# Solutions to

# Introductory Functional Analysis with Applications

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# 2 Normed Spaces. Banach Spaces

### 2.3 Further Properties of Normed Spaces

**4.** cf. Prob. 13, Sec 1.2

*Proof.* The continuity of addition and multiplication follows respectively from the inequalities

$$||(x_1 + y_1) - (x_2 + y_2)|| \le ||x_1 - x_2|| + ||y_1 - y_2||$$

and

$$\|\alpha_1 x_1 - \alpha_2 x_2\| = \|\alpha_1 x_1 - \alpha_1 x_2 + \alpha_1 x_2 - \alpha_2 x_2\| \le |\alpha_1| \|x_1 - x_2\| + |\alpha_1 - \alpha_2| \|x_2\|.$$

7.

*Proof.* Let Y and  $y_n$  be defined as in the hint. Then  $||y_n|| = 1/n^2$ , constituting a convergent number series. However,

$$\sum_{n=1}^{N} y_n = (1, 1/4, \dots, 1/N^2, 0, \dots),$$

which is divergent as  $N \to \infty$ .

8.

*Proof.* Let  $(x_n)$  be a Cauchy sequence in X. Hence, for every n > 0, there exists some  $K_n > 0$  such that for all  $p, q > K_n$ ,  $||x_p - x_q|| < 1/n^2$ . Without loss of generality, we may assume that  $(K_n)$  is increasing. Since the series  $||x_{K_{n+1}} - x_{K_n}||$  is bounded by  $1/n^2$ , it converges. By the hypothesis, the series  $(x_{K_{n+1}} - x_{K_n})$  also converges. Hence,

$$x_{K_n} = x_{K_1} + \sum_{i=1}^{n-1} (x_{K_{i+1}} - x_{K_i}) \to x \text{ as } n \to \infty.$$

Now we show that  $(x_n)$  converges to x. For every  $\varepsilon > 0$ , since  $(x_n)$  is a Cauchy sequence, there exists some  $N_1$  such that for all  $p, q > N_1$ ,  $||x_p - x_q|| < \varepsilon$ . Meanwhile, since  $x_{K_n} \to x$ , once  $K_n$  is large enough,  $||x - x_{K_n}|| < \varepsilon$ . Let  $K_n > N_1$ . Then for every  $n > K_n$ 

$$||x_n - x|| \le ||x_n - x_{K_n}|| + ||x_{K_n} - x|| \le 2\varepsilon.$$

Thus, X is complete.

9.

*Proof.* Let  $(x_n)$  be an absolutely convergent series in Banach space X. Let  $s_n = \sum_{i=1}^n x_n$ . Now we show that  $s_n$  is a Cauchy sequence and therefore convergent. Since  $\sum_{i=1}^{\infty} \|x_i\| < \infty$ , for every  $\varepsilon > 0$ , there exists some N > 0 such that for all n > N,  $\sum_{i=n}^{\infty} \|x_i\| < \varepsilon$ . Hence, for every N ,

$$||s_q - s_p|| = \left\| \sum_{i=p+1}^q x_i \right\| \le \sum_{i=p+1}^q ||x_i|| < \varepsilon,$$

completing the proof.

*Proof.* Let  $(e_n)$  be Schauder basis of X. Denote the underlying field of X by  $\mathbb{K}$  and let  $\mathbb{W} = \mathbb{Q}$  if  $\mathbb{K} = \mathbb{R}$  and  $\mathbb{W} = \{p + iq : p, q \in \mathbb{Q}\}$  if  $\mathbb{K} = \mathbb{C}$ . Now we show that

$$S = \left\{ \sum_{i=1}^{n} \alpha_i e_i : \alpha_i \in \mathbb{W}, n = 1, 2, \dots \right\},\,$$

a countable subset of X, is dense in X to derive the separability.

