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## Introduction

This is going to be part of my notes for my Honors Thesis independent study, focused on Amenability and  $C^*$ -algebras. This set of notes will be focused on the theory of Hilbert spaces and bounded linear operators on Hilbert spaces. The primary source for this section of notes will be Timothy Rainone's *Functional Analysis: En Route to Operator Algebras*.

I do not claim any of this work to be original.

## Hilbert Spaces

In quantum mechanics, the state of a non-relativistic particle is given by a vector in some Hilbert space, which evolves by moving around that space. Specifically, the state of such a particle is determined entirely by the wave function  $\xi = \xi(x, t)$ , where  $x \in \mathbb{R}$  is position and  $t$  is time. The wave function is a probability distribution satisfying

$$\int_{\mathbb{R}} |\xi(x, t)|^2 d\lambda = 1.$$

In particular,  $\xi$  is an element of the space  $L_2(\mathbb{R}, \lambda)$ . The observables on  $\xi$  are modeled as operators on  $L_2(\mathbb{R}, \lambda)$ .

## Theory of Hilbert Spaces

In undergraduate linear algebra, the dot product of vectors in  $\mathbb{R}^n$ ,  $v \cdot w$ , is intimately tied to the geometry of  $\mathbb{R}^n$  through the equations

$$\begin{aligned} v \cdot v &= \|v\|^2 \\ v \cdot w &= \|v\| \|w\| \cos \theta. \end{aligned}$$

Inner product spaces help generalize these properties.

**Definition.** Let  $X$  be a vector space over a field  $F$ .

(1) An inner product on  $X$  is a map

$$\begin{aligned}\langle \cdot, \cdot \rangle : X \times X &\rightarrow \mathbb{F} \\ (x, y) &\mapsto \langle x, y \rangle\end{aligned}$$

which satisfies the following conditions for all  $x, y, z \in X$  and  $\lambda, \mu \in \mathbb{F}$ .

- (i)  $\langle \lambda x + \mu y, z \rangle = \lambda \langle x, z \rangle + \mu \langle y, z \rangle$ ;
- (ii)  $\langle x, y \rangle = \overline{\langle y, x \rangle}$ ;
- (iii)  $\langle x, x \rangle \geq 0$ ;
- (iv)  $\langle x, x \rangle = 0 \Rightarrow x = 0_X$ .

If  $\langle \cdot, \cdot \rangle$  satisfies (i)–(iii), but not necessarily (iv), then it is called a semi-inner product.

(2) If  $\langle \cdot, \cdot \rangle$  is an inner product on  $X$ , the pair  $(X, \langle \cdot, \cdot \rangle)$  is called an inner product space.

**Remark:** A semi inner product also satisfies, for all  $x, y, z \in X$  and  $\lambda, \mu \in \mathbb{F}$ ,

$$\langle x, \lambda y + \mu z \rangle = \overline{\lambda} \langle x, y \rangle + \overline{\mu} \langle x, z \rangle.$$

A semi-inner product is linear in the first variable and conjugate linear in the second variable.

**Definition.** Let  $X$  be a complex vector space. A map

$$F : X \times X \rightarrow \mathbb{C}$$

which is linear in the first variable and conjugate linear in the second variable is called a sesquilinear form on  $X$ .

A fundamental fact about sesquilinear forms is that for any given sesquilinear form, we are able to pass it into a form that only consists of the same elements in both inputs.

**Lemma (Polarization Identity):** Let  $F : X \times X \rightarrow \mathbb{C}$  be a sesquilinear form on  $X$ . For all  $x, y \in X$ , we have

$$\begin{aligned}4F(x, y) &= F(x + y, x + y) + iF(x + iy, x + iy) - F(x - y, x - y) + iF(x - iy, x - iy) \\ &= \sum_{k=0}^3 i^k F\left(x + i^k y, x + i^k y\right).\end{aligned}$$

*Proof.* Taking each expression

$$\begin{aligned}F(x + y, x + y) &= F(x, x) + F(x, y) + F(y, x) + F(y, y) \\ iF(x + iy, x + iy) &= iF(x, x) - F(y, x) + F(x, y) + iF(y, y) \\ -F(x - y, x - y) &= -F(x, x) + F(x, y) + F(y, x) - F(y, y) \\ -iF(x - iy, x - iy) &= -iF(x, x) - F(y, x) + F(x, y) - iF(y, y).\end{aligned}$$

Adding these expressions up, we get the polarization identity. □

The following fact follows from the polarization identity.

**Fact.** If  $F$  and  $G$  are two sesquilinear forms that agree on the diagonal — i.e.,  $F(x, x) = G(x, x)$  — then  $F$  and  $G$  agree everywhere.

**Fact.** Let  $X$  be an inner product space, and suppose  $z_1, z_2 \in X$  are such that  $\langle x, z_1 \rangle = \langle x, z_2 \rangle$  for all  $x \in X$ . Then,  $z_1 = z_2$ .

*Proof.* We have  $\langle x, z_1 \rangle = \langle x, z_2 \rangle$ . Then,  $\langle x, z_1 - z_2 \rangle = 0$  for all  $x \in X$ , so  $\langle z_1 - z_1, z_1 - z_2 \rangle = 0$ , so  $z_1 - z_2 = 0$ . □

Let's see some inner product spaces.

**Example** (Finite-Dimensional Space). The finite dimensional space  $\mathbb{C}^n$  admits an inner product space given by

$$\langle \xi, \eta \rangle = \sum_{j=1}^n \xi_j \overline{\eta_j},$$

where  $\xi$  and  $\eta$  are  $n$  dimensional vectors over  $\mathbb{C}$ .

**Example** (Sequence Space). The space of square-summable sequences,

$$\ell_2 = \left\{ (\lambda_k)_k \left| \sum_{n=1}^{\infty} |\lambda_n|^2 := \|\lambda\|^2 < \infty \right. \right\}$$

is an inner product space with the inner product

$$\langle \lambda, \mu \rangle = \sum_{n=1}^{\infty} \lambda_n \overline{\mu_n}.$$

The Cauchy–Schwarz inequality provides for this to be a well-defined inner product.

$$\begin{aligned} \sum_{n=1}^N |\lambda_n \overline{\mu_n}| &\leq \left( \sum_{n=1}^N |\lambda_n|^2 \right)^{1/2} \left( \sum_{n=1}^N |\mu_n|^2 \right)^{1/2} \\ &\leq \|\lambda\|_2 \|\mu\|_2 \\ &< \infty. \end{aligned}$$

**Example** (Continuous Functions). The space  $X = C([0, 1])$  admits an inner product given by

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

**Example** (Sesquilinear Form on Continuous Function Space). Let  $\Omega$  be a locally compact Hausdorff space and suppose  $\varphi : C_0(\Omega) \rightarrow \mathbb{F}$  is a positive linear functional. We know that  $\varphi = \varphi_\mu$  for some positive regular finite measure  $\mu$  on  $(\Omega, \mathcal{B}_\Omega)$ , and

$$\varphi_\mu(f) = \int_{\Omega} f d\mu.$$

We get a semi inner product on  $C_0(\Omega)$  by

$$\begin{aligned} \langle \cdot, \cdot \rangle_{\varphi} : C_0(\Omega) \times C_0(\Omega) &\rightarrow \mathbb{F} \\ (f, g) &\mapsto \int_{\Omega} f \overline{g} d\mu. \end{aligned}$$

We claim that, when  $\mu$  has full support,  $\langle \cdot, \cdot \rangle_{\varphi}$  is an inner product.

Suppose  $g \in C_0(\Omega)$  with  $g \geq 0$  and  $g \neq 0$ . Then, there is a nonempty open subset  $U \subseteq \Omega$  and  $\delta > 0$  such that  $g(x) \geq \delta$  for all  $x \in U$ . Since  $\mu$  has full support, it must be the case that  $\mu(U) > 0$ , so

$$\begin{aligned} \varphi(g) &= \int_{\Omega} g d\mu \\ &\geq \int_{\Omega} \delta \mathbf{1}_U d\mu \\ &= \delta \mu(U) \\ &> 0. \end{aligned}$$

Thus, if  $\langle f, f \rangle_{\varphi} = 0$ , then  $\varphi(|f|^2) = 0$ , so  $f = 0$ .

**Example (Hilbert–Schmidt Operators).** Let  $M_n$  be the  $*$ -algebra of  $n \times n$  matrices over the complex numbers. Let  $\text{tr} : M_n \rightarrow \mathbb{C}$  denote the trace. The trace is a linear, positive, faithful functional satisfying  $\text{tr}(a^*) = \overline{\text{tr}(a)}$  for all  $a \in M_n$ . The trace induces an inner product

$$\langle a, b \rangle_{\text{HS}} = \text{tr}(b^* a),$$

where the subscript HS stands for Hilbert–Schmidt.

**Definition.** Let  $X$  be an inner product space.

- (1) We say two vectors  $x, y \in X$  are orthogonal if  $\langle x, y \rangle = 0$ . We write  $x \perp y$ .
- (2) Let  $z \neq 0$  be a fixed vector in  $X$ . We define the one dimensional projection

$$P_z(x) = \frac{\langle x, z \rangle}{\langle z, z \rangle} z.$$

Note that  $P_z$  is linear and its range is the one-dimensional subspace  $\text{span}(z)$ .

**Note:** There are a lot of propositions, lemmas, and exercises in this section of my professor's textbook, but I'm not going to be going through all of them since we learn a lot of this in Real Analysis II.

We can turn any semi-inner product space into a seminormed vector space using the semi-inner product. If the semi-inner product is a true inner product, then we can use the inner product to define a norm.

**Definition.** Let  $X$  be a semi-inner product space. For each  $x \in X$ , we set

$$\|x\| = \langle x, x \rangle^{1/2}.$$

**Theorem (Pythagoras):** Let  $X$  be a semi-inner product space, and suppose  $x_1, x_2, \dots, x_n$  are pairwise orthogonal. Then,

$$\left\| \sum_{j=1}^n x_j \right\|^2 = \sum_{j=1}^n \|x_j\|^2$$

**Corollary:** Let  $X$  be an inner product space, and fix  $z \neq 0$  in  $X$ . Then, for all  $x, y \in X$ , we have

- (1)  $\|x\|^2 = \|x - P_z(x)\|^2 + \|P_z(x)\|^2$ ;
- (2)  $\|P_z(x)\| \leq \|x\|$ ;
- (3)  $|\langle x, z \rangle| \leq \|x\| \|z\|$ , with equality if and only if  $x$  and  $z$  are linearly independent (the Cauchy–Schwarz inequality);
- (4)  $\|x + y\| \leq \|x\| + \|y\|$ ;
- (5)  $\|\cdot\|$  is a norm on  $X$ .

**Proposition:** If  $X$  is an inner product space, then the inner product

$$\langle \cdot, \cdot \rangle : X \times X \rightarrow \mathbb{F}$$

is continuous.

We often start with a semi-inner product, then construct an inner product by quotient out by the null space.

**Proposition:** Let  $\langle \cdot, \cdot \rangle$  be a semi-inner product on  $X$ .

- (1) The set

$$N = \{x \in X \mid \langle x, x \rangle = 0\}$$

is a subspace of  $X$ .

(2) The map

$$\langle x + N, y + N \rangle_{X/N} = \langle x, y \rangle$$

is an inner product on the quotient space  $X/N$ .

**Proposition** (Parallelogram Law): Let  $X$  be an inner product space. Then,

$$\|x + y\|^2 + \|x - y\|^2 = 2\|x\|^2 + 2\|y\|^2.$$

Recall that Banach spaces include ideas regarding isometric isomorphisms — however, we cannot immediately assume this extends to inner product spaces since they include an inherent geometric structure as well. As it turns out, this automatically appears from the definition of an isometry.

**Proposition:** Let  $X$  and  $Y$  be inner product spaces. Suppose  $V : X \rightarrow Y$  is a linear transformation. The following are equivalent.

- (i)  $V$  is an isometry;
- (ii) for each  $x, x' \in X$ , we have  $\langle V(x), V(x') \rangle_Y = \langle x, x' \rangle_X$ .

*Proof.* To show that (ii) implies (i), we see that for  $x \in X$ ,

$$\begin{aligned} \|V(x)\|^2 &= \langle V(x), V(x) \rangle \\ &= \langle x, x \rangle \\ &= \|x\|^2. \end{aligned}$$

We define the sesquilinear forms

$$\begin{aligned} F(x, x') &= \langle V(x), V(x') \rangle_Y \\ G(x, x') &= \langle x, x' \rangle. \end{aligned}$$

Since  $V$  is norm-preserving, we have

$$\begin{aligned} F(x, x) &= \|V(x)\|^2 \\ &= \|x\|^2 \\ &= G(x, x), \end{aligned}$$

so by the polarization identity,  $F$  and  $G$  agree everywhere.  $\square$

**Definition.** Let  $X$  and  $Y$  be inner product spaces. A surjective linear isometry  $U : X \rightarrow Y$  is called a unitary operator.

Equivalently, a unitary operator is a linear isomorphism  $U : X \rightarrow Y$  that preserves the inner product. We say  $X$  and  $Y$  are unitarily isomorphic.

**Example** (A Nonunitary Isometry). Consider the right shift on  $\ell_2$ , defined by

$$R(\xi_1, \xi_2, \dots) = (0, \xi_1, \xi_2, \dots).$$

Then,  $R$  is not onto, but for each  $\xi, \eta \in \ell_2$ , we have  $\langle R(\xi), R(\eta) \rangle = \langle \xi, \eta \rangle$ . Thus,  $R$  is isometric but not unitary.

**Definition** (Hilbert Space). A Hilbert space is an inner product space  $\mathcal{H}$  over  $\mathbb{C}$  such that the norm  $\|x\|^2 = \langle x, x \rangle$  is complete.

**Example.** The space  $\ell_2$  of all square-summable sequences is a Hilbert space.

**Example.** If  $(\Omega, \mathcal{M}, \mu)$  is any measure space, then  $L_2(\Omega, \mu)$  is a Hilbert space with inner product

$$\langle f, g \rangle = \int_{\Omega} f \bar{g} \, d\mu.$$

## Orthogonal Projections

Recall that closed subspaces of Banach spaces may not always admit a topological complement (for instance,  $c_0 \subseteq \ell_\infty$ ). However, in a Hilbert space, a closed subspace always admits an orthogonal projection operator (hence a topological complement).

**Theorem** (Hilbert Projection Theorem): Let  $\mathcal{H}$  be a Hilbert space. Suppose  $C \subseteq \mathcal{H}$  is a closed and convex set. Given  $x \in \mathcal{H}$ , there is a unique  $y_x \in C$  such that  $\text{dist}_C(x) = d(x, y_x)$ . We say  $y_x$  is the point in  $C$  closest to  $x$ .

*Proof.* Set  $d = \text{dist}_C(x)$ . If  $x \in C$ , we take  $y = x$ , so we assume  $x \notin C$ .

