Problem 1

Let v_1, \ldots, v_n be mutually orthogonal vectors in an inner product space V. Show that

$$\left\| \sum_{k=1}^{n} v_k \right\|^2 = \sum_{k=1}^{n} \|v_k\|^2.$$

Proof:

$$\begin{split} \left\| \sum_{k=1}^{n} v_k \right\|^2 &= \left\langle \sum_{k=1}^{n} v_k, \sum_{k=1}^{n} v_k \right\rangle \\ &= \sum_{i=1}^{n} \left\langle \sum_{k=1}^{n} v_k, v_i \right\rangle \\ &= \sum_{i=1}^{n} \left\langle v_i, v_i \right\rangle & \text{since for } i \neq j, \left\langle v_i, v_j \right\rangle = 0 \\ &= \sum_{i=1}^{n} \|v_i\|^2 \end{split}$$

Problem 2

Let V be an inner product space and fix $w \neq 0$ in V. We define the one-dimensional projection

$$P_w: V \to V; P_w(v) := \frac{\langle v, w \rangle}{\langle w, w \rangle} w.$$

- (i) Prove that $v P_w(v) \perp P_w(v)$.
- (ii) Show that $P_W: V \to V$ is a linear operator with $\|P_W\|_{op} = 1$.
- (iii) Show that $P_w \circ P_w = P_w$.

Problem 3

Let V be an inner product space. Prove the reverse Cauchy-Schwarz Inequality which states

$$v$$
, $w \in V$, and $|\langle v, w \rangle| = ||v|| \, ||w|| \Rightarrow v = \alpha w$.

Problem 4

Let V be an inner product space. Then, for any $v, w \in V$, show that

$$||v + w||^2 + ||v - w||^2 = 2 ||v||^2 + 2 ||w||^2$$

Proof:

$$\langle v + w, v + w \rangle + \langle v - w, v - w \rangle = \langle v, v \rangle + \langle v, w \rangle + \langle w, v \rangle + \langle w, w \rangle + \langle v, v \rangle - \langle w, v \rangle - \langle v, w \rangle + \langle -w, -w \rangle$$

$$= \langle v, v \rangle + \langle v, v \rangle + \langle w, w \rangle + \langle w, w \rangle$$

$$= 2 \|v\|^2 + 2 \|w\|^2$$

Problem 5

Let $\lambda = (\lambda_k)_k$ belong to ℓ_{∞} . Show that the map

$$D_{\lambda}: \ell_2 \to \ell_2; D_{\lambda}((\xi_k)_k) = (\lambda_k \xi_k)_k$$

is well-defined, linear, and bounded with $\|D_{\lambda}\|_{\mathrm{op}} = \|\lambda\|_{\infty}$

Proof:

Well-Defined: Let $(\zeta_k)_k = 0$ for all $k \in \mathbb{N}$. Then,

$$D_{\lambda}((\zeta_k)_k) = (\lambda_k \zeta_k)_k$$
$$= ((\lambda_k)(0))_k$$
$$= 0$$

Linear:

$$\begin{split} D_{\lambda}((\alpha\xi_{k})_{k} + (\beta\zeta_{k})_{k}) &= D_{\lambda}((\alpha\xi_{k} + \beta\zeta_{k})_{k}) \\ &= (\lambda_{k}(\alpha\xi_{k} + \beta\zeta_{k}))_{k} \\ &= (\alpha\lambda_{k}\xi_{k} + \alpha\lambda_{k}\zeta_{k})_{k} \\ &= (\alpha\lambda_{k}\xi_{k})_{k} + (\beta\lambda_{k}\zeta_{k}) \\ &= \alpha(\lambda_{k}\xi_{k})_{k} + \beta(\lambda_{k}\zeta_{k})_{k} \\ &= \alphaD_{\lambda}((\xi_{k})_{k}) + \betaD_{\lambda}((\zeta_{k})_{k}) \end{split}$$

Bounded:

$$\begin{split} \|D_{\lambda}\|_{\text{op}} &= \sup_{\|\xi_{k}\|_{k} \le 1} \|D_{\lambda}((\xi_{k})_{k})\| \\ \|D_{\lambda}((\xi_{k})_{k})\| &= \left(\sum_{k=1}^{\infty} |\lambda_{k}\xi_{k}|^{2}\right)^{1/2} \\ &\leq \left(\sum_{k=1}^{\infty} \left|\sup_{k \in \mathbb{N}} |\lambda_{k}|\xi_{k}\right|^{2}\right)^{1/2} \\ &= \|\lambda\|_{\infty} \left(\sum_{k=1}^{n} |\xi_{k}|^{2}\right)^{1/2} \\ &= \|\lambda\|_{\infty} \|\xi_{k}\| \end{split}$$

Problem 6

Consider the vector space $C([0,2\pi])$ equipped with

$$\langle f, g \rangle := \frac{1}{2\pi} \int_0^{2\pi} f(t) \overline{g(t)} dt.$$

(i) Show that this pairing defines an inner product on $C([0, 2\pi])$.

Proof: We will show that $\langle f,g\rangle$ satisfies the axioms of the inner product.