For every  $x \in X$  and  $\varepsilon > 0$ , by the definition of Schauder basis, there exists  $\beta_1, \ldots, \beta_n \in \mathbb{K}$  such that  $||x - (\beta_1 e_1 + \cdots + \beta_n e_n)|| < \varepsilon$ . Let  $M = \max_i ||e_i||$ . If M = 0, then there is nothing to prove. Otherwise, since  $\mathbb{W}$  is dense in  $\mathbb{K}$ , for  $i = 1, \ldots, n$ , there exists  $\alpha_i \in \mathbb{W}$  with  $|\alpha_i - \beta_i| < \varepsilon/2^i M$ . Hence,

$$\left\| x - \sum_{i=1}^{n} \alpha_i e_i \right\| \le \left\| x - \sum_{i=1}^{n} \beta_i e_i \right\| + \left\| \sum_{i=1}^{n} (\beta_i - \alpha_i) e_i \right\|$$

$$\le \varepsilon + \sum_{i=1}^{n} |\alpha_i - \beta_i| \|e_i\|$$

$$\le 2\varepsilon.$$

Thus, S is dense in X and therefore X is separable.

#### **14.**

Proof. Clear that  $\|\cdot\|_0$  is nonnegative. And  $\|\alpha \hat{x}\|_0 = \inf_{x \in \hat{x}} \|\alpha x\| = |\alpha| \|\hat{x}\|_0$ . Meanwhile,  $\|\hat{x} + \hat{y}\|_0 = \inf_{z \in \hat{x} + \hat{y}} \|z\| \le \inf_{z \in \hat{x}} \|z\| + \inf_{z \in \hat{y}} \|z\| = \|\hat{x}\|_0 + \|\hat{y}\|_0$ . Finally, we show that  $\|\hat{x}\|_0 = 0$  implies  $\hat{x} = Y$  and invoke Prob. 4, Sec 2.2 to complete the proof. Since  $\|\hat{x}\|_0 = 0$ , there exists  $(x_n) \subset \hat{x}$  which converges to 0. Since Y is closed, Y is complete and so is its cosets. Therefore,  $0 \in \hat{x}$ , enforcing  $\hat{x}$  to be Y.

# 2.4 Finite Dimensional Normed Spaces

#### 3.

Proof. The reflexive property clearly holds. If there are positive a and b such that  $a||x||_0 \le ||x||_1 \le b||x||_0$  for all  $x \in X$ , then  $||x||_1/b \le ||x||_0 \le ||x||/a$ . Hence the relation is symmetric. Next we further suppose there exists positive c and d such that that  $c||x||_1 \le ||x||_2 \le d||x||_1$ . Then  $ac||x||_0 \le ||x||_2 \le bd||x||_0$ , giving the transitive property. Thus, the axioms of an equivalence relation hold.

#### 4.

Proof. Suppose the norms  $\|\cdot\|$  and  $\|\cdot\|_0$  are equivalent. Let  $E \subset X$  be any open set with respect to  $\|\cdot\|$ , i.e., for every  $x_0 \in E$ , there exists some  $\delta > 0$  such that  $A = \{x \in X : \|x - x_0\| < \delta\} \subset E$ . Since  $\|\cdot\| \sim \|\cdot\|_0$ , there exists some positive c such that  $\|x - x_0\| \le c\|x - x_0\|_0$ . Hence,  $B = \{x \in X : \|x - x_0\| < \delta/c\} \subset A \subset E$ . Namely, E is also open with respect to  $\|\cdot\|_0$ . Interchanging the roles of  $\|\cdot\|$  and  $\|\cdot\|_0$  completes the proof.

Proof. Suppose the norms  $\|\cdot\|$  and  $\|\cdot\|_0$  are equivalent. Then for every  $x \in X$ , there exists some c > 0 such that  $\|x\|_0 \le c\|x\|$ . Let  $(x_n)$  be a Cauchy sequence with respect to  $\|\cdot\|$ , i.e., for every  $\varepsilon > 0$ , there exists some N > 0 such that for all n, m > N,  $\|x_n - x_m\| < \varepsilon/c$ . Hence,  $\|x_n - x_m\|_0 < c\|x_n - x_m\| \le \varepsilon$ . Thus,  $(x_n)$  is also a Cauchy with respect to  $\|\cdot\|_0$ . Interchanging the roles of  $\|\cdot\|_0$  and  $\|\cdot\|_0$  completes the proof.  $\square$ 

### 2.5 Compactness and Finite Dimension

#### **5**.

*Proof.* Clear that every point in  $\mathbb{R}^n$  or  $\mathbb{C}^n$  has a closed bounded, and therefore compact, neighborhood. Hence,  $\mathbb{R}^n$  and  $\mathbb{C}^n$  are locally compact.

