_1 \cap S_2) = E(S_1) \circ E(S_2)$ follows because $\chi_{S_1 \cap S_2} = \chi_{S_1} \chi_{S_2}$. Similarly, $\chi_{\cup S_i} = \sum \chi_{S_i}$ pointwise if the S_i are disjoint.