We find a sequence  $(y_n)_{n \geq 1}$  with  $d(x, y_n) \rightarrow d$  decreasing. Set  $z_n = y_n - x$ . We have  $\|z_n\| \rightarrow d$  decreasing, meaning  $\|z_n\|^2 \rightarrow d^2$  decreasing. Given  $\varepsilon > 0$ , there is  $N \in \mathbb{N}$  such that for  $n \geq N$ ,

$$\|z_n\|^2 < d^2 + \varepsilon.$$

We claim that  $(y_n)_n$  is a Cauchy sequence in  $C$ . If  $p, q \in \mathbb{N}$ , we see that

$$\begin{aligned} y_p - y_q &= z_p - z_q \\ \left\| \frac{1}{2} (z_p + z_q) \right\| &= \left\| \frac{1}{2} (y_p + y_q) - x \right\| \\ &\geq d, \end{aligned}$$

as  $\frac{1}{2} (y_p + y_q)$  belongs to  $C$ . Thus, for  $p, q \geq N$ , we have

$$\begin{aligned} \|y_p - y_q\|^2 &= \|z_p - z_q\|^2 \\ &= 2\|z_p\|^2 + 2\|z_q\|^2 - \|z_p + z_q\|^2 \\ &= 2\|z_p\|^2 + 2\|z_q\|^2 - 4\left\| \frac{1}{2} (z_p + z_q) \right\|^2 \\ &\leq 2d^2 + 2\varepsilon + 2d^2 + 2\varepsilon - 4d^2 \\ &= 4\varepsilon. \end{aligned}$$

Since  $C$  is closed, we thus have  $d = \lim_{n \rightarrow \infty} d(x, y_n) = d(x, y)$  for  $(y_n)_n \rightarrow y$  for some  $y \in C$ .

To see uniqueness, suppose  $y_1, y_2 \in C$  with  $d(x, y_i) = d$ . Set  $z = y_j - x$  for each  $j$ . We have

$$\begin{aligned} 0 &\leq \|z_1 - z_2\|^2 \\ &= 2\|z_1\|^2 + 2\|z_2\|^2 - 4\left\| \frac{1}{2} (z_1 + z_2) \right\|^2, \end{aligned}$$

meaning

$$\begin{aligned} 0 &\leq \|y_1 - y_2\|^2 \\ &= 2\|y_1 - x\|^2 + 2\|y_2 - x\|^2 - 4\left\| \frac{1}{2} (y_1 + y_2) - x \right\|^2 \\ &\leq 2d^2 + 2d^2 - 4d^2 \\ &= 0. \end{aligned}$$

Thus,  $y_1 = y_2$ . □

**Definition.** Let  $\mathcal{H}$  be a Hilbert space, and let  $M \subseteq \mathcal{H}$  be a closed subspace. We define

$$P_M : \mathcal{H} \rightarrow \mathcal{H}$$

by  $P_M(x) = y_x$ , where  $y_x$  is the unique point from the Hilbert projection theorem.

We call  $P_M$  the orthogonal projection of  $\mathcal{H}$  onto  $M$ .

**Fact.** There are some facts about the orthogonal projection that are useful for us to know.

- $P_M(x) = x \Leftrightarrow x \in M$ ;
- $\text{Ran}(P_M) = M$ ;
- $P_M \circ P_M = P_M$  (i.e., that  $P_M$  is idempotent).

**Definition.** Let  $X$  be an inner product space, and suppose  $S \subseteq X$  is an arbitrary subset. We define the perp of  $S$ ,  $S^\perp$ , to be

$$S^\perp = \{x \in X \mid \langle x, y \rangle = 0 \text{ for all } y \in S\}.$$

**Exercise:** Let  $S \subseteq \mathcal{H}$  be an arbitrary subset. Prove the following.

- (1)  $S^\perp$  is always a closed subspace of  $\mathcal{H}$ .
- (2)  $S \subseteq (S^\perp)^\perp$ .
- (3)  $S \cap S^\perp = \{0\}$ .

**Solution:**

- (1) For  $x, x' \in S^\perp$  and  $\alpha \in \mathbb{C}$ , we have for all  $y \in S$ ,

$$\begin{aligned} \langle x + \alpha x', y \rangle &= \langle x, y \rangle + \alpha \langle x', y \rangle \\ &= 0, \end{aligned}$$

so  $S^\perp$  is a subspace. Additionally, for any sequence  $(x_n)_n \subseteq S^\perp$  with  $(x_n)_n \rightarrow x$  in  $X$ , the continuity of the inner product gives

$$\begin{aligned} \langle x_n, y \rangle &\rightarrow \langle x, y \rangle \\ &= 0. \end{aligned}$$

- (2) For  $t \in S$ , we have, for all  $x \in S^\perp$ ,

$$\begin{aligned} \langle x, t \rangle &= 0 \\ &= \langle t, x \rangle, \end{aligned}$$

meaning  $t \in (S^\perp)^\perp$ .

- (3) If  $t \in S \cap S^\perp$ , then  $t \in S$  and  $t \in S^\perp$ , so

$$\langle t, t \rangle = 0,$$

so  $t = 0$ .

One of the features of Hilbert spaces is that closed subspaces are always complemented.

**Theorem:** Let  $M \subseteq \mathcal{H}$  be a closed subspace of a Hilbert space  $\mathcal{H}$ . Then, the following are true.

- (1)  $x - P_M(x) \in M^\perp$  for all  $x \in \mathcal{H}$ .
- (2)  $\mathcal{H} = M \oplus M^\perp$ .
- (3)  $(M^\perp)^\perp = M$ .
- (4) Let  $P$  and  $Q$  denote the projection operators onto  $M$  and  $M^\perp$  according to the decomposition  $\mathcal{H} = M \oplus M^\perp$ . Then,  $P = P_M$  and  $Q = P_{M^\perp}$ .

(5)  $P_M$  is linear,  $P_M^2 = P_M$ ,  $\text{Ran}(P_M) = M$ ,  $\|P_M\| = 1$ , and  $\ker(P_M) = M^\perp$ .

(6)  $\mathcal{H}/M \cong M^\perp$  are isometrically isomorphic.

*Proof.*

(1) Let  $y = P_M(x)$ , and set  $z = x - y$ . We know that  $\|z\| = \text{dist}_M(x) = d$ . Let  $0 \neq \xi \in M$ . Set  $\zeta = P_\xi(z) = \frac{\langle z, \xi \rangle}{\langle \xi, \xi \rangle} \xi$ .

We claim that  $\zeta = 0$ . Note that

$$\begin{aligned} \|z - \zeta\| &= \|x - y - \zeta\| \\ &= \|x - (y + \zeta)\| \\ &\geq d, \end{aligned}$$

as  $y + \zeta \in M$ .

On the other hand, we have

$$\begin{aligned} \|z - \zeta\|^2 + \|\zeta\|^2 &= \|z\|^2 \\ &= d^2. \end{aligned}$$

Thus,  $\|z - \zeta\| \leq d$ . With  $\|z - \zeta\| = d$ , we have  $\|x - y - \zeta\| = d$ . Thus, we must have  $y + \zeta = y$ , so  $\zeta = 0$ .

(2) If  $x \in \mathcal{H}$ , we have

$$x = P_M(x) + x - P_M(x),$$

and since  $M \cap M^\perp = \{0\}$ , we have  $\mathcal{H} = M \oplus M^\perp$ .

(3) It is the case that  $M \subseteq (M^\perp)^\perp$ . Let  $x \in (M^\perp)^\perp$ . Write  $x = y + z$  according to the decomposition  $\mathcal{H} = M \oplus M^\perp$ . Then,  $z = x - y \in (M^\perp)^\perp \cap (M^\perp) = \{0\}$ , so  $x = y \in M$ , so  $M = (M^\perp)^\perp$ .

(4) By the way we have defined  $P$  and  $Q$ , we must have  $P(x) = P_M(x)$  for every  $x \in \mathcal{H}$ . Let  $\tilde{P}$  and  $\tilde{Q}$  be the bounded linear projections according to the decomposition  $\mathcal{H} = M^\perp \oplus (M^\perp)^\perp$ . Since  $M = (M^\perp)^\perp$ , we have  $\tilde{Q} = P$ . Additionally, we must have  $\tilde{P} = P_{M^\perp}$ . Thus,

$$\begin{aligned} Q &= I - P \\ &= I - \tilde{Q} \\ &= \tilde{P} \\ &= P_{M^\perp}. \end{aligned}$$

(5) By the Pythagorean theorem, we have

$$\|x\|^2 = \|P_M(x)\|^2 + \|x - P_M(x)\|^2$$

for every  $x \in \mathcal{H}$ , so  $\|P_M(x)\| \leq \|x\|$ , meaning  $\|P_M\| \leq 1$ . Since  $P_M^2 = P_M$ , we also have  $\|P_M\| \geq 1$ .

(6) Notice that  $P_{M^\perp} : \mathcal{H} \rightarrow M^\perp$  is a 1-quotient map with the kernel  $\ker(P_{M^\perp}) = M$ . Thus, we have  $\mathcal{H}/M \cong M^\perp$ .

□

**Corollary:** The following are true.

(1) The quotient of a Hilbert space is a Hilbert space.



(2) If  $M \subsetneq \mathcal{H}$ , then  $M^\perp \neq \{0\}$ . Additionally, if  $M^\perp = \mathcal{H}$ , then  $M = \{0\}$ .

(3) For any subset  $S \subseteq \mathcal{H}$ , we have  $(S^\perp)^\perp = \overline{\text{span}}(S)$ .

**Exercise:** Let  $(\Omega, \mathcal{M}, \mu)$  be a measure space, and let  $E \subseteq \mathcal{M}$  be measurable. We look at the set of essentially  $E$ -supported square-integrable functions:

$$M_E = \{ \xi \in L_2(\Omega, \mu) \mid \xi|_{E^c} = 0 \text{ } \mu\text{-a.e.} \}.$$

(1) Show that  $M_E$  is a closed subspace of  $L_2(\Omega, \mu)$ , and prove that the orthogonal projection onto  $M_E$  is given by

$$P_{M_E}(\xi) = \xi \mathbb{1}_E.$$

(2) Note that the restriction  $(E, \mathcal{M}|_E, \mu_E)$  is a measure space, where

$$\mathcal{M}_E = \{ F \cap E \mid F \in \mathcal{M} \}$$

$$\mu_E = \mu|_{\mathcal{M}_E}.$$

Prove that  $L_2(E, \mu_E)$  and  $M_E$  are unitarily isomorphic.

**Solution:**

(1) If  $\xi$  and  $\eta$  are two functions that are essentially  $E$ -supported, then the sum  $\xi + \alpha\eta$ , where  $\alpha \in \mathbb{C}$ , is also essentially  $E$ -supported. Similarly, if  $(\xi_n)_n \rightarrow \xi$  is a sequence of essentially  $E$ -supported functions converging in norm to  $\xi$ , then we have  $(\xi_n - \xi)|_{E^c} = 0$  for each  $\xi_n$ ,  $\xi$ , so  $\xi$  is also essentially  $E$ -supported.

To show that  $P_{M_E}$  defined by  $P_{M_E}(\xi) = \xi \mathbb{1}_E$  is the orthogonal projection onto  $M_E$ , we show that  $P_{M_E}$  is idempotent and maps all members of  $M_E$  to themselves. For  $\xi \in L_2(\Omega, \mu)$ , we see that

$$\begin{aligned} P_{M_E}^2(\xi) &= P_{M_E}(\xi \mathbb{1}_E) \\ &= \xi (\mathbb{1}_E) (\mathbb{1}_E) \\ &= \xi \mathbb{1}_E \\ &= P_{M_E}(\xi). \end{aligned}$$

Additionally, for any  $\xi \in M_E$ , we have that  $\xi \mathbb{1}_E \equiv \xi$  since  $\xi|_{E^c} = 0$   $\mu$ -a.e. Thus,  $P_{M_E}$  is an idempotent operator that preserves the closed subspace  $M_E$ , so by the Hilbert projection theorem, it is necessarily the only (up to  $\mu$ -a.e. equivalence) orthogonal projection onto  $M_E$ .

(2)

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $\{M_i\}_{i=1}^n$  is a finite family of mutually orthogonal closed subspaces. Write  $M = \sum_{i=1}^n M_i$  for the internal sum.

(1)  $M \subseteq \mathcal{H}$  is a closed subspace, and  $M = \bigoplus_{i=1}^n M_i$  is the internal direct sum.

(2)  $P_M = \sum_{i=1}^n P_{M_i}$ .

*Proof.* To see (1), we know that since  $M_i \perp M_j$  for each  $i \neq j$ , it is the case that  $M_i \cap M_j = \{0\}$  for each  $i \neq j$ , so it is indeed a direct sum.

To see (2), let  $x \in \mathcal{H}$ , and write  $x = y + z$  according to the decomposition  $\mathcal{H} = M \oplus M^\perp$ . Since  $M_j \subseteq M$ , we have  $\ker(P_{M_j}) \supseteq M^\perp$  for each  $j$ . Thus,  $P_{M_j}(z) = 0$  for every  $j$ .

Since  $M = \bigoplus_{i=1}^n M_i$ , we write  $y = \sum_{i=1}^n y_i$ , with  $y_i \in M_i$  uniquely. Since  $M_i$  are mutually orthogonal, we know that  $M_i \subseteq M_j^\perp = \ker(P_{M_j})$  for each  $i \neq j$ . We compute

$$\begin{aligned} P_{M_j}(x) &= P_{M_j}(y + z) \\ &= P_{M_j}(y) \\ &= P_{M_j}\left(\sum_{i=1}^n y_i\right) \end{aligned}$$

$$\begin{aligned}
&= \sum_{i=1}^n P_{M_j}(y_i) \\
&= y_j.
\end{aligned}$$

Thus, we get

$$\begin{aligned}
\left( \sum_{i=1}^n P_{M_i} \right) (x) &= \sum_{i=1}^n P_{M_i}(x) \\
&= \sum_{i=1}^n y_i \\
&= y \\
&= P_M(x).
\end{aligned}$$

□

We can now turn our attention to understanding the continuous dual of Hilbert spaces.

**Definition.** Let  $X$  be an inner product space, and fix  $z \in X \setminus \{0\}$ . We define  $\varphi_z : X \rightarrow \mathbb{F}$  by  $\varphi_z(x) = \langle x, z \rangle$ .

**Proposition:** Let  $X$  be an inner product space. Each  $\varphi_z \in X^*$ , and the map  $X \rightarrow X^*$  defined by  $z \mapsto \varphi_z$  is a conjugate linear isometry.