#### 6.

*Proof.* Let X be a compact metric space and x any point in X. Let E be a closed neighborhood of x. By Prob 10, E is compact. Thus, X is locally compact.  $\square$ 

#### 7.

*Proof.* It suffices to show that  $a = \inf_{y \in Y} ||v-y||$  can actually be obtained. Let  $\{b_1, \ldots, b_n\}$  be a basis of Y and  $y_k = y_{k,1}b_1 + \cdots + y_{k,n}b_n$  a sequence in Y with  $||v-y_k|| \to a$ . We may assume without loss of generality that  $||v-y_k||$  is bounded.

Since Y is a proper subset of Z, v,  $b_1$ , ...,  $b_n$  are linearly independent. Therefore, by Lemma 2.4-1, there exists a scalar c > 0 such that for every k,

$$||v - y_{k,1}b_1 - \dots - y_{k,n}b_n|| \ge c(1 + |y_{k,1}| + \dots + |y_{k,n}|).$$

Hence, the sequence  $(y_{k,1}, \ldots, y_{k,n})$  of *n*-tuples is bounded and therefore has a convergent subsequence. Consequently,  $(y_k)$  also has a convergent subsequence. Suppose that it converges to  $z \in Z$ . Note that ||v - z|| = a and as Y is closed,  $z \in Y$ . Thus, a can be attained in Y.

#### 8.

*Proof.* Since the unit ball B with respect to  $\|\cdot\|_2$  in  $\mathbb{R}^n$  and  $\mathbb{C}^n$  is compact and  $\|\cdot\|$  is continuous, by 2.5-7,  $x \mapsto \|x\|$  can attain its minimum, denoted by a, on B. Due to the positive definite property of a norm, a is positive. Hence,  $0 < a \le \|x/\|x\|_2\|$ . Namely,  $a\|x\|_2 \le \|x\|$ .

#### 9.

*Proof.* For every  $(x_n) \subset M \subset X$ , since X is compact, there exists a subsequence  $(x_{n_k})$  of  $(x_n)$  which converges to some  $y \in X$ . Since M is closed,  $y \in M$ . Hence, M is compact.

*Proof.* From 1.3-4 and the definition of closed sets, we conclude that a mapping is continuous iff the preimage of a closed set under it is also a closed set. Hence, to show that the inverse of T is also continuous, it suffices to show that the image of a closed set  $A \subset X$  under T is again a closed set. Since X is compact and A is closed, A is compact. Since T is continuous, by 2.5-6, T(A) is compact and therefore closed. Hence, T is a homeomorphism.

### 2.7 Bounded and Continuous Linear Operators

#### 2.

*Proof.* First suppose T to be bounded and let A be any bounded set in X. Then there exists  $K < \infty$  such that for all  $x \in A$ , ||x|| < K. Due to the boundedness of T,  $||Tx|| \le ||T|| ||x|| < K||T||$ . Namely, T(A) is also bounded.

Now suppose that T maps bounded sets in X into bounded sets in Y. Clear that the unit ball B of X is bounded and therefore so is T(B). Namely, ||Tx/||x||| is bounded for  $x \neq 0$ . Hence, T is bounded.

#### 3.

*Proof.* For every x with ||x|| < 1,  $||Tx|| \le ||T|| ||x|| < ||T||$ .

#### 4.

*Proof.* Suppose that the linear operator T is continuous at  $x_0 \in \mathcal{D}(T)$ . For every  $(x_n) \subset \mathcal{D}(T)$  with  $||x_n - x|| \to 0$ , by the continuity of T at  $x_0$ 

$$||Tx_n - Tx|| = ||T(x_n - x + x_0) - Tx_0|| \to 0.$$

Hence, T is continuous.

### **7**.

*Proof.* The inequality implies  $\mathcal{N}(T) = 0$ . Hence, by Theorem 2.6-10,  $T^{-1}$  exists. For every  $y \in Y$ , suppose that y = Tx. Then

$$||T^{-1}y|| = ||x|| \le \frac{1}{b}||Tx|| = \frac{1}{b}||y||.$$

Thus,  $T^{-1}$  is bounded.

