

2.1.10 Definition (Lebesgue Space of Square-Integrable Functions) For a function $u : \Omega \rightarrow \mathbb{R}$ over a domain $\Omega \subset \mathbb{R}^d$, we define the L^2 -norm

$$\|u\|_{L^2(\Omega)} = \left(\int_{\Omega} |u(x)|^2 dx \right)^{1/2}.$$

The set

$$L^2(\Omega) = \{ u : \Omega \rightarrow \mathbb{R} \mid \|u\|_{L^2(\Omega)} < \infty \}$$

is called the *Lebesgue space of order 2*.

2.1.11 Theorem (L^2 is a Hilbert Space) With the scalar product

$$(u, v)_{L^2(\Omega)} = \int_{\Omega} uv \, dx$$

the Lebesgue space $L^2(\Omega)$ is a Hilbert space. (Note that $\|u\|_{L^2} = \sqrt{(u, u)_{L^2}}$.)

vector norm for
vector-valued functions $u = \begin{pmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{pmatrix} \in L^2(\Omega)^n$

$\leftarrow L^2(\Omega)$
 $\leftarrow L^2(\Omega)$
 $\leftarrow L^2(\Omega)$

for vector fields $u, v \in L^2(\Omega)^n$:

$$(u, v)_{L^2(\Omega)^n} = \int_{\Omega} u \cdot v \, dx$$