*Proof.* We see that  $\varphi_z$  is linear. We have

$$\begin{aligned}
|\varphi_z(x)| &= |\langle x, z \rangle| \\
&\leq \|x\| \|z\|,
\end{aligned}$$

with

$$\begin{aligned}
\varphi_z \left( \frac{z}{\|z\|} \right) &= \frac{1}{\|z\|} \langle z, z \rangle \\
&= \|z\|,
\end{aligned}$$

so  $\|\varphi_z\|_{\text{op}} = \|z\|$ . For every  $x \in X$ , we also have

$$\begin{aligned}
\varphi_{z_1 + \alpha z_2}(x) &= \langle x, z_1 + \alpha z_2 \rangle \\
&= \langle x, z_1 \rangle + \bar{\alpha} \langle x, z_2 \rangle \\
&= (\varphi_{z_1} + \bar{\alpha} \varphi_{z_2})(x).
\end{aligned}$$

□

If  $\mathcal{H}$  is a Hilbert space, then the map  $\mathcal{H} \rightarrow \mathcal{H}^*$  given by  $z \mapsto \varphi_z$  is a bijection. This is known as the Riesz Representation Theorem (not to be confused for the Riesz representation Theorem for measures on  $C_c(\Omega)$ ).

**Theorem (Riesz Representation Theorem):** Let  $\mathcal{H}$  be a Hilbert space. If  $\varphi \in \mathcal{H}^*$ , then there exists a unique  $z \in \mathcal{H}$  such that  $\varphi = \varphi_z$ .

*Proof.* We assume  $\varphi \neq 0$ . We have  $M = \ker(\varphi) \subseteq \mathcal{H}$  is a proper closed subspace, so we can choose  $w \in M^\perp$  such that  $w \neq 0$ .

We see that  $\ker(\varphi) \subseteq \ker(\varphi_w)$ , meaning that  $\varphi = \lambda \varphi_w$  for some  $\lambda \in \mathbb{F}$ . We compute

$$\begin{aligned}
\varphi(x) &= \lambda \varphi_w(x) \\
&= \lambda \langle x, w \rangle
\end{aligned}$$

$$= \langle x, \bar{\lambda}w \rangle.$$

Set  $z = \bar{\lambda}w$ .

To show uniqueness, if  $\varphi = \varphi_{z_1} = \varphi_{z_2}$ , then  $\langle x, z_1 - z_2 \rangle = 0$  for all  $x \in \mathcal{H}$ , so  $z_1 - z_2 \in \mathcal{H}^\perp = \{0\}$ , so  $z_1 = z_2$ .  $\square$

**Theorem:** Every Hilbert space is reflexive.

*Proof.* Let  $\iota : \mathcal{H} \rightarrow \mathcal{H}^{**}$  be the canonical embedding. Let  $f \in \mathcal{H}^{**}$ , and define  $\psi : \mathcal{H} \rightarrow \mathbb{C}$  by  $\psi(x) = \overline{f(\varphi_x)}$ . For all  $x_1, x_2 \in \mathcal{H}$  and  $\lambda \in \mathbb{C}$ , we have

$$\begin{aligned} \psi(x_1 + \lambda x_2) &= \overline{f(\varphi_{x_1 + \lambda x_2})} \\ &= \overline{f(\varphi_{x_1} + \bar{\lambda}\varphi_{x_2})} \\ &= \overline{f(\varphi_{x_1}) + \bar{\lambda}f(\varphi_{x_2})} \\ &= \overline{f(\varphi_{x_1})} + \lambda \overline{f(\varphi_{x_2})} \\ &= \psi(x_1) + \lambda \psi(x_2). \end{aligned}$$

Moreover,

$$\begin{aligned} |\psi(x)| &= \left| \overline{f(\varphi_x)} \right| \\ &= |f(\varphi_x)| \\ &\leq \|f\| \|\varphi_x\| \\ &= \|f\| \|x\|. \end{aligned}$$

Thus,  $\psi \in \mathcal{H}^*$ , so we know that  $\psi = \varphi_z$  for some  $z \in \mathcal{H}$ . Thus,

$$\begin{aligned} \overline{f(\varphi_x)} &= \psi(x) \\ &= \varphi_z(x) \\ &= \langle x, z \rangle \\ &= \overline{\langle z, x \rangle}, \end{aligned}$$

so  $f(\varphi_x) = \langle z, x \rangle = \varphi_x(z) = \hat{z}(\varphi_x)$ , so  $f = \hat{z}$ , so  $\iota$  is surjective.  $\square$

## Orthonormal Sets and Orthonormal Bases

**Definition.** Let  $X$  be an inner product space, and let  $A$  be an indexing set.

- (1) A subset  $\{x_\alpha\}_{\alpha \in A}$  is called orthogonal if  $\langle x_\alpha, x_\beta \rangle = 0$  for  $\alpha \neq \beta$ .
- (2) An orthonormal set is an orthogonal set consisting of unit vectors. The set  $\{e_\alpha\}_{\alpha \in A}$  is orthonormal if

$$\langle e_\alpha, e_\beta \rangle = \begin{cases} 1 & \alpha = \beta \\ 0 & \alpha \neq \beta \end{cases}.$$

**Exercise:** Show every orthogonal set is linearly independent.

**Solution:** Let  $\{x_\alpha\}_{\alpha \in A}$  be an orthogonal set. Then, for

$$\sum_{i=1}^n a_i x_{\alpha_i} = 0,$$

we take

$$\left\langle x_{\alpha_j}, \sum_{i=1}^n a_i x_{\alpha_i} \right\rangle = a_j \|x_{\alpha_j}\|^2 = 0,$$

so  $a_i = 0$  for all  $i$ .

**Remark:** Given an inner product space  $X$  and a finite linearly independent subset  $F = \{x_1, \dots, x_n\}$ , we can always use the Gram-Schmidt process to generate an orthonormal subset  $G = \{u_1, \dots, u_n\} \subseteq X$  with  $\text{span}(G) = \text{span}(F)$ . Inductively, we take

$$\begin{aligned} v_1 &= x_1 \\ v_k &= x_k - \sum_{j=1}^{k-1} \frac{\langle x_k, v_j \rangle}{\langle v_j, v_j \rangle} v_j \\ u_k &= \frac{1}{\|v_k\|} v_k. \end{aligned}$$

**Exercise:** Let  $A$  be an arbitrary set, and consider the Hilbert space  $\ell_2(A)$ . Show that  $\{e_\alpha\}_{\alpha \in A} \subseteq \ell_2(A)$  is an orthonormal set.

**Example.** The family of continuous functions  $(e_n : \mathbb{T} \rightarrow \mathbb{C})_{n \in \mathbb{Z}}$  is an orthonormal basis for the arc length measure space  $(\mathbb{T}, \mathcal{L}_{\mathbb{T}}, \nu)$ .

$$\begin{aligned} \langle e_n, e_m \rangle &= \int_{\mathbb{T}} e_n \overline{e_m} \, d\nu \\ &= \int_{\mathbb{T}} e_n e_{-m} \, d\nu \\ &= \int_{\mathbb{T}} e_{n-m} \, d\nu \\ &= \delta_{mn}. \end{aligned}$$

**Theorem:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $(e_\alpha)_{\alpha \in A}$  is an orthonormal family in  $\mathcal{H}$ .

(1) If  $(c_\alpha)_{\alpha \in A} \in \ell_2(A)$ , then  $\sum_{\alpha \in A} c_\alpha e_\alpha$  is summable in  $\mathcal{H}$ , and

$$\left\| \sum_{\alpha \in A} c_\alpha e_\alpha \right\| = \|(c_\alpha)_\alpha\|.$$

(2) The map  $T : \ell_2(A) \rightarrow \mathcal{H}$  defined by  $T(\xi) = \sum_{\alpha \in A} \xi(\alpha) e_\alpha$  is a linear isometry.

(3) If  $x \in \mathcal{H}$ , then  $\sum_{\alpha \in A} |\langle x, e_\alpha \rangle|^2 \leq \|x\|^2$ . This is known as Bessel's inequality.

(4) If  $M = \overline{\text{span}}(\{e_\alpha\}_{\alpha \in A})$ , then  $P_M(x) = \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha$  is the orthogonal projection onto  $M$ .

*Proof.*

(1) We let  $\mathcal{F}$  be the collection of finite subsets of  $A$  directed by inclusion. For  $F \in \mathcal{F}$ , we define

$$\begin{aligned} s_F &= \sum_{\alpha \in F} c_\alpha e_\alpha \\ c_F &= \sum_{\alpha \in F} |c_\alpha|^2. \end{aligned}$$

By the Pythagorean theorem, we have

$$\|s_F\|^2 = \left\| \sum_{\alpha \in F} c_\alpha e_\alpha \right\|^2$$

$$\begin{aligned}
&= \sum_{\alpha \in F} \|c_\alpha e_\alpha\|^2 \\
&= \sum_{\alpha \in F} |c_\alpha|^2 \\
&= c_F.
\end{aligned}$$

We claim the net  $(s_F)_{F \in \mathcal{F}}$  is Cauchy in  $\mathcal{H}$ . For  $F$  and  $G$  in  $\mathcal{F}$ , we set

$$d_\alpha = \begin{cases} c_\alpha & \alpha \in F \\ -c_\alpha & \alpha \in G \end{cases}.$$

Then,

$$\begin{aligned}
\|s_F - s_G\|^2 &= \left\| \sum_{\alpha \in F} c_\alpha e_\alpha - \sum_{\alpha \in G} c_\alpha e_\alpha \right\|^2 \\
&= \left\| \sum_{\alpha \in F \Delta G} d_\alpha e_\alpha \right\|^2 \\
&= \sum_{\alpha \in F \Delta G} |d_\alpha|^2 \\
&= c_{F \Delta G}.
\end{aligned}$$

Let  $\varepsilon > 0$ . Since  $\sum_{\alpha \in A} |c_\alpha|^2$  is summable, there is a finite  $F_0 \subseteq A$  such that for all  $F \in \mathcal{F}$  with  $F \cap F_0 = \emptyset$ , we have  $c_F \leq \varepsilon^2$ .

If  $F$  and  $G$  are finite subsets of  $A$  with  $F \supseteq F_0$  and  $G \supseteq F_0$ , then  $F_0 \subseteq F \cap G$ , so  $(F \Delta G) \cap F_0 = \emptyset$ , so

$$\begin{aligned}
\|s_F - s_G\|^2 &= c_{F \Delta G} \\
&< \varepsilon^2.
\end{aligned}$$

We define  $s = \sum_{\alpha \in A} c_\alpha e_\alpha$ . This limit exists since  $\mathcal{H}$  is complete and Cauchy nets converge. The norm of  $s$  is computed as

$$\|s\|^2 = \sum_{\alpha \in A} |c_\alpha|^2.$$

(2) This follows directly from (1).

(3) Let  $F \subseteq A$  be finite, and set  $M_F = \text{span}\{e_\alpha \mid \alpha \in F\}$ . Since  $M_F$  is finite-dimensional,  $M_F$  is closed. For  $x \in \mathcal{H}$  and  $\beta \in A \setminus F$ , the orthogonality of  $(e_\alpha)_{\alpha \in A}$  provides

$$\left\langle x - \sum_{\alpha \in F} \langle x, e_\alpha \rangle e_\alpha, e_\beta \right\rangle = 0.$$

Thus, we write

$$x = x - \sum_{\alpha \in F} \langle x, e_\alpha \rangle e_\alpha + \sum_{\alpha \in F} \langle x, e_\alpha \rangle e_\alpha,$$

which gives  $P_{M_F} = \sum_{\alpha \in F} \langle x, e_\alpha \rangle e_\alpha$ . Using the Pythagorean theorem, we get

$$\sum_{\alpha \in F} |\langle x, e_\alpha \rangle|^2 = \|P_{M_F}(x)\|^2$$

$$\leq \|x\|^2.$$

The inequality follows by taking the supremum,

$$\begin{aligned} \sum_{\alpha \in A} |\langle x, e_\alpha \rangle|^2 &= \sup_{F \subseteq A} \left( \sum_{\alpha \in F} |\langle x, e_\alpha \rangle|^2 \right) \\ &\leq \|x\|^2. \end{aligned}$$

(4) Fix  $x \in \mathcal{H}$ , and for each  $\alpha \in A$ , we set  $c_\alpha = \langle x, e_\alpha \rangle$ . We have  $(c_\alpha)_{\alpha \in A} \in \ell_2(A)$ , so  $\sum_{\alpha \in A} c_\alpha e_\alpha$  is norm-summable in  $\mathcal{H}$ . Continuity of the inner product yields

$$\left\langle x - \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha, e_\beta \right\rangle = 0,$$

so  $x - \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha \in M^\perp$ , meaning  $P_M(x) = \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha$ . □

**Corollary:** If  $\mathcal{H}$  is a Hilbert space, and  $\{x_\alpha\}_{\alpha \in A}$  is an orthogonal set such that  $\sum_{\alpha \in A} \|x_\alpha\|^2$  is summable, then  $\sum_{\alpha \in A} x_\alpha$  is summable and

$$\left\| \sum_{\alpha \in A} x_\alpha \right\|^2 = \sum_{\alpha \in A} \|x_\alpha\|^2.$$

*Proof.* Set  $e_\alpha = \frac{1}{\|x_\alpha\|} x_\alpha$ , and  $c_\alpha = \|x_\alpha\|$  in the proof of the theorem above. □

**Example.** If  $(e_n)_{n \geq 1}$  is the set of standard coordinate vectors in  $\ell_2$ , then  $\sum_{n \in \mathbb{N}} \frac{1}{n} e_n$  is summable, but the series does not converge absolutely.

**Definition.** Let  $\mathcal{H}$  be a Hilbert space. An orthonormal basis in  $\mathcal{H}$  is a maximal orthonormal set  $E$ . That is, if  $E \subsetneq E'$ , then  $E'$  is not an orthonormal basis.

**Lemma:** Let  $\mathcal{H}$  be a Hilbert space. Every orthonormal set in  $\mathcal{H}$  is contained in an orthonormal basis.

*Proof.* Let  $F \subseteq \mathcal{H}$  be an orthonormal set. Let

$$\mathcal{E} = \{E \subseteq \mathcal{H} \mid F \subseteq E, E \text{ orthonormal}\},$$

and order  $\mathcal{E}$  by inclusion. For any chain  $\mathcal{C}$  in  $\mathcal{E}$ , then  $U = \bigcup_{C \in \mathcal{C}} C$  is an upper bound for  $\mathcal{C}$ , as for any two vectors  $e_\alpha, e_\beta \in U$ , both  $e_\alpha$  and  $e_\beta$  are contained in some  $C \in \mathcal{C}$ , so  $\langle e_\alpha, e_\beta \rangle = \delta_{\alpha\beta}$ . Applying Zorn's lemma, we get the desired result. □

Orthonormal bases, like Schauder bases, have dense linear span in a Hilbert space.