#### 12.

*Proof.* The compatibility follows immediately from the definition of the supremum. Suppose  $||x||_1 = \max_i |\xi_i|$  and  $||y||_2 = \max_i ||\eta_i||$ , then

$$Ax = \begin{bmatrix} x_1\alpha_{11} + \dots + x_n\alpha_{1n} \\ \vdots \\ x_1\alpha_{r1} + \dots + x_n\alpha_{rn}. \end{bmatrix}$$

<sup>&</sup>lt;sup>1</sup>Note that the two  $\|\cdot\|$  here are different norms.

Since for all  $j, x_j \leq ||x_j||_1$ ,

$$\frac{\max_{j} |x_{1}\alpha_{j1} + \dots + x_{n}\alpha_{jn}|}{\|x\|_{1}} = \max_{j} \left| \frac{x_{1}}{\|x\|_{1}} \alpha_{j1} + \dots + \frac{x_{n}}{\|x\|_{1}} \alpha_{jn} \right| \le \max_{j} \sum_{k=1}^{n} |\alpha_{jk}|.$$

Hence,

$$||A|| \ge \frac{||Ax||_2}{||x||_1}$$
 for all  $x$ . (1)

Suppose that maximum of  $\sum_{k=1}^{n} |\alpha_{jk}|$  is obtained at j=p. Then choosing  $x_k$  to be  $\operatorname{sgn} \alpha_{pk}$  shows that the equality in (1) can actually be attained. Hence,  $||A|| = \max_{j} \sum_{k=1}^{n} |\alpha_{jk}|$ .

### 2.8 Linear Functionals

8.

*Proof.* For every  $x_1, x_2 \in N(M^*)$ ,  $a, b \in \mathbb{K}$  and  $f \in M^*$ ,

$$f(ax_1 + bx_2) = af(x_1) + bf(x_2) = 0.$$

Hence,  $ax_1 + bx_2 \in N(M^*)$ . Namely,  $N(M^*)$  is a vector space.

9.

*Proof.* First we show the uniqueness. Suppose that  $x = \alpha_1 x_0 + y_1 = \alpha_2 x_0 + y_2$ . Then  $0 = (\alpha_1 - \alpha_2)x_0 + (y_1 - y_2)$ . Hence,

$$0 = f((\alpha_1 - \alpha_2)x_0 + (y_1 - y_2)) = (\alpha_1 - \alpha_2)f(x_0) + f(y_1) - f(y_2).$$

Since  $y_1, y_2 \in \mathcal{N}(f)$ ,  $f(y_1) - f(y_2) = 0$  while  $f(x_0) \neq 0$  as  $x_0 \notin \mathcal{N}(f)$ . Hence,  $\alpha_1 = \alpha_2$ , which forces  $y_1$  and  $y_2$  to coincide.

For the existence, it suffices to show that for any fixed x, the function  $g(\alpha) = f(x - \alpha x_0)$  has a zero. It is easy to verify that  $\alpha = f(x)/f(x_0)$  is a zero of g. Note that  $x_0 \notin \mathcal{N}(f)$  and therefore  $f(x_0) \neq 0$ .

10.

*Proof.* First we suppose that  $x_1, x_2 \in x_0 + \mathcal{N}(f) \in X/\{$ . Then together with Prob. 9,  $x_i = x_0 + y_i$  where  $y_i \in \mathcal{N}(f)$ . Hence, for i = 1, 2,  $f(x_i) = f(x_0) + f(y_i) = f(x_0)$ .

For the converse, note that  $f(x_1) = f(x_2)$  implies  $f(x_1 - x_2) = 0$ . Namely,  $x_1 - x_2 \in \mathcal{N}(f)$ . Hence,  $x_1, x_2$  belongs to the same element in  $X/\mathcal{N}(f)$ .

To show codim  $\mathcal{N}(f) = 1$ , we show that  $X/\mathcal{N}(f)$  and  $\mathbb{K}$  are isomorphic. For every  $\hat{x} \in X/\mathcal{N}(f)$ , define  $I(\hat{x}) = f(x)$ . By the previous discussion, this definition is well-defined. Clear that I is linear and therefore is injective. And by the linearity of f, I is surjective. Thus, I is an isomorphism between  $X/\mathcal{N}(f)$  and  $\mathbb{K}$ . Hence, codim  $\mathcal{N}(f) = 1$ .

11.