Addition:

$$\begin{split} \langle f_1 + f_2, g \rangle &= \frac{1}{2\pi} \int_0^{2\pi} (f_1(t) + f_2(t)) \overline{g(t)} dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} \left(f_1(t) \overline{g(t)} + f_2(t) \overline{g(t)} \right) dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} f_1(t) \overline{g(t)} dt + \frac{1}{2\pi} \int_0^{2\pi} f_2(t) \overline{g(t)} dt \\ &= \langle f_1, g \rangle + \langle f_2, g \rangle \,. \end{split}$$

Scalar Multiplication:

$$\begin{split} \langle \alpha f, g \rangle &= \frac{1}{2\pi} \int_0^{2\pi} (\alpha f(t)) \overline{g(t)} dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} \alpha \left(f(t) \overline{g(t)} \right) dt \\ &= \alpha \left(\frac{1}{2\pi} \int_0^{2\pi} f(t) \overline{g(t)} dt \right) \\ &= \alpha \langle f, g \rangle \, . \end{split}$$

Conjugation:

$$\overline{\langle g, f \rangle} = \frac{1}{2\pi} \int_0^{2\pi} \overline{g(t)} \overline{f(t)} dt$$
$$= \frac{1}{2\pi} \int_0^{2\pi} f(t) \overline{g(t)} dt$$
$$= \langle f, g \rangle.$$

Positive Definition:

$$\langle f, f \rangle = \frac{1}{2\pi} \int_0^{2\pi} f(t) \overline{f(t)} dt$$
$$= \frac{1}{2\pi} \int_0^{2\pi} |f(t)|^2 dt$$
$$> 0.$$

For $\langle f,f\rangle=0$, we have that the integral equals zero — since f is continuous, it means that if $|f(t)|^2>0$ for some $t_0\in[0,2\pi]$, then $|f(t)|^2\neq 0$ on some interval $[t_0-\delta,t_0+\delta]$, meaning the integral can only equal zero if f is \mathbb{O}_f on $[0,2\pi]$.

(ii) For $n \in \mathbb{Z}$, set $e_n(t) = \cos(nt) + i\sin(nt)$. Show that the family $\{e_n\}_{n \in \mathbb{Z}}$ is orthonormal.

Proof: We will show that $\{e_n\}_{n\in\mathbb{Z}}$ is orthonormal by showing that $\langle e_n,e_n\rangle=1$ and $\langle e_n,e_m\rangle=0$ for $m\neq n$.

$$\begin{split} \langle e_n, e_n \rangle &= \frac{1}{2\pi} \int_0^{2\pi} (\cos(nt) + i\sin(nt))(\cos(nt) - i\sin(nt))dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} (\cos^2(nt) + \sin^2(nt)) dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} dt \\ &= 1 \\ \langle e_n, e_m \rangle &= \frac{1}{2\pi} \int_0^{2\pi} (\cos(nt) + i\sin(nt))(\cos(mt) - i\sin(mt))dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} (\cos(mt)\cos(nt) + i\sin(nt)\cos(mt) - i\sin(mt)\cos(nt) + \sin(nt)\sin(mt)) dt \\ &= \frac{1}{2\pi} \left(\int_0^{2\pi} (\cos(mt)\cos(nt) + \sin(nt)\sin(mt))dt + i \int_0^{2\pi} (\sin(nt)\cos(mt) - \sin(mt)\cos(nt))dt \right) \\ &= 0. \end{split}$$

Problem 7

Let V be any normed space, $p \in [1, \infty]$, and suppose $T : \ell_p^n \to V$ is linear. Show that T is bounded.

Problem 8

Let $\mathbb{P}[0,1] = \{\sum_{0}^{n} a_k x^k \mid a_k \in \mathbb{C}\} \subseteq C([0,1])$ denote the linear subspace of all polynomial functions equipped with the uniform norm $\|\cdot\|_u$ inherited from C([0,1]). We define the map

$$D: \mathbb{P}[0,1] \to \mathbb{P}[0,1]$$
$$D(p(x)) = p'(x).$$

Show that D is unbounded.

Proof: Let $p(x) = x^n$. Then, in $\mathbb{P}[0, 1]$,

$$||p||_{u} = 1$$

 $||D(p)||_{u} = n.$

For any $L \in \mathbb{R}$, we can find a $n \in \mathbb{N}$ sufficiently large such that $||D(p)||_u = n > L$, by the Archimedean property. Therefore, D is unbounded.

Problem 9

Let V be an infinite-dimensional normed space. Show that there is a linear functional $\varphi:V\to\mathbb{F}$ that is unbounded.

Problem 10

Let $a, b \in \mathbb{M}_n$. Show the following properties of the operator norm.

(i)
$$\|a\|_{op} = \sup \left\{ |\langle a\xi, \eta \rangle| \mid \xi, \eta \in B_{\ell_2^n} \right\}$$

(ii)
$$\|a^*\|_{op} = \|a\|_{op}$$

(iii)
$$||ab||_{op} \le ||a||_{op} ||b||_{op}$$

(iv)
$$\|a^*a\|_{op} = \|a\|_{op}^2$$