**Theorem:** Let  $\mathcal{H}$  be a Hilbert space, and  $E = (e_\alpha)_{\alpha \in A}$  be an orthonormal set. Let  $M = \overline{\text{span}}\{e_\alpha \mid \alpha \in A\}$ . The following are equivalent:

- (i)  $E$  is an orthonormal basis;
- (ii)  $M^\perp = \{0\}$ ;
- (iii)  $M = \mathcal{H}$ ;
- (iv) for each  $x \in \mathcal{H}$ , we have  $x = \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha$ ;
- (v) for each  $x \in \mathcal{H}$ , we have  $\|x\|^2 = \sum_{\alpha \in A} |\langle x, e_\alpha \rangle|^2$  (known as Parseval's identity);
- (vi) for each  $x, y \in \mathcal{H}$ , we have  $\langle x, y \rangle = \sum_{\alpha \in A} \langle x, e_\alpha \rangle \overline{\langle y, e_\alpha \rangle}$ .

*Proof.* To see (i) implies (ii), we suppose there is  $v \in M^\perp$  with  $\|v\| = 1$ . Then,  $\{v\} \cup E$  is an orthonormal set containing  $E$ , which contradicts the maximality of  $E$ .

The equivalence of (ii) and (iii) follows from the fact that  $\mathcal{H}^\perp = \{0\}$  and  $\{0\}^\perp = \mathcal{H}$ .

To see that (iii) implies (i), we suppose there is  $v \in \mathcal{H}$  such that  $v \notin E$  and  $\{v\} \cup E$  is an orthonormal set. Then, for each  $\alpha \in A$ , we have  $\langle v, e_\alpha \rangle = 0$ , so  $\langle v, x \rangle = 0$  for each  $x \in \text{span}\{e_\alpha \mid \alpha \in A\}$ . Since the inner product is continuous, we have  $\langle v, x \rangle = 0$  for each  $x \in \overline{\text{span}\{e_\alpha \mid \alpha \in A\}} = M = \mathcal{H}$ , implying that  $\|v\| = 0$ .

To see that (iii) implies (iv), recall that we proved that  $P_M(x) = \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha$ , but since  $M = \mathcal{H}$ , we have  $P_M(x) = x$ .

We see that (v) follows from (iv) by the previous theorem.

To see that (v) implies (i), if  $\langle v, e_\alpha \rangle = 0$  for each  $\alpha \in A$ , we must have  $\|v\| = 0$ , so  $E$  is a maximal orthonormal set.

To see that (vi) implies (v), we let  $x = y$  in the hypothesis of (vi).

To see that (iv) implies (vi), we let  $x, y \in \mathcal{H}$ . We let  $x = \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha$ , and  $y = \sum_{\beta \in A} \langle y, e_\beta \rangle e_\beta$ . By the continuity of the inner product and the orthonormality of  $E$ , we have

$$\begin{aligned} \langle x, y \rangle &= \left\langle \sum_{\alpha \in A} \langle x, e_\alpha \rangle e_\alpha, \sum_{\beta \in A} \langle y, e_\beta \rangle e_\beta \right\rangle \\ &= \sum_{\alpha, \beta \in A} \langle x, e_\alpha \rangle \overline{\langle y, e_\beta \rangle} \langle e_\alpha, e_\beta \rangle \\ &= \sum_{\alpha \in A} \langle x, e_\alpha \rangle \overline{\langle y, e_\alpha \rangle}. \end{aligned}$$

□

For an orthonormal basis  $\{e_\alpha\}_{\alpha \in A}$  and a given  $x \in \mathcal{H}$ , we often refer to the terms  $\langle x, e_\alpha \rangle$  as the Fourier coefficients of  $x$  with respect to the basis  $\{e_\alpha\}_{\alpha \in A}$ .

Recall that any two vector spaces  $X$  and  $Y$  are isomorphic if and only if  $\dim(X) = \dim(Y)$ . A similar idea holds for Hilbert spaces.

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space. Any two orthonormal bases for  $\mathcal{H}$  have the same cardinality.

*Proof.* Let  $E = \{e_\alpha\}_{\alpha \in A}$  and  $F = \{f_\beta\}_{\beta \in B}$  be two orthonormal bases for  $\mathcal{H}$ . If  $E$  is finite, then it must be a Hamel basis as orthogonal sets are independent and finite orthonormal bases are spanning by Parseval's identity. Thus,  $\dim(\mathcal{H}) < \infty$ , and since  $F$  is independent,  $F$  is finite, so it must be a Hamel basis, with  $\text{card}(E) = \text{card}(F)$ .

Suppose  $A$  and  $B$  are both infinite. For each  $\beta \in B$ , consider

$$A_\beta := \{\alpha \mid \langle f_\beta, e_\alpha \rangle \neq 0\}.$$

Since

$$\begin{aligned} \|f_\beta\|^2 &= \sum_{\alpha \in A} |\langle f_\beta, e_\alpha \rangle|^2 \\ &= 1 \end{aligned}$$

is summable,  $A_\beta$  must be countable. Additionally,  $A \subseteq \bigcup_{\beta \in B} A_\beta$ , since

$$\|e_\alpha\|^2 = \sum_{\beta \in B} |\langle e_\alpha, f_\beta \rangle|^2.$$

Since  $\text{card}(A_\beta) \leq \aleph_0 \leq \text{card}(B)$ , we get

$$\text{card}(A) \leq \text{card}\left(\bigcup_{\beta \in B} A_\beta\right) \leq \text{card}(B).$$

Similarly,  $\text{card}(B) \leq \text{card}(A)$ , so  $\text{card}(A) = \text{card}(B)$  by Cantor–Schröder–Bernstein.  $\square$

**Definition.** Let  $\mathcal{H}$  be a Hilbert space. The Hilbert dimension of  $\mathcal{H}$ , written  $\text{hdim}(\mathcal{H})$ , is the cardinality of  $E$  for any orthonormal basis  $E$  of  $\mathcal{H}$ .

We can characterize all Hilbert spaces with countable Hilbert dimension.

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space with  $\dim(\mathcal{H}) = n < \infty$ . Then,  $\mathcal{H} \cong \ell_2^n$  are unitarily isomorphic.

*Proof.* Let  $\{v_1, \dots, v_n\}$  be a Hamel basis for  $\mathcal{H}$ . Applying the Gram–Schmidt process, we obtain an orthonormal set  $\{u_1, \dots, u_n\}$  with the same span as  $\{v_1, \dots, v_n\}$ . The map  $T: \ell_2^n \rightarrow \mathcal{H}$  given by  $T(e_j) = u_j$  is a surjective isometry.  $\square$

**Proposition:** Let  $\mathcal{H}$  be an infinite-dimensional Hilbert space. The following are equivalent.

- (i)  $\mathcal{H}$  is separable;
- (ii)  $\text{hdim}(\mathcal{H}) = \aleph_0$ ;
- (iii)  $\mathcal{H} \cong \ell_2$ .

*Proof.* Let  $\{x_k\}_{k=1}^\infty \subseteq \mathcal{H}$  be norm-dense, and let  $(e_\alpha)_\alpha$  be an orthonormal basis. Note that for  $\alpha \neq \beta$ , we have

$$\begin{aligned} \|e_\alpha - e_\beta\|^2 &= \langle e_\alpha - e_\beta, e_\alpha - e_\beta \rangle \\ &= 2, \end{aligned}$$

so  $\|e_\alpha - e_\beta\| = \sqrt{2}$ . For each  $\alpha \in A$ , the density of  $\{x_k\}_{k=1}^\infty$  allows us to find  $J(\alpha) \in \mathbb{N}$  such that

$$\|e_\alpha - x_{J(\alpha)}\| < \frac{1}{2}.$$

We have a map  $J: A \rightarrow \mathbb{N}$ . We claim that  $J$  is injective. If not, then there are  $\alpha, \beta \in A$  with  $\alpha \neq \beta$ ,  $J(\alpha) = J(\beta)$ . We then have

$$\begin{aligned} \sqrt{2} &= \|e_\alpha - e_\beta\| \\ &\leq \|e_\alpha - x_{J(\alpha)}\| + \|x_{J(\alpha)} - e_\beta\| \\ &= \|e_\alpha - x_{J(\alpha)}\| + \|x_{J(\beta)} - e_\beta\| \\ &< 1. \end{aligned}$$

Thus,  $J$  is injective, so  $A$  is countable.

If  $(f_n)_{n \in \mathbb{N}}$  is an orthonormal basis for  $\mathcal{H}$ , then we have  $\mathcal{H} \cong \ell_2(\mathbb{N}) = \ell_2$ .

If  $(e_n)_{n \geq 1}$  is the canonical orthonormal basis for  $\ell_2$ , then we know that  $\text{span}(E)$  is dense in  $\ell_2$ , so  $E$  is a countable total subset of  $\ell_2$ , so  $\mathcal{H}$  is separable.  $\square$



## Tensor Products and Direct Sums of Hilbert Spaces

We have shown that closed subspaces and quotient spaces of Hilbert spaces are Hilbert spaces. Now, we turn our attention to external direct sums and tensor products.

### Direct Sums

In linear algebra, we learn that, for a normal  $n \times n$  matrix, we can decompose  $\ell_2^n$  into orthogonal pieces that the matrix acts on by scalar multiplication. In order to understand the spectral theorem for normal operators on Hilbert spaces, we need to understand such a decomposition.

**Proposition:** Let  $\{\mathcal{H}_i\}_{i \in I}$  be a family of Hilbert spaces. The set

$$\bigoplus_{i \in I} \mathcal{H}_i = \left\{ (x_i)_{i \in I} \mid x_i \in \mathcal{H}_i \text{ and } \sum_{i \in I} \|x_i\|^2 \text{ is summable} \right\}$$

equipped with pointwise operations is a vector space, with inner product

$$\langle x, y \rangle := \sum_{i \in I} \langle x_i, y_i \rangle$$

for  $(x_i)_{i \in I}, (y_i)_{i \in I} \in \bigoplus_{i \in I} \mathcal{H}_i$  that induces the complete norm

$$\|(x_i)_i\| := \left( \sum_{i \in I} \|x_i\|^2 \right)^{1/2}.$$

The Hilbert space  $\bigoplus_{i \in I} \mathcal{H}_i$  is known as the external direct sum of the family  $\{\mathcal{H}_i\}_{i \in I}$ .

**Example.** If  $I$  is a set, and for each  $i \in I$ , we have  $\mathcal{H}_i = \mathbb{C}$ , then  $\bigoplus_{i \in I} \mathcal{H}_i = \ell_2(I)$ .

**Example.** If we fix a Hilbert space  $\mathcal{H}$ , the external direct sum  $\bigoplus_{n \geq 1} \mathcal{H}$  is often denoted by  $\mathcal{H}^\infty$  or  $\ell_2(\mathcal{H})$ .

**Example.** Let  $\{(\Omega_n, \mathcal{M}_n, \mu_n)\}_n$  be a countable family of measure spaces, and let  $(\Sigma, \mathcal{M}, \mu)$  be the coproduct of these spaces, defined by

$$\begin{aligned} \Sigma &:= \bigsqcup_{n=1}^{\infty} \Omega_n \\ \mathcal{M} &:= \{E \subseteq \Sigma \mid \iota_n^{-1}(E) \in \mathcal{M}_n \text{ for all } n\} \\ \mu(E) &= \sum_{n=1}^{\infty} \mu_n(\iota_n^{-1}(E)). \end{aligned}$$

Then, the map

$$V : L_2(\Sigma, \mu) \rightarrow \bigoplus_{n \geq 1} L_2(\Omega_n, \mu_n),$$

defined by

$$V(\xi) = (\xi \circ \iota_n)_n$$

is a well-defined unitary isomorphism.

Let  $\xi \in L_2(\Sigma, \mu)$ . Since each  $\iota_n : \Omega_n \rightarrow \Sigma$  is measurable,  $\xi \circ \iota_n : \Omega_n \rightarrow \mathbb{C}$  is also measurable. Additionally, if  $\xi$  is 0  $\mu$ -a.e., then so is  $\xi \circ \iota_n$ . Moreover, we have

$$\|V(\xi)\|^2 = \|(\xi \circ \iota_n)_n\|^2$$

$$\begin{aligned}
&= \sum_{n \geq 1} \|\xi \circ \iota_n\|^2 \\
&= \sum_{n \geq 1} \int_{\Omega_n} |\xi \circ \iota_n(x)|^2 d\mu_n \\
&= \sum_{n \geq 1} \int_{\Omega_n} |\xi|^2 \circ \iota_n(x) d\mu_n \\
&= \int_{\Sigma} |\xi|^2 d\mu \\
&= \|\xi\|^2.
\end{aligned}$$

This shows  $V$  is a well-defined linear map. Our calculation shows that  $V$  is an isometry.

We only need to write an inverse, for which we define

$$W : \bigoplus_{n \geq 2} L_2(\Omega_n, \mu_n) \rightarrow L_2(\Sigma, \mu),$$

defined by

$$W((\xi_n)_n) = \xi,$$

where

$$\begin{aligned}
\xi &:= \bigsqcup_{n \geq 1} (\xi_n : \Omega \rightarrow \mathbb{C}) \\
\xi(x, n) &= \xi_n(x).
\end{aligned}$$

**Lemma:** Let  $\{\mathcal{H}_i\}_{i \in I}$  be a family of Hilbert spaces. For each  $k \in I$ , the maps

$$\begin{aligned}
\pi_k : \bigoplus_{i \in I} \mathcal{H}_i &\rightarrow \mathcal{H}_k \\
\iota_k : \bigoplus_{i \in I} \mathcal{H}_i &\rightarrow \mathcal{H}_k
\end{aligned}$$

given by

$$\begin{aligned}
\pi_k((x_i)_i) &= x_k \\
\iota_k(x) &= (x_i)_i \text{ where } x_{i \neq k} = 0, x_k = x
\end{aligned}$$

are bounded linear operators, with

$$\langle \pi_k((x_i)_i), y \rangle = \langle (x_i)_i, \iota_k(y) \rangle.$$

Breaking apart an operator into smaller parts is often useful, such as in the spectral theorem.

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and let  $\{M_i\}_{i \in I}$  be a collection of pairwise orthogonal closed subspaces of  $\mathcal{H}$ . The following are equivalent

- (i) The internal sum  $\sum_{i \in I} M_i$  is dense in  $\mathcal{H}$ .
- (ii) Given  $x \in \mathcal{H}$ , there are unique  $x_i \in M_i$  such that

$$x = \sum_{i \in I} x_i$$

is a norm convergent sum. We have  $x_i = P_{M_i}(x)$ .

*Proof.* We see that (ii) implies (i) by the definition of the internal sum and summability.

To see that (i) implies (ii), let  $x \in \mathcal{H}$ , and we set  $x_i = P_{M_i}(x)$ . Since  $M_i$  are mutually orthogonal, it follows that  $(x_i)_i$  are mutually orthogonal vectors.

Let  $F \subseteq I$  be finite, and set  $P = \sum_{i \in F} P_{M_i}$ . We know that  $P$  is the orthogonal projection onto  $\sum_{i \in F} M_i$ . By the Pythagorean theorem, we have that

$$\begin{aligned} \sum_{i \in F} \|x_i\|^2 &= \left\| \sum_{i \in F} x_i \right\|^2 \\ &= \left\| \sum_{i \in F} P_{M_i}(x) \right\|^2 \\ &= \|P(x)\|^2 \\ &\leq \|x\|^2. \end{aligned}$$

Taking the supremum across finite subsets, we have  $\sum_{i \in I} \|x_i\|^2 \leq \|x\|^2$ . Thus,  $\sum_{i \in I} x_i$  is summable in  $\mathcal{H}$  to  $z$ , and that  $\|z\|^2 = \sum_{i \in I} \|x_i\|^2$ .