*Proof.* Put  $N = \mathcal{N}(f_1) = \mathcal{N}(f_2)$  and choose  $x_0 \in X \setminus N$ . By Prob. 9, for every  $x \notin N$ ,  $x = \alpha x_0 + y$  where  $y \in N$  and  $\alpha \neq 0$ . Hence,

$$\frac{f_1(x)}{f_2(x)} = \frac{\alpha f_1(x_0) + f_1(y)}{\alpha f_2(x_0) + f_2(y)} = \frac{f_1(x_0)}{f_2(x_0)}$$

*Proof.* Prob. 10, justifies the discussion on hyperplanes parallel to the  $\mathcal{N}(f)$ . It suffices to show that  $H_1 = b + \mathcal{N}(f)$  for some  $b \in X$ . Choose  $x_1 \in H_1$ . Then

$$x \in \mathcal{N}(f) \Leftrightarrow x + x_1 \in x_1 + \mathcal{N}(f) \Leftrightarrow f(x + x_1) = f(x) + f(x_1) = 1 \Leftrightarrow x + x_1 \in H_1.$$

Hence,  $H_1 = x_1 + \mathcal{N}(f)$ . Namely,  $H_1$  is a hyperplane parallel to  $\mathcal{N}(f)$ .

#### 13.

*Proof.* We argue by contradiction. Assume that there exists a  $y_1 \in Y$  such that  $f(y_1) \neq c \neq 0$ . Then for every  $d \in \mathbb{K}$ , by the linearity of f,  $f(dy_1/c) = d$ . Contradiction. Hence, f = 0 on Y.

#### 14.

*Proof.* For every  $\varepsilon > 0$ , there exists  $x_1 \in X$  with  $f(x_1) = 1$  such that  $\tilde{d} + \varepsilon \ge ||x_1||$ . Hence,

$$||f||(\tilde{d} + \varepsilon) \ge ||f||||x_1|| \ge |f(x_1)| = 1.$$

Since the choice of  $\varepsilon > 0$  is arbitrary,  $||f||\tilde{d} \ge 1$ . Meanwhile, there exists  $x_2 \in X$  with  $||x_2|| = 1$  such that  $|f(x_2)| \ge ||f|| - \varepsilon$ . Put  $x_3 = x_2/f(x_2)$ . Then  $f(x_3) = 1$ . Hence,

$$(||f|| - \varepsilon)\tilde{d} \le |f(x_2)|||x_3|| = ||x_2|| = 1,$$

which implies  $||f||\tilde{d} \leq 1$ . Thus,  $||f||\tilde{d} = 1$ .

#### 15.

Proof. For every x with  $||x|| \le 1$ ,  $f(x) \le ||f|| ||x|| \le c$ . Hence,  $x \in X_{c_1}$ . Meanwhile, for every  $\varepsilon > 0$ , by the definition of the supremum, there exists a x with ||x|| = 1 such that  $|f(x)| > ||f|| - \varepsilon$ . By the linearity of f, we may remove the  $|\cdot|$  on the right side. Hence,  $f(x) \notin X_{c_1}$  where  $c = ||f|| - \varepsilon$ .

# 2.9 Operators on Finite Dimensional Spaces

#### 8.

*Proof.* Let  $\{b_2, \ldots, b_n\}$  be a basis of Z and  $\{b_1, \ldots, b_n\}$  a basis of X. Define  $f \in X^*$  to be  $f(b_i) = \delta_{1i}$ . Clear that  $\mathcal{N}(f) = Z$ . By Prob. 11, Sec 2.8, f is uniquely determined up to a scalar multiple.

#### 12.

*Proof.* Let  $\varphi: X \to \mathbb{K}^p$  be defined by  $x \mapsto [f_1(x), \dots, f_p(x)]^T$ . It can be verified that  $\varphi$  is a linear operator. Since dim X = n > p,  $\varphi$  can not be injective. Hence, there exists  $0 \neq x \in X$  such that  $\varphi(x) = 0$ .

#### 13.

*Proof.* Let  $\{b_1, \ldots, b_m\}$  be a basis of Z and  $\{b_1, \ldots, b_n\}$  a basis of X. Define  $\tilde{f} \in X^*$  to be identical with f on  $b_1, \ldots, b_m$  and 0 on  $b_{m+1}, \ldots, b_n$ . Clear that  $\tilde{f}|_Z = f$ .

### 2.10 Normed Spaces of Operators. Dual Space

8.

*Proof.* First we construct a linear bijection T between  $c'_0$  and  $l^1$ . A Schauder basis for  $c_0$  is  $(e_k)$ , where  $e_k = (\delta_{kj})$ . Then for every  $f \in c'_0$ , define  $Tf = (\gamma_k) = (f(e_k))$ . Clear that T is linear. Now we show that  $Tf = (\gamma_k) \in l^1$ , that is,  $\sum_{k=1}^n |\gamma_k|$  is bounded and therefore convergent. Define  $x_n = (\xi_k^{(n)})$  with

$$\xi_k^{(n)} = \begin{cases} \operatorname{sgn} \gamma_k, & k \le n, \\ 0, & k > n. \end{cases}$$

Clear that  $x_n \in c_0$ . By the linearity and boundedness of f,

$$f(x_n) = \sum_{k=1}^{\infty} \xi_k^{(n)} \gamma_k = \sum_{k=1}^{n} |\gamma_k|.$$
 (2)

Since f is bounded,  $|f(x_n)| \leq ||f|| ||x_n|| \leq ||f||$ . Hence,  $\sum ||\gamma_k||$  is bounded. Thus,  $Tf \in l^1$ . Meanwhile, for every  $y = (\beta_k) \in l^1$ , define Sy = g to be the functional  $g(x) = \sum_{k=1}^{\infty} \xi_k \beta_k$  for  $x = (\xi_k)$ . On  $c_0$ , the summation does converge and clear that g is linear and bounded. Hence,  $g \in c'_0$ . It can be verify that ST = TS = I and T is linear. Thus,  $c'_0$  and  $l^1$  is isomorphic.

Now we show that T constructed preserve the norm to complete the proof. For  $x \in c_0$  with ||x|| = 1,

$$|f(x)| = \left| \sum_{k=1}^{\infty} \xi_k \gamma_k \right| \le \sum_{k=1}^{\infty} |\gamma_k| = ||Tf||.$$

Hence,  $||f|| \le ||Tf||$ . And (2) implies  $\sum_{k=1}^{n} ||\gamma| \le ||f||$ . Letting  $n \to \infty$  yields  $||Tf|| \le ||f||$ . Thus, ||Tf|| = ||f||.

9.

*Proof.* Let  $(b_k)$  be a Hamel basis of X and suppose that  $f, g \in X^*$  coincide on every  $b_k$ . Then for every  $x = \sum_{k=1}^{\infty} \xi_k b_k \in X$ ,

$$f(x) - g(x) = \sum_{k=1}^{n} \xi_k (f(b_k) - g(b_k)) = 0.$$

Thus, f = g. Namely, f is uniquely determined.

10.

*Proof.* Let  $(b_k)$  be a Hamel basis of X and without loss of generality we may assume  $||b_k|| = 1$ . Justified by Prob. 9, we can define  $T \in X^*$  with  $Tb_k = k$ , which is clearly unbounded.

11.

*Proof.* It follows immediately from Prob. 10.

Proof. For any  $f, g \in M^a$  and scalar a, b, (af + bg)(x) = af(x) + bg(x) = 0 for every  $x \in M$ . Hence,  $M^a$  is a vector space. For  $(f_n) \subset M^a \subset X'$ , suppose that  $f_n \to f \in M^*$ . Since M' is complete, it is closed and therefore  $f \in M'$ . For every  $0 \neq x \in M$ , since  $f_n \to f$ ,

$$\frac{|f_n(x) - f(x)|}{\|x\|} \to 0, \text{ as } n \to \infty.$$

Hence, f(x) = 0. Thus,  $M^a$  is closed.

$$X^a = \{0\} \text{ and } \{0\}^a = X'.$$

#### 14.

*Proof.* Let  $\{b_1, \ldots, b_m\}$  be a basis of M and  $\{b_1, \ldots, b_n\}$  a basis of X. And let  $\{\beta_1, \ldots, \beta_n\}$  be the dual basis. Clear that  $b_1, \ldots, b_m \notin M^a$  whereas  $b_{m+1}, \ldots, b_n$  does. Together with Prob. 13, this implies  $M^a = \operatorname{span}(b_{m+1}, \ldots, b_n)$ . Thus, dim  $M^a = n - m$ .

# 3 Inner Product Spaces. Hilbert Spaces

### 3.1 Inner Product Spaces. Hilbert Spaces

2.