We claim that  $x = z$ . Let  $y \in M_i$  be arbitrary, and note that  $\langle z, y \rangle = \langle x_i, y \rangle$ . Thus, we have

$$\begin{aligned} \langle x - z, y \rangle &= \langle x, y \rangle - \langle z, y \rangle \\ &= \langle x, P_{M_i}(y) \rangle - \langle x_i, y \rangle \\ &= \langle P_{M_i}(x), y \rangle - \langle x_i, y \rangle \\ &= \langle x_i, y \rangle - \langle x_i, y \rangle \\ &= 0. \end{aligned}$$

Since  $y$  is arbitrary, we have  $x - z \in M_i^\perp$ . Since  $i$  is arbitrary, we see that  $x - z$  is orthogonal to  $\sum_{i \in I} M_i$ . Since the latter is dense in  $\mathcal{H}$ , continuity of the inner product shows that  $x - z \in \mathcal{H}^\perp = \{0\}$ .

For uniqueness, suppose  $x = \sum_{i \in I} x'_i$  is a norm-convergent sum with  $x'_i \in M_i$  for all  $i \in I$ . For  $j \in I$ , we have

$$\begin{aligned} x'_j &= P_j(x) \\ &= P_j\left(\sum_{i \in I} x'_i\right) \\ &= \sum_{i \in I} P_j(x'_i) \\ &= x'_j \end{aligned}$$

□

**Definition.** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $\mathcal{M} = \{M_i\}_{i \in I}$  is a collection of mutually orthogonal closed subspaces that satisfy the conditions above. Then, we say  $\mathcal{H}$  is the internal direct sum of the family  $\mathcal{M}$ , and write

$$\mathcal{H} = \bigoplus_{i \in I} M_i.$$

**Exercise:** Let  $\mathcal{H} = \bigoplus_{i \in I} M_i$  be an internal direct sum. Viewing each  $M_i$  as a Hilbert space, prove that

$$U: \bigoplus_{i \in I} M_i \rightarrow \mathcal{H}$$

$$(x_i)_{i \in I} \xrightarrow{U} \sum_{i \in I} x_i$$

is unitary. In other words, the external direct sum of the spaces  $M_i$  is unitarily isomorphic to  $\mathcal{H}$ .

**Solution:** To see that  $U$  is an isometry, we can see that for  $x = \sum_{i \in I} x_i$ ,

$$\begin{aligned} \|U((x_i)_i)\|^2 &= \left\| \sum_{i \in I} x_i \right\|^2 \\ &= \sum_{i \in I} \|x_i\|^2 \\ &= \|(x_i)_i\|^2. \end{aligned}$$

Additionally, for any  $x \in \mathcal{H}$ , we can find an indexed family  $(x_i)_i$  such that  $\sum_{i \in I} x_i = x$ . Thus, we can select the indexed family  $(x_i)_i$  in  $\bigoplus_{i \in I} M_i$  such that  $U((x_i)_i) = x$ .

Thus,  $U$  is a surjective isometry, so  $U$  is unitary.

**Exercise:** Let  $\mathcal{H} = \bigoplus_{i \in I} M_i$  be an internal direct sum, and let  $j \in I$  be fixed,  $x \in M_j^\perp$ . Prove that  $x$  has the form

$$x = \sum_{\substack{i \in I \\ i \neq j}} x_i,$$

a norm-convergent sum, where  $x_i \in M_i$ .

**Solution:** Note that we have proved  $x_i = P_{M_i}(x)$ . Thus,  $x_j = P_{M_j}(x) = 0$ , so we have

$$\begin{aligned} x &= \sum_{i \in I} P_{M_i}(x) \\ &= \sum_{\substack{i \in I \\ i \neq j}} P_{M_i}(x) \\ &= \sum_{\substack{i \in I \\ i \neq j}} x_i. \end{aligned}$$

**Corollary:** Suppose  $\mathcal{H} = \bigoplus_{i \in I} M_i$  is an internal direct sum, and let  $P_i = P_{M_i}$  be the orthogonal projections onto each  $M_i$ . Then,

$$I_{\mathcal{H}} = \sum_{i \in I} P_i$$

in the strong operator topology. That is,

$$\begin{aligned} x &= \sum_{i \in I} P_i(x) \\ \|x\|^2 &= \sum_{i \in I} \|P_i(x)\|^2. \end{aligned}$$

**Exercise:** Let  $(\Omega, \mathcal{L}, \mu)$  be a measure space, and let  $\bigsqcup_{n \geq 1} E_n = \Omega$  be a measurable partition. Show that there is an internal sum

$$\begin{aligned} L_2(\Omega, \mu) &= \bigoplus_{n \geq 1} M_{E_n} \\ &\cong \bigoplus_{n \geq 1} L_2(E_n, \mu_{E_n}). \end{aligned}$$

## Bounded Operators on Hilbert Spaces

Hilbert spaces are, according to John Conway, anyway, “boring,” so we are interested in understanding the effects of operators on Hilbert spaces.

In the case of quantum mechanics, a particle with wave function  $\xi$ , moving along the  $x$  axis has position equivalent to its expected value,

$$\int_{\mathbb{R}} x |\xi(x)|^2 d\lambda = \langle \text{id}_{\mathbb{R}} \xi, \xi \rangle,$$

where the  $x$  coordinate is now an observable of an operator  $\xi \mapsto \text{id}_{\mathbb{R}} \xi$ , which is known as position. This operator is only defined on its domain, as it is not bounded.

Similarly, linear momentum is the map  $\xi \mapsto \xi'$  (on the domain that it is defined), yielding

$$\langle P(\xi), \xi \rangle = \int_{\mathbb{R}} \frac{d\xi}{dx} \overline{\xi(x)} d\lambda,$$

from which we get the uncertainty principle

$$PQ(\xi) = I(\xi) + QP(\xi).$$

### Structure of $\mathcal{B}(\mathcal{H})$

If  $X$  is a Banach space, then  $\mathcal{B}(X)$ , the space of bounded linear operators on  $X$ , is a unital Banach algebra. We will study the structure of  $\mathcal{B}(\mathcal{H})$ , which is the space of bounded linear operators on a Hilbert space.

### Algebraic-Analytic Structure

**Fact.** Let  $T, S: \mathcal{H} \rightarrow \mathcal{K}$  be linear maps between Hilbert spaces.

- (1) We have  $T = S$  if and only if  $\langle T(x), y \rangle = \langle S(x), y \rangle$  for all  $x \in \mathcal{H}, y \in \mathcal{K}$ .
- (2) If  $\mathcal{H} = \mathcal{K}$ , then  $T = S$  if and only if  $\langle T(x), x \rangle = \langle S(x), x \rangle$  for all  $x \in \mathcal{H}$ .

*Proof.*

- (1) This follows from the fact that  $\langle x, z_1 \rangle = \langle x, z_2 \rangle$  for all  $x$  if and only if  $z_1 = z_2$ .
- (2) We define the sesquilinear forms  $F: \mathcal{H} \times \mathcal{H} \rightarrow \mathbb{C}, G: \mathcal{H} \times \mathcal{H} \rightarrow \mathbb{C}$  by

$$\begin{aligned} F(x, y) &= \langle T(x), y \rangle \\ G(x, y) &= \langle S(x), y \rangle. \end{aligned}$$

We see that  $T = S$  if and only if  $F = G$ , if and only if  $F$  and  $G$  agree on the diagonal, meaning  $\langle T(x), x \rangle = \langle S(x), x \rangle$  for all  $x \in \mathcal{H}$ .

□

**Fact.** If  $T: \mathcal{H} \rightarrow \mathcal{K}$  is a linear map, then

$$\|T\|_{\text{op}} = \sup \{ |\langle T(x), y \rangle| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \}.$$

*Proof.* By the Riesz Representation theorem, we have that  $B_{\mathcal{K}^*} = \{ \langle \cdot, y \rangle \mid y \in B_{\mathcal{K}} \}$ , meaning we have

$$\|T(x)\| = \sup_{y \in B_{\mathcal{K}}} |\langle T(x), y \rangle|.$$

Taking the supremum over  $x \in B_y$  yields

$$\begin{aligned}\|T\|_{\text{op}} &= \sup_{x \in B_{\mathcal{H}}} \|T(x)\| \\ &= \sup \{ |\langle T(x), y \rangle| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \}.\end{aligned}$$

□

**Definition.** Let  $F : \mathcal{H} \times \mathcal{K} \rightarrow \mathbb{C}$  be a sesquilinear form. We define the norm

$$\|F\| := \sup \{ |F(x, y)| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \}.$$

We say  $F$  is bounded if  $\|F\| < \infty$ .

**Proposition:** If  $F : \mathcal{H} \times \mathcal{K} \rightarrow \mathbb{C}$  is a bounded sesquilinear form, then there exists a unique  $S \in \mathcal{B}(\mathcal{K}, \mathcal{H})$  such that

$$F(x, y) = \langle x, S(y) \rangle.$$

*Proof.* Fix  $y \in \mathcal{K}$ , and consider the linear functional  $\varphi : \mathcal{H} \rightarrow \mathbb{C}$  given by  $\varphi(x) = F(x, y)$ . Since  $\varphi$  is linear, we have

$$\begin{aligned}|\varphi(x)| &= |F(x, y)| \\ &\leq \|F\| \|y\|\end{aligned}$$

for all  $x \in B_{\mathcal{H}}$ , meaning  $\varphi \in \mathcal{H}^*$ . Thus, there is a unique  $z \in \mathcal{H}$  such that  $\varphi = \varphi_z$ . We define  $S(y) := z$ . Doing this for each  $y \in \mathcal{K}$ , we get a map  $S : \mathcal{K} \rightarrow \mathcal{H}$  such that

$$F(x, y) = \langle x, S(y) \rangle.$$

We show that  $S$  is linear and bounded. Let  $y_1, y_2 \in \mathcal{K}$  and  $\alpha \in \mathbb{C}$ . For all  $x \in \mathcal{H}$ , we have

$$\begin{aligned}\langle x, S(y_1 + \alpha y_2) \rangle &= F(x, y_1 + \alpha y_2) \\ &= F(x, y_1) + \alpha F(x, y_2) \\ &= \langle x, S(y_1) \rangle + \alpha \langle x, S(y_2) \rangle \\ &= \langle x, S(y_1) + \alpha S(y_2) \rangle.\end{aligned}$$

Thus,  $S$  is linear. We also have

$$\begin{aligned}\|S\|_{\text{op}} &= \sup \{ |\langle x, S(y) \rangle| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \} \\ &= \sup \{ |F(x, y)| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \} \\ &= \|F\|.\end{aligned}$$

For uniqueness, we see that if  $\langle x, S_1(y) \rangle = F(x, y) = \langle x, S_2(y) \rangle$ , then  $S_1 = S_2$  necessarily. □

**Theorem:** Let  $\mathcal{H}, \mathcal{K}, \mathcal{L}$  be Hilbert spaces. If  $T \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ , then there is a unique bounded operator  $T^* \in \mathcal{B}(\mathcal{K}, \mathcal{H})$  such that

$$\langle T(x), y \rangle = \langle x, T^*(y) \rangle$$

for all  $x \in \mathcal{H}$  and  $y \in \mathcal{K}$ . We call  $T^*$  the Hilbert space adjoint of  $T$ . Moreover, the following are true for  $T, S \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ ,  $R \in \mathcal{B}(\mathcal{K}, \mathcal{L})$ , and  $\lambda \in \mathbb{C}$ :

- (1)  $(T + \lambda S)^* = T^* + \bar{\lambda} S^*$ ;
- (2)  $T^{**} = T$ ;
- (3)  $(R \circ T)^* = T^* \circ R^*$ ;

(4) if  $T$  is invertible, then  $(T^{-1})^* = (T^*)^{-1}$ ;

(5)  $\|T^*\| = \|T\|$ ;

(6)  $\|T^*T\| = \|T\|^2$  (known as the  $C^*$ -property).

*Proof.* We define  $F : \mathcal{H} \times \mathcal{K} \rightarrow \mathbb{C}$  by  $F(x, y) = \langle T(x), y \rangle$ . We have  $F$  is a sesquilinear form, and

$$\begin{aligned} \|F\| &= \sup \{ |F(x, y)| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \} \\ &= \sup \{ |\langle T(x), y \rangle| \mid x \in B_{\mathcal{H}}, y \in B_{\mathcal{K}} \} \\ &= \|T\|_{\text{op}}. \end{aligned}$$

Thus, there is a unique operator  $S_T \in \mathcal{B}(\mathcal{K}, \mathcal{H})$  such that  $\langle T(x), y \rangle = \langle x, S_T(y) \rangle$ , with  $\|S_T\| = \|T\|$ . We define  $T^* = S_T$ .

We will show (6).

$$\begin{aligned} \|T^*T\| &= \sup_{\substack{x \in B_{\mathcal{H}} \\ y \in B_{\mathcal{K}}}} |\langle T^*T(x), y \rangle| \\ &\geq \sup_{x \in B_{\mathcal{H}}} |\langle T^*T(x), x \rangle| \\ &= \sup_{x \in B_{\mathcal{H}}} |\langle T(x), T(x) \rangle| \\ &= \sup_{x \in B_{\mathcal{H}}} \|T(x)\|^2 \\ &= \left( \sup_{x \in B_{\mathcal{H}}} \|T(x)\| \right)^2 \\ &= \|T\|^2 \\ &= \|T\| \|T\| \\ &= \|T^*\| \|T\| \\ &\geq \|T^*T\|. \end{aligned}$$

□

**Exercise:** Let  $\mathcal{H}$  and  $\mathcal{K}$  be Hilbert spaces, and suppose  $T \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ . Write  $T^* \in \mathcal{B}(\mathcal{K}, \mathcal{H})$  to be the (Hilbert space) adjoint, and  $T^\dagger : \mathcal{K}^* \rightarrow \mathcal{H}^*$  to be the Banach space adjoint. Let  $\rho_{\mathcal{H}} : \mathcal{H} \rightarrow \mathcal{H}^*$  be the conjugate linear isometry  $x \mapsto \varphi_x$ , and let  $\rho_{\mathcal{K}} : \mathcal{K} \rightarrow \mathcal{K}^*$  to be the conjugate linear isometry  $y \mapsto \varphi_y$ . Show that the following diagram commutes.

$$\begin{array}{ccc} \mathcal{K}^* & \xrightarrow{T^\dagger} & \mathcal{H}^* \\ \rho_{\mathcal{K}} \uparrow & & \uparrow \rho_{\mathcal{H}} \\ \mathcal{K} & \xrightarrow{T^*} & \mathcal{H} \end{array}$$

*Proof.* Let  $x \in \mathcal{H}$ ,  $y \in \mathcal{K}$ . By the Riesz representation theorem, we have  $\varphi_x = \langle \cdot, x \rangle$  and  $\varphi_y = \langle \cdot, y \rangle$ . Thus, we have

$$\begin{aligned} T^\dagger(\varphi_y)(x) &= \varphi_y(T(x)) \\ &= \langle T(x), y \rangle \\ &= \langle x, T^*(y) \rangle \\ &= \varphi_x(T^*(y)). \end{aligned}$$

□

**Corollary:** The adjoint map  $*$  :  $\mathcal{B}(\mathcal{H}) \rightarrow \mathcal{B}(\mathcal{H})$  defined by  $T \mapsto T^*$  is an involution, meaning  $\mathcal{B}(\mathcal{H})$  is a unital  $*$ -algebra. If  $\dim(\mathcal{H}) > 1$ , then  $\mathcal{B}(\mathcal{H})$  is noncommutative.