Proof.

$$||x + y||^2 = \langle x + y, x + y \rangle = ||x||^2 + ||y||^2 + 2\langle x, y \rangle = ||x||^2 + ||y||^2,$$

where the last equality comes from the hypothesis of orthogonality. Now we show that for mutually orthogonal  $x_1, \ldots, x_m$ 

$$\left\| \sum_{i=1}^{m} x_i \right\|^2 = \sum_{i=1}^{m} \|x_i\|^2,$$

by induction on m. The case where m=2 has already been showed and we assume that the equation holds for m-1. Since  $x_m$  is orthogonal with each  $i=1,\ldots,m-1,$   $x_m$  is orthogonal to  $x_1+\cdots+x_{m-1}$ . Hence,

$$\left\| \sum_{i=1}^{m} x_i \right\|^2 = \left\| \sum_{i=1}^{m-1} x_i \right\|^2 + \|x_m\|^2 = \sum_{i=1}^{m} \|x_i\|^2,$$

completing the proof.

3.

*Proof.* The equation implies  $\langle x,y\rangle + \langle y,x\rangle = 0$ . The symmetric property of real inner products implies  $\langle x,y\rangle = 0$ . Let  $X = \mathbb{C}$  and x = 1, y = i. It is easy to verify that  $||x+y||^2 = ||x||^2 + ||y||^2 = 2$  but x and y are not orthogonal.

7.

*Proof.* It suffices to show that the zero vector is the only vector orthogonal to all vectors. Suppose that  $\langle x_0, x \rangle = 0$  for all  $x \in X$ , then  $||x_0||^2 = \langle x_0, x_0 \rangle = 0$ . By the definiteness of the inner product,  $x_0 = 0$ .

**8.** We show that any norm satisfying the parallelogram equality can be derived form an inner product.

*Proof.* The proof of (IP3) is trivial and (IP4) follows immediately from the positive-definiteness of the norm. Hence we only show the linearity in the first factor here. For every  $u, v, y \in X$ , from the parallelogram equality we can derive, after some computation, that

$$\begin{aligned} 4\langle u+v,y\rangle &= \|u+v+y\|^2 - \|u+v-y\|^2 \\ &= \|u+y\|^2 - \|u-y\|^2 + \|v+y\|^2 - \|v-y\|^2 \\ &= 4\langle u,y\rangle + 4\langle v,y\rangle. \end{aligned}$$

Namely, (IP1) holds. By induction we can show that  $\langle nu, y \rangle = n \langle u, y \rangle$  for  $n = 1, 2, \dots$ And since  $\langle -u, y \rangle = \langle 0 - u, y \rangle = \langle 0, y \rangle - \langle u, y \rangle = \langle u, y \rangle$ ,

$$\langle nu, y \rangle = n \langle u, y \rangle$$
, for  $n \in \mathbb{Z}$ .

Furthermore, for any positive integer m,

$$m\left\langle \frac{n}{m}u,y\right\rangle =mn\left\langle \frac{1}{m}u,y\right\rangle =n\langle u,y\rangle.$$

Dividing the both sides by m yields

$$\langle qu, y \rangle = q \langle u, y \rangle, \text{ for } q \in \mathbb{Q}.$$

For every  $\alpha \in \mathbb{R}$ , let  $(q_n) \subset \mathbb{Q}$  converges to  $\alpha$ . Now we show that  $f(t) = \langle tu, y \rangle$  is continuous at t = 0 and by the additivity we may conclude that f is continuous on  $\mathbb{R}$ . Since

$$\begin{aligned} 4|f(t)| &= |||tu + y||^2 - ||tu - y||^2| \\ &= (||tu + y|| + ||tu - y||)|||tu + y|| - ||tu - y||| \\ &< 4t||u||(t||u|| + ||y||) \to 0 \end{aligned}$$

as  $t \to 0$ , f(t) is continuous. For every  $\alpha \in \mathbb{R}$ , let  $(q_n) \subset \mathbb{Q}$  be a convergent sequence with limit  $\alpha$ . Then

$$\langle \alpha u, y \rangle = \lim \langle q_n u, y \rangle = \lim q_n \langle u, y \rangle = \alpha \langle u, y \rangle.$$

Hence,  $\langle \cdot, \cdot \rangle$  is linear in the first factor. Thus, it is an inner product. Meanwhile, it is easy to verify that the norm it introduces is exactly the original norm.