**Definition.** A Banach  $*$ -algebra is a Banach algebra  $A$  with an involution satisfying

$$\|a^*\| = \|a\|$$

for all  $a \in A$ . If  $A$  is a Banach  $*$ -algebra that satisfies the  $C^*$ -property, then  $A$  is called a  $C^*$ -algebra.

We can now look at some examples of operators and adjoints.

**Example.** Let  $a = (a_{ij})_{i,j} \in \text{Mat}_{m,n}(\mathbb{C})$ , with the linear operator

$$T_a : \ell_2^n \rightarrow \ell_2^m$$

defined by  $T_a(\xi) = a\xi$ . Since  $\ell_2^n$  is finite-dimensional,  $T_a$  is bounded. The conjugate transpose  $a^* = (\overline{a_{ji}})_{i,j}$  is an  $n \times m$  matrix satisfying

$$\begin{aligned} \langle T_a(\xi), \eta \rangle &= \langle a\xi, \eta \rangle \\ &= (a\xi)^* \eta \\ &= \xi^* a^* \eta \\ &= \langle \xi, a^* \eta \rangle \\ &= \langle \xi, T_{a^*}(\eta) \rangle, \end{aligned}$$

meaning  $T_a^* = T_{a^*}$ .

### Topologies on $\mathcal{B}(\mathcal{H})$

Given a Banach space  $X$ , we can introduce two locally convex topologies on  $\mathcal{B}(X)$  — namely, the weak operator topology and the strong operator topology, both of which are weaker than the norm topology.

**Lemma:** Let  $\mathcal{H}$  be a Hilbert space, and let  $(T_\alpha)_\alpha$  be a net in  $\mathcal{B}(\mathcal{H})$ . The following are equivalent:

- (i)  $(T_\alpha)_\alpha \xrightarrow{\text{WOT}} T$ ;
- (ii) for all  $\xi, \eta \in \mathcal{H}$ ,  $\langle T_\alpha(\xi), \eta \rangle \rightarrow \langle T(\xi), \eta \rangle$ ;
- (iii) for all  $\xi, \eta \in \mathcal{B}_{\mathcal{H}}$ ,  $\langle T_\alpha(\xi), \eta \rangle \rightarrow \langle T(\xi), \eta \rangle$ ;
- (iv) for all  $\xi \in \mathcal{H}$ ,  $\langle T_\alpha(\xi), \xi \rangle \rightarrow \langle T(\xi), \xi \rangle$ ;
- (v) for all  $\xi \in \mathcal{B}_{\mathcal{H}}$ ,  $\langle T_\alpha(\xi), \xi \rangle \rightarrow \langle T(\xi), \xi \rangle$ .

*Proof.* We only need to prove the equivalence between (i) and (ii). The rest follow from scaling or the polarization identity.

We know that  $(T_\alpha)_\alpha \xrightarrow{\text{WOT}} T$  in  $\mathcal{B}(\mathcal{H})$  if and only if  $\varphi(T_\alpha(\xi)) \rightarrow \varphi(T(\xi))$  for each  $\xi \in \mathcal{H}$  and  $\varphi \in \mathcal{H}^*$ . By the Riesz representation theorem, each  $\varphi \in \mathcal{H}^*$  is of the form  $\varphi(\cdot) = \langle \cdot, \eta \rangle$ .  $\square$

**Example.** Let  $(\Omega, \mathcal{M}, \mu)$  be a semi-finite<sup>1</sup> measure space. We consider the multiplication operators  $M_f \in \mathcal{B}(L_2(\Omega, \mu))$ , where  $f \in L_\infty(\Omega, \mu)$ . If  $f \in L_\infty(\Omega, \mu)$  and  $(f_\alpha)_\alpha$  is a net in  $L_\infty(\Omega, \mu)$ , we claim that  $(f_\alpha)_\alpha \xrightarrow{w^*} f$  if and only if  $M_{f_\alpha} \xrightarrow{\text{WOT}} M_f$ . Here, the  $w^*$  topology on  $L_\infty(\Omega, \mu)$  is given by the duality  $(L_1(\Omega, \mu))^* \cong L_\infty(\Omega, \mu)$ .

<sup>1</sup>A measure space where, for any  $E \in \mathcal{M}$  with  $\mu(E) = \infty$ , there is  $F \subseteq E$  and  $0 < \mu(F) < \infty$ .



If  $(f_\alpha)_\alpha \xrightarrow{w^*} f$ , then  $\int_\Omega f_\alpha g \, d\mu \rightarrow \int_\Omega f g \, d\mu$  for every  $g \in L_1(\Omega, \mu)$ . For  $\xi \in L_2(\Omega, \mu)$ , we have  $|\xi|^2 \in L_1(\Omega, \mu)$ , so

$$\begin{aligned} \langle M_{f_\alpha}(\xi), \xi \rangle &= \int_\Omega f_\alpha \bar{\xi} \xi \, d\mu \\ &= \int_\Omega f_\alpha |\xi|^2 \, d\mu \\ &\rightarrow \int_\Omega f |\xi|^2 \, d\mu \\ &= \langle M_f(\xi), \xi \rangle. \end{aligned}$$

Thus,  $M_{f_\alpha} \xrightarrow{\text{WOT}} M_f$ .

Suppose  $M_{f_\alpha} \xrightarrow{\text{WOT}} M_f$ . Given  $g \in L_1(\Omega, \mu)$ , we can write  $g = \xi \bar{\eta}$  for  $\xi, \eta \in L_2(\Omega, \mu)$ . Thus, we have

$$\begin{aligned} \int_\Omega f_\alpha g \, d\mu &= \int_\Omega f_\alpha \xi \bar{\eta} \, d\mu \\ &= \langle M_{f_\alpha} \xi, \eta \rangle \\ &\rightarrow \langle M_f \xi, \eta \rangle \\ &= \int_\Omega f \xi \bar{\eta} \, d\mu \\ &= \int_\Omega f g \, d\mu, \end{aligned}$$

so  $(f_\alpha)_\alpha \xrightarrow{w^*} f$  in  $L_\infty(\Omega, \mu)$ .

We can define

$$\mathcal{L}_\infty(\Omega, \mu) = \{M_f \mid f \in L_\infty(\Omega, \mu)\},$$

and we see that  $M : L_\infty(\Omega, \mu) \rightarrow \mathcal{L}_\infty(\Omega, \mu)$  is an isometric  $*$ -isomorphism and a  $w^*$ -WOT-homeomorphism.

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space.

- (1) Left and right multiplication defined by a fixed operator is SOT-continuous. If  $S \in \mathcal{B}(\mathcal{H})$ , the maps  $L_S : \mathcal{B}(\mathcal{H}) \rightarrow \mathcal{B}(\mathcal{H})$  and  $R_S : \mathcal{B}(\mathcal{H}) \rightarrow \mathcal{B}(\mathcal{H})$  defined by

$$L_S(T) = ST$$

$$R_S(T) = TS$$

are SOT-SOT-continuous.

- (2) The maps  $L_S$  and  $R_S$  are WOT-WOT-continuous.
- (3) The adjoint map  $*$ :  $\mathcal{B}(\mathcal{H}) \rightarrow \mathcal{B}(\mathcal{H})$ , defined by  $T \mapsto T^*$ , is WOT-WOT-continuous. If  $\dim(\mathcal{H}) = \infty$ , the adjoint map is not SOT-SOT-continuous.
- (4) If  $\dim(\mathcal{H}) = \infty$ , joint multiplication,  $\mathcal{B}(\mathcal{H}) \times \mathcal{B}(\mathcal{H}) \rightarrow \mathcal{B}(\mathcal{H})$ , defined by  $(T, S) \mapsto TS$ , is neither WOT-WOT-continuous nor SOT-SOT-continuous.

*Proof.*

- (1) Let  $(T_\alpha)_\alpha \xrightarrow{\text{SOT}} T$  in  $\mathcal{B}(\mathcal{H})$ . For  $\xi \in \mathcal{H}$ , we have

$$\|ST_\alpha(\xi) - ST(\xi)\| = \|S(T_\alpha(\xi) - T(\xi))\|$$

$$\begin{aligned} &\leq \|S\|_{\text{op}} \|T_\alpha(\xi) - T(\xi)\| \\ &\rightarrow 0, \end{aligned}$$

meaning  $(ST_\alpha)_\alpha \xrightarrow{\text{SOT}} ST$ , meaning  $L_S$  is SOT-SOT-continuous.

Similarly, we have

$$\begin{aligned} \|T_\alpha S(\xi) - TS(\xi)\| &= \|T_\alpha(\xi) - T(S(\xi))\| \\ &\rightarrow 0, \end{aligned}$$

so  $(T_\alpha S)_\alpha \xrightarrow{\text{SOT}} TS$ , meaning  $R_S$  is SOT-SOT-continuous.

(2) Let  $(T_\alpha)_\alpha \xrightarrow{\text{WOT}} T$ . For  $\xi, \eta \in \mathcal{H}$ , we have

$$\begin{aligned} \langle ST_\alpha(\xi), \eta \rangle &= \langle T_\alpha(\xi), S^*(\eta) \rangle \\ &\rightarrow \langle T(\xi), S^*(\eta) \rangle \\ &= \langle ST(\xi), \eta \rangle, \end{aligned}$$

meaning  $(ST_\alpha)_\alpha \xrightarrow{\text{WOT}} ST$ , so  $L_S$  is WOT-WOT-continuous. Additionally, by definition, we must have  $\langle T_\alpha(S(\xi)), \eta \rangle \rightarrow \langle T(S(\xi)), \eta \rangle$ , so  $(T_\alpha S)_\alpha \xrightarrow{\text{WOT}} TS$ , so  $R_S$  is also WOT-WOT-continuous.

(3) If  $(T_\alpha)_\alpha \xrightarrow{\text{WOT}} T$ , then we have

$$\begin{aligned} \langle T_\alpha^*(\xi), \eta \rangle &= \langle \xi, T_\alpha(\eta) \rangle \\ &\rightarrow \langle \xi, T(\eta) \rangle \\ &= \langle T^*(\xi), \eta \rangle, \end{aligned}$$

so  $(T_\alpha^*)_ \alpha \xrightarrow{\text{WOT}} T^*$ .

To see that the adjoint map is not SOT-SOT-continuous, we consider  $\ell_2$  with the orthonormal basis of canonical coordinate vectors,  $(e_n)_{n \geq 1}$ . Then, the outer product operators

$$\begin{aligned} T_n &= \theta_{e_1, e_n} \\ T_n(\xi) &= \langle \xi, e_n \rangle e_1 \end{aligned}$$

give

$$\begin{aligned} \|T_n(\xi)\| &= \|\langle \xi, e_n \rangle e_1\| \\ &= |\langle \xi, e_n \rangle| \\ &\rightarrow 0, \end{aligned}$$

since, by Bessel's inequality, the sum of the squares of  $|\langle \xi, e_n \rangle|$  converges. Thus,  $(T_n)_n \xrightarrow{\text{SOT}} 0$ . However, since  $T_n^* = \theta_{e_n, e_1}$ , we have

$$\begin{aligned} \|T_n^*(e_1)\| &= \|\langle e_1, e_1 \rangle e_n\| \\ &= |\langle e_1, e_1 \rangle| \\ &= 1. \end{aligned}$$

Thus,  $(T_n^*)_n \not\rightarrow 0$  in SOT.

- (4) Consider  $(T_n)_n$  as above. Since  $(T_n)_n \xrightarrow{\text{SOT}} 0$ , we know that  $(T_n)_n \xrightarrow{\text{WOT}} T$ . However, though  $(T_n^*)_n \rightarrow 0$  in SOT, we do have  $(T_n^*)_n \xrightarrow{\text{WOT}} 0$ . We have

$$\begin{aligned} T_n T_n^* &= \theta_{e_1, e_n} \circ \theta_{e_n, e_1} \\ &= \theta_{e_1, e_1}, \end{aligned}$$

which does not converge in WOT to 0, since  $\langle \theta_{e_1, e_1}(e_1), e_1 \rangle = 1$ .

□

**Exercise:** Let  $X$  be a Banach space, and suppose  $(T_n)_n \xrightarrow{\text{SOT}} T$  and  $(S_n)_n \xrightarrow{\text{SOT}} S$  in  $\mathcal{B}(X)$ . Show that  $(T_n S_n)_n \xrightarrow{\text{SOT}} TS$ .

**Solution:** Let  $x \in X$ . We have that  $\|T_n(x) - T(x)\| \xrightarrow{n \rightarrow \infty} 0$ , so we see that the  $(T_n)_n$  are a pointwise bounded family. Similarly, we see that  $\|S_n(x) - S(x)\| \xrightarrow{n \rightarrow \infty} 0$ , so the  $(S_n)_n$  are a pointwise bounded family.

Thus, we see that

$$\begin{aligned} \|T_n S_n(x) - TS(x)\| &\leq \|T_n S_n(x) - T_n S(x)\| + \|T_n S(x) - TS(x)\| \\ &\leq \sup_{n \in \mathbb{N}} \|T_n\|_{\text{op}} \|S_n(x) - S(x)\| + \|T_n(S(x)) - T(S(x))\| \\ &\rightarrow 0. \end{aligned}$$

**Theorem:** Let  $B$  be the closed unit ball of  $\mathcal{B}(\mathcal{H})$ , where  $\mathcal{H}$  is a Hilbert space. Then,  $B$  is compact in WOT.

*Proof.* Let  $K$  be defined by

$$K = \prod_{\xi, \eta \in B_{\mathcal{H}}} \overline{\mathbb{D}},$$

where  $\overline{\mathbb{D}}$  is the closed unit disk in the complex plane. Then,  $K$  is compact in the product topology.

Consider the map  $\phi: B \rightarrow K$  defined by

$$\phi(T) = (\langle T(\xi), \eta \rangle)_{\xi, \eta \in B_{\mathcal{H}}}.$$

Since, by Cauchy–Schwarz, we have that

$$\begin{aligned} |\langle T(\xi), \eta \rangle| &\leq \|T\|_{\text{op}} \|\xi\| \|\eta\| \\ &\leq 1, \end{aligned}$$

for all  $\xi, \eta \in B_{\mathcal{H}}$ , it is the case that  $\phi$  is well-defined. Additionally,  $\phi$  is injective since  $T = S$  if and only if  $\langle T(\xi), \eta \rangle = \langle S(\xi), \eta \rangle$  for all  $\xi, \eta \in B_{\mathcal{H}}$ , and  $\phi$  is an embedding by the definition of the weak operator topology.

We wish to show that the range of  $\phi$  is closed. Let

$$(\langle T_\alpha(\xi), \eta \rangle)_{\xi, \eta} \rightarrow (z_{\xi, \eta})_{\xi, \eta} \in K$$

be a net in  $K$ . Scaling, we see that  $(\langle T_\alpha(\xi), \eta \rangle)_{\xi, \eta}$  converges in  $\mathbb{C}$  for all  $\xi, \eta \in \mathcal{H}$ , so we have a bounded sesquilinear form defined by

$$F(\xi, \eta) = \lim_{\alpha \in A} \langle T_\alpha(\xi), \eta \rangle,$$

with  $\|F\| \leq 1$ . Thus, there is  $T \in \mathcal{B}(\mathcal{H})$  with  $\|T\|_{\text{op}} = \|F\| \leq 1$  and  $\langle T(\xi), \eta \rangle = F(\xi, \eta)$ , meaning  $\phi(T) = (z_{\xi, \eta})_{\xi, \eta}$ . □

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and let  $\varphi : \mathcal{B}(\mathcal{H}) \rightarrow \mathbb{C}$  be a linear functional. The following are equivalent.

(i) There exist  $\xi_1, \dots, \xi_n$  and  $\eta_1, \dots, \eta_n$  in  $\mathcal{H}$  such that

$$\varphi(T) = \sum_{j=1}^n \langle T(\xi_j), \eta_j \rangle.$$

(ii)  $\varphi$  is WOT-continuous.

(iii)  $\varphi$  is SOT-continuous.

*Proof.* The implication (i) to (ii) follows from the definition of  $\varphi$  as a finite sum of inner products. The implication (ii) to (iii) follows from the fact that left and right multiplication is WOT-continuous.

We only need to show that (iii) implies (i). Let  $\varphi$  be SOT continuous. There exists  $K > 0$  and  $\xi_1, \dots, \xi_n \in \mathcal{H}$  with

$$\begin{aligned} |\varphi(T)| &\leq K \max_{j=1}^n \|T(\xi_j)\| \\ &\leq K \left( \sum_{j=1}^n \|T(\xi_j)\|^2 \right)^{1/2} \end{aligned}$$

Consider the subspace  $\mathcal{K}_0 \subseteq \bigoplus_{j=1}^n \mathcal{H}$  given by

$$\mathcal{K}_0 = \{(T(\xi_1), \dots, T(\xi_n)) \mid T \in \mathcal{B}(\mathcal{H})\}.$$

Let  $\mathcal{K} = \overline{\mathcal{K}_0}$ . By the above inequality, the linear functional

$$\psi_0((T(\xi_1), \dots, T(\xi_n))) := \varphi(T)$$

is continuous, meaning it extends continuously to a bounded linear functional on  $\mathcal{K}$ . There exists a vector  $\eta = (\eta_1, \dots, \eta_n) \in \mathcal{K}$  such that  $\psi(\xi) = \langle \xi, \eta \rangle$  for all  $\xi \in \mathcal{K}$ . Thus, we get

$$\begin{aligned} \varphi(T) &= \psi_0((T(\xi_1), \dots, T(\xi_n))) \\ &= \langle (T(\xi_1), \dots, T(\xi_n)), (\eta_1, \dots, \eta_n) \rangle \\ &= \sum_{j=1}^n \langle T(\xi_j), \eta_j \rangle. \end{aligned}$$

□

**Remark:** The above result implies that  $(\mathcal{B}(\mathcal{H}), \text{WOT})^* = (\mathcal{B}(\mathcal{H}), \text{SOT})^*$ .

**Corollary:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $C \subseteq \mathcal{B}(\mathcal{H})$  is a convex subset. Then,  $\overline{C}^{\text{WOT}} = \overline{C}^{\text{SOT}}$ .

*Proof.* Since WOT is weaker than SOT, and we have shown  $(\mathcal{B}(\mathcal{H}), \text{WOT})^* = (\mathcal{B}(\mathcal{H}), \text{SOT})^*$ , the result follows from the analogous result on locally convex topological vector spaces. □

Particular WOT-closed self-adjoint subalgebras of  $\mathcal{B}(\mathcal{H})$  are one of the central subjects of the study of operator algebras.

**Definition.** Let  $\mathcal{H}$  be a Hilbert space. A von Neumann algebra acting on  $\mathcal{H}$  is a WOT-closed unital  $*$ -subalgebra  $\mathcal{N} \subseteq \mathcal{B}(\mathcal{H})$ .

**Exercise:** Let  $\{\mathcal{N}_i\}_{i \in I}$  be a family of von Neumann algebras acting on  $\mathcal{H}$ . Prove that  $\bigcap_{i \in I} \mathcal{N}_i$  is a von Neumann algebra.

**Solution:** Since  $\{N_i\}_{i \in I}$  is a family of WOT-closed unital  $*$ -subalgebras, each  $N_i$  is WOT-closed, so the intersection  $N := \bigcap_{i \in I} N_i$  is WOT-closed. Additionally, since the identity map is in each  $N_i$ , it is also in  $N$ , and for any  $A \in N$ , we must have  $A \in N_i$  for all  $i \in I$ , so  $A^* \in N_i$  for all  $N_i$ , so  $A^* \in N$ . Finally, since the intersection of subrings is a subring, it is the case that  $N$  is a WOT-closed unital  $*$ -subalgebra.

**Example.** Let  $\mathcal{S} \subseteq \mathcal{B}(\mathcal{H})$  be a family of bounded operators. We define the von Neumann algebra generated by  $\mathcal{S}$  to be the smallest von Neumann algebra containing  $\mathcal{S}$ .

$$W^*(\mathcal{S}) = \bigcap \left\{ N \subseteq \mathcal{B}(\mathcal{H}) \mid N \text{ is a von Neumann algebra and } N \supseteq \mathcal{S} \right\}.$$

**Definition.** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $\mathcal{S} \subseteq \mathcal{B}(\mathcal{H})$  is a nonempty collection of bounded operators. The commutant of  $\mathcal{S}$  is

$$\mathcal{S}' = \{T \in \mathcal{B}(\mathcal{H}) \mid TS = ST \text{ for all } S \in \mathcal{S}\}.$$

The double commutant of  $\mathcal{S}$  is  $\mathcal{S}'' = (\mathcal{S}')'$ .

**Exercise:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $\emptyset \neq \mathcal{S}, \mathcal{T} \subseteq \mathcal{B}(\mathcal{H})$  are subsets.

- (1) The commutant  $\mathcal{S}'$  is a unital subalgebra of  $\mathcal{B}(\mathcal{H})$ .
- (2) If  $\mathcal{S}$  is self-adjoint, then  $\mathcal{S}'$  is a unital  $*$ -subalgebra of  $\mathcal{B}(\mathcal{H})$ .
- (3) If  $\mathcal{S} \subseteq \mathcal{T}$ , then  $\mathcal{T}' \subseteq \mathcal{S}'$ .
- (4)  $\mathcal{S} \subseteq \mathcal{S}''$ .
- (5)  $\mathcal{S}''' = \mathcal{S}'$ .

**Solution:**

- (1) If  $Q, S \in \mathcal{S}$  and  $\alpha \in \mathbb{C}$ , we have, for  $T \in \mathcal{S}'$ ,

$$\begin{aligned} (Q + \alpha S)T &= QT + \alpha ST \\ &= TQ + \alpha TS \\ &= T(Q + \alpha S), \end{aligned}$$

and

$$\begin{aligned} (SQ)T &= S(QT) \\ &= S(TQ) \\ &= (ST)Q \\ &= (TS)Q \\ &= T(SQ). \end{aligned}$$

Finally, since  $TI = IT$  for  $I = \text{id}$ ,  $\mathcal{S}$  is a unital subalgebra of  $\mathcal{B}(\mathcal{H})$ .

- (2) If  $\mathcal{S}$  is  $*$ -closed, we have, for  $T \in \mathcal{S}$  and  $S \in \mathcal{S}'$ , we have

$$\begin{aligned} S^*T^* &= (TS)^* \\ &= (ST)^* \\ &= T^*S^*, \end{aligned}$$

so  $S^* \in \mathcal{S}$ .

- (3) Let  $\mathcal{S} \subseteq \mathcal{T}$ . Then, for  $Q \in \mathcal{T}'$ , we must have, for all  $T \in \mathcal{S}$ ,  $TQ = QT$ , so  $Q \in \mathcal{S}'$ .
- (4) Let  $T \in \mathcal{S}$ . Then, for any  $Q \in \mathcal{S}'$ , we have  $TQ = QT$ , so  $T \in (\mathcal{S}')' = \mathcal{S}''$ .
- (5) Consult Rainone

**Lemma:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $\mathcal{S} \subseteq \mathcal{B}(\mathcal{H})$  is a subset. Then,  $\mathcal{S}'$  is WOT-closed, so it is SOT-closed.

*Proof.* Let  $(T_\alpha)_\alpha$  be a net in  $\mathcal{S}'$  converging in WOT to an operator  $T \in \mathcal{B}(\mathcal{H})$ . For  $S \in \mathcal{S}$ , we have

$$\begin{aligned} TS &= \lim_{\alpha} T_\alpha S \\ &= \lim_{\alpha} S T_\alpha \\ &= ST, \end{aligned}$$

where the limits are taken in the weak operator topology. Thus,  $T \in \mathcal{S}'$ .  $\square$

**Corollary:** If  $\mathcal{H}$  is a Hilbert space, and  $\mathcal{S} \subseteq \mathcal{B}(\mathcal{H})$  is a self-adjoint subset of operators, then  $\mathcal{S}'$  is a von Neumann algebra acting on  $\mathcal{H}$ . Also,  $\mathcal{S}''$  is a von Neumann algebra containing  $\mathcal{S}$ .

There are also various locally convex topologies on  $\mathcal{B}(\mathcal{H})$ .

**Definition.** Let  $\mathcal{H}$  be a Hilbert space. The locally convex topology on  $\mathcal{B}(\mathcal{H})$  generated by the family of seminorms  $\{q_\xi \mid \xi \in \mathcal{H}\}$ , defined by

$$q_\xi(T) = \|T(\xi)\| + \|T^*(\xi)\|,$$

is known as the strong\* operator topology, or  $S^*OT$ .

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space. The identity maps

$$\left(\mathcal{B}(\mathcal{H}), \|\cdot\|_{op}\right) \xrightarrow{\text{id}} (\mathcal{B}(\mathcal{H}), S^*OT) \xrightarrow{\text{id}} (\mathcal{B}(\mathcal{H}), SOT) \xrightarrow{\text{id}} (\mathcal{B}(\mathcal{H}), WOT)$$

are continuous. If  $\dim(\mathcal{H}) = \infty$ , then the inverses are not continuous.

*Proof.* Consult Rainone.  $\square$

**Order on  $\mathcal{B}(\mathcal{H})$**

Since  $\mathcal{B}(\mathcal{H})$  is a  $*$ -algebra, we can talk about self-adjoint elements. We write

$$\mathcal{B}(\mathcal{H})_{s.a.} = \{T \in \mathcal{B}(\mathcal{H}) \mid T = T^*\}$$

to denote the collection of self-adjoint operators.

**Example.** Given  $\lambda = (\lambda_n)_n$ , the multiplication operator  $D_\lambda \in \mathcal{B}(\ell_2)$  is self-adjoint if and only if  $\lambda_n \in \mathbb{R}$  for all  $n$ .

Note that since adjoint operators are unique, we can say that  $T = T^*$  if and only if  $\langle T(\xi), \eta \rangle = \langle \xi, T(\eta) \rangle$ . We can use the polarization identity to show another criterion for self-adjoint elements.

**Lemma:** An operator  $T \in \mathcal{B}(\mathcal{H})$  is self-adjoint if and only if  $\langle T(\xi), \xi \rangle \in \mathbb{R}$  for all  $\xi \in \mathcal{H}$ .

*Proof.* We have

$$\begin{aligned} \langle T(\xi), \xi \rangle &= \langle \xi, T^*(\xi) \rangle \\ &= \langle \xi, T(\xi) \rangle \\ &= \overline{\langle T(\xi), \xi \rangle}, \end{aligned}$$

meaning  $\langle T(\xi), \xi \rangle \in \mathbb{R}$ .

In the reverse direction, we define  $F(x, y) = \langle T(x), y \rangle$  and  $G(x, y) = \langle x, T(y) \rangle$ . Along the diagonal, we have

$$\begin{aligned} F(x, x) &= \langle T(x), x \rangle \\ &= \overline{\langle T(x), x \rangle} \\ &= \langle x, T(x) \rangle \\ &= G(x, x), \end{aligned}$$

so  $F = G$ , meaning  $\langle T(x), x \rangle = \langle x, T(x) \rangle$ , so  $T = T^*$ .  $\square$

**Proposition:** Let  $A$  be a Banach  $*$ -algebra. The self-adjoint elements  $A_{s.a.}$  form a Banach space over  $\mathbb{R}$ .

*Proof.* The self-adjoint elements  $A_{s.a.}$  form a vector space over  $\mathbb{R}$ . To see this, let  $x, y \in A_{s.a.}$ ,  $\alpha \in \mathbb{R}$ . Then,

$$\begin{aligned} (x + \alpha y)^* &= x^* + \overline{\alpha} y^* \\ &= x^* + \alpha y^* \\ &= x + \alpha y, \end{aligned}$$

so  $x + \alpha y$  is self-adjoint.

We show that  $A_{s.a.}$  is norm-closed. Let  $(a_n)_n$  be a sequence in  $A_{s.a.}$  that converges in norm to an element  $a \in A$ . Then,  $(a_n)_n = (a_n^*)_n \rightarrow a^*$ , since the adjoint operator is continuous. This implies  $a^* = a$ .  $\square$

If  $A = \mathcal{B}(\mathcal{H})$ , then we can say more about the qualities of  $A_{s.a.}$ .

**Proposition:** The self-adjoint operators  $\mathcal{B}(\mathcal{H})_{s.a.} \subseteq \mathcal{B}(\mathcal{H})$  are closed in WOT, meaning they are closed in SOT.

*Proof.* Let  $(T_\alpha)_\alpha$  be a net in  $\mathcal{B}(\mathcal{H})_{s.a.}$  converging in WOT to  $T \in \mathcal{B}(\mathcal{H})$ . We have

$$\langle T(\xi), \xi \rangle = \lim_\alpha \langle T_\alpha(\xi), \xi \rangle.$$

Since each  $T_\alpha$  is self-adjoint, we know that  $\langle T_\alpha(\xi), \xi \rangle \in \mathbb{R}$  for every  $\xi \in \mathcal{H}$ , meaning  $\langle T(\xi), \xi \rangle \in \mathbb{R}$  for every  $\xi \in \mathcal{H}$ , so  $T$  is self-adjoint.  $\square$

**Definition.** For  $T \in \mathcal{B}(\mathcal{H})$ , we define the numerical range of  $T$  to be

$$W(T) = \{ \langle T(\xi), \xi \rangle \mid \xi \in B_{\mathcal{H}} \}$$

and the numerical radius of  $T$  to be

$$v(T) = \sup_{\xi \in B_{\mathcal{H}}} |\langle T(\xi), \xi \rangle|.$$

We see that for all  $\xi$ ,

$$|\langle T(\xi), \xi \rangle| \leq v(T) \|\xi\|^2,$$

and by Cauchy–Schwarz,

$$v(T) \leq \|T\|_{\text{op}}.$$

When  $T$  is self-adjoint, we can say more.

**Proposition:** If  $T = T^*$ , then  $v(T) = \|T\|_{\text{op}}$ .

*Proof.* Using the fact that  $T$  is self-adjoint, we get

$$4 \operatorname{Re}(\langle T(x), y \rangle) = \langle T(x+y), x+y \rangle - \langle T(x-y), x-y \rangle$$

for  $x, y \in \mathcal{H}$ . Using the parallelogram law, we get

$$\begin{aligned} |4 \operatorname{Re}(\langle T(x), y \rangle)| &\leq |\langle T(x+y), x+y \rangle| + |\langle T(x-y), x-y \rangle| \\ &\leq v \left( \|x+y\|^2 + \|x-y\|^2 \right) \\ &= 2v(T) \left( \|x\|^2 + \|y\|^2 \right), \end{aligned}$$

giving

$$|\operatorname{Re}(\langle T(x), y \rangle)| \leq \frac{1}{2} v(T) (\|x\|^2 + \|y\|^2).$$

Let  $x, y \in \mathcal{H}$ , and set  $\lambda = \operatorname{sgn}(\langle T(x), y \rangle)$ . Then,  $|\bar{\lambda}| = 1$ , yielding

$$\begin{aligned} |\langle T(x), x \rangle| &= \lambda \langle T(x), y \rangle \\ &= \langle T(x), \bar{\lambda} y \rangle \\ &= \left| \operatorname{Re}(\langle T(x), \bar{\lambda} y \rangle) \right| \\ &\leq \frac{1}{2} v(T) (\|x\|^2 + \|\bar{\lambda} y\|^2) \\ &= \frac{1}{2} v(T) (\|x\|^2 + \|y\|^2) \\ &\leq \frac{1}{2} v(T) (2) \\ &= v(T). \end{aligned}$$

Thus, taking the supremum, we get

$$\|T\|_{\text{op}} \leq v(T).$$

□

We can now establish an ordering of  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$  by constructing a cone of positive elements.

**Definition.** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $T \in \mathcal{B}(\mathcal{H})$ . We say  $T$  is a positive operator if  $W(T) \subseteq [0, \infty)$ . In other words, for all  $\xi \in \mathcal{H}$ ,

$$\langle T(\xi), \xi \rangle \geq 0.$$

We write  $\mathcal{B}(\mathcal{H})_+$  for all the positive operators in  $\mathcal{B}(\mathcal{H})$ .

**Exercise:** Suppose  $T \in \mathcal{B}(\mathcal{H})_+$ . Prove that the sesquilinear form  $(\xi, \eta) \mapsto \langle T(\xi), \eta \rangle$  is a semi-inner product. Using the Cauchy–Schwarz inequality, show that

$$\|T(\xi)\|^2 \leq \langle T(\xi), \xi \rangle^{1/2} \langle T^3(\xi), \xi \rangle^{1/2}.$$

**Solution:** Let  $F : \mathcal{H} \rightarrow \mathcal{H}$  be defined by  $(x, y) \rightarrow \langle T(x), y \rangle$ . We have

$$\begin{aligned} F(\lambda x_1 + \mu x_2, y) &= \langle T(\lambda x_1 + \mu x_2), y \rangle \\ &= \langle T(\lambda x_1) + T(\mu x_2), y \rangle \\ &= \lambda \langle T(x_1), y \rangle + \mu \langle T(x_2), y \rangle \\ &= \lambda F(x_1, y) + \mu F(x_2, y) \end{aligned}$$

$$\begin{aligned} F(x, y) &= \langle T(x), y \rangle \\ &= \overline{\langle y, T(x) \rangle} \\ &= \overline{\langle T^*(y), x \rangle} \\ &= \overline{\langle T(y), x \rangle} \\ &= \overline{F(y, x)} \end{aligned}$$

$$F(x, x) = \langle T(x), x \rangle$$



$$\geq 0.$$

Thus,  $F$  is a semi-inner product.

We use the Cauchy–Schwarz inequality on  $F$  to find

$$\begin{aligned} F(T(\xi), \xi) &\leq F(\xi, \xi)^{1/2} F(T(\xi), T(\xi))^{1/2} \\ \langle T^2(\xi), \xi \rangle &\leq \langle T(\xi), \xi \rangle^{1/2} \langle T(T(\xi)), T(\xi) \rangle \\ \|T(\xi)\|^2 &\leq \langle T(\xi), \xi \rangle^{1/2} \langle T^3(\xi), \xi \rangle^{1/2}. \end{aligned}$$

**Example.** Given  $\lambda = (\lambda_n)_n \in \ell_\infty$ , the multiplication operator  $D_\lambda \in \mathcal{B}(\ell_2)$  is positive if and only if  $\lambda_n \geq 0$  for all  $n$ . For  $\xi = (\xi_n)_n$ , we have

$$\langle D_\lambda(\xi), \xi \rangle = \sum_{n=1}^{\infty} \lambda_n |\xi_n|^2,$$

which is greater than or equal to zero for  $\lambda_n \geq 0$ . Conversely, if  $D_\lambda \in \mathcal{B}(\ell_2)_+$ , then  $\langle D_\lambda(e_n), e_n \rangle = \lambda_n \geq 0$  for all  $n \geq 1$ .

Similarly, if  $f \in L_\infty(\Omega, \mu)$ , then the multiplication operator  $M_f \in \mathcal{B}(L_2(\Omega, \mu))$  is positive if and only if  $f(x) \geq 0$   $\mu$ -a.e.

**Example.** If  $M \subseteq \mathcal{H}$  is a closed subspace, and  $P_M \in \mathcal{B}(\mathcal{H})$  is the orthogonal projection, then  $P_M \geq 0$ . This is because

$$\begin{aligned} \langle P_M(x), x \rangle &= \langle P_M(x), P_M(x) \rangle \\ &= \|P_M(x)\|^2 \\ &\geq 0. \end{aligned}$$

**Proposition:** The positive operators  $\mathcal{B}(\mathcal{H})_+$  form a WOT-closed cone in  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$ . Thus,  $\mathcal{B}(\mathcal{H})_+$  is SOT-closed and norm-closed.<sup>11</sup>

*Proof.* Note that  $\mathcal{B}(\mathcal{H})_+ \subseteq \mathcal{B}(\mathcal{H})_{\text{s.a.}}$ .

Let  $(T_\alpha)_\alpha$  be a net in  $\mathcal{B}(\mathcal{H})_+$  converging in WOT to  $T \in \mathcal{B}(\mathcal{H})$ . Thus, we have

$$\begin{aligned} \langle T(\xi), \xi \rangle &= \lim_{\alpha} \langle T_\alpha(\xi), \xi \rangle \\ &\geq 0, \end{aligned}$$

so  $T$  is positive.

To see that  $\mathcal{B}(\mathcal{H})_+$  is a cone, let  $T, S \in \mathcal{B}(\mathcal{H})$ , and let  $t \in [0, \infty)$ . We see that for any  $\xi \in \mathcal{H}$ ,

$$\begin{aligned} \langle (T + S)(\xi), \xi \rangle &= \langle T(\xi), \xi \rangle + \langle S(\xi), \xi \rangle \\ &\geq 0 \end{aligned}$$

$$\begin{aligned} \langle tT(\xi), \xi \rangle &= t \langle T(\xi), \xi \rangle \\ &\geq 0. \end{aligned}$$

Thus,  $T + S$  and  $tT$  belong to  $\mathcal{B}(\mathcal{H})_+$ .

Suppose  $T$  and  $-T$  are in  $\mathcal{B}(\mathcal{H})_+$ . Then, we have  $\langle T(\xi), \xi \rangle \geq 0$  and  $-\langle T(\xi), \xi \rangle \geq 0$ , so  $\langle T(\xi), \xi \rangle = 0$  for every  $\xi \in \mathcal{H}$ , meaning  $\nu(T) = 0$ . Since  $T$  is self-adjoint, we have  $\|T\|_{\text{op}} = 0$ .  $\square$

<sup>11</sup>The positive operators, as well as self-adjoint operators, are convex.

We can now define an ordering on the space of self-adjoint operators.

**Definition.** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $S, T \in \mathcal{B}(\mathcal{H})_{\text{s.a.}}$ . We have  $T \leq S$  if and only if  $S - T \in \mathcal{B}(\mathcal{H})$ , which is true if and only if  $\langle T(\xi), \xi \rangle \leq \langle S(\xi), \xi \rangle$  for all  $\xi \in \mathcal{H}$ .

**Remark:** This ordering is generally not well-behaved. For instance, the product of positive operators is not necessarily positive, and it is not necessarily the case that  $S \leq T$  implies  $S^2 \leq T^2$ .

**Proposition:** Let  $\mathcal{H}$  and  $\mathcal{K}$  be Hilbert spaces.

- (1) If  $T \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ , then  $T^*T \geq 0$ .
- (2) If  $T \geq 0$ , then  $W^*TW \geq 0$  For all  $W \in \mathcal{B}(\mathcal{H})$ .
- (3) If  $S \leq T$  in  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$ , then  $W^*SW \leq W^*TW$  for all  $W \in \mathcal{B}(\mathcal{H})$ .
- (4) If  $0 \leq S \leq T$ , then  $\|S\|_{\text{op}} \leq \|T\|_{\text{op}}$ .
- (5) If  $T$  is positive, then  $T \leq I$  if and only if  $\|T\|_{\text{op}} \leq 1$ .
- (6) If  $T$  is self-adjoint and  $r \geq 0$ , then  $-rI \leq T \leq rI$  if and only if  $\|T\|_{\text{op}} \leq r$ .
- (7) For  $T$  self-adjoint, we have  $-\|T\|_{\text{op}}I \leq T \leq \|T\|_{\text{op}}I$ , meaning  $I$  is an order unit for  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$ , and  $\|T\|_{\text{op}} = \inf \{r \mid -rI \leq T \leq rI\}$ .

*Proof.*

- (1) Given  $\xi \in \mathcal{H}$ , we have  $\langle T^*T(\xi), \xi \rangle = \langle T(\xi), T(\xi) \rangle = \|T(\xi)\|^2 \geq 0$ .
- (2) For  $\xi \in \mathcal{H}$  and  $W \in \mathcal{B}(\mathcal{H})$ , we have  $\langle W^*TW(\xi), \xi \rangle = \langle T(W(\xi)), \xi \rangle \geq 0$ .
- (3) If  $S \leq T$ , then  $T - S \geq 0$ , so  $W^*TW - W^*SW = W^*(T - S)W \geq 0$ .
- (4) Let  $0 \leq S \leq T$ . Then,

$$\begin{aligned} \|S\|_{\text{op}} &= \sup_{\xi \in \mathcal{B}_{\mathcal{H}}} \langle S(\xi), \xi \rangle \\ &\leq \sup_{\xi \in \mathcal{B}_{\mathcal{H}}} \langle T(\xi), \xi \rangle \\ &= \|T\|_{\text{op}}. \end{aligned}$$

- (5) If  $0 \leq T \leq I$ , then  $\|T\|_{\text{op}} \leq \|I\|_{\text{op}}$ . Conversely, if  $T \geq 0$  and  $\|T\|_{\text{op}} \leq 1$ , then for  $\xi \in \mathcal{B}(\mathcal{H})$ ,

$$\begin{aligned} \langle I(\xi), \xi \rangle &= \langle \xi, \xi \rangle \\ &\leq \|\xi\|^2 \\ &= 1 \\ &\geq \|T\|_{\text{op}} \\ &= \sup_{\xi \in \mathcal{B}(\mathcal{H})} \langle T(\xi), \xi \rangle. \end{aligned}$$

- (6) We have

$$\begin{aligned} -rI \leq T \leq rI &\Leftrightarrow \langle -r\xi, \xi \rangle \leq \langle T(\xi), \xi \rangle \leq \langle r\xi, \xi \rangle \\ &\Leftrightarrow -r \leq \langle T(\xi), \xi \rangle \leq r \\ &\Leftrightarrow |\langle T(\xi), \xi \rangle| \leq r \\ &\Leftrightarrow v(T) \leq r \\ &\Leftrightarrow \|T\|_{\text{op}} \leq r. \end{aligned}$$

(7) Follows directly from (6). □

**Exercise:** If  $S, T \in \mathcal{B}(\mathcal{H})$  are such that  $S^*S \leq T^*T$ , show that  $\ker(T) \subseteq \ker(S)$ .

**Solution:** We are aware that  $S^*S \leq T^*T$  if and only if for all  $\xi$ ,  $\langle S^*S(\xi), \xi \rangle \leq \langle T^*T(\xi), \xi \rangle$ , meaning  $\|S(\xi)\|^2 \leq \|T(\xi)\|^2$ .

Thus, if  $\xi \in \ker(T)$ , then  $\|S(\xi)\|^2 = 0$ , so  $S(\xi) = 0$ , so  $\xi \in \ker(S)$ .

**Proposition (Douglas Factorization):** Let  $S, T \in \mathcal{B}(\mathcal{H})$  be such that  $S^*S \leq T^*T$ . Then, there is a contraction  $R \in \mathcal{B}(\mathcal{H})$  such that  $RT = S$ .

*Proof.* We see the map  $R_0 : \text{Ran}(T) \rightarrow \text{Ran}(S)$  defined by  $R_0(T(x)) = S(x)$  is well-defined and linear. Additionally,

$$\begin{aligned} \|R_0(T(x))\|^2 &= \|S(x)\|^2 \\ &= \langle S(x), S(x) \rangle \\ &= \langle S^*S(x), x \rangle \\ &\leq \langle T^*T(x), x \rangle \\ &= \langle T(x), T(x) \rangle \\ &= \|T(x)\|^2, \end{aligned}$$

meaning  $R_0$  is contractive.

We can extend  $R_0$  continuously to  $R_1 : \overline{\text{Ran}(T)} \rightarrow \mathcal{H}$ . Define  $R : \mathcal{H} \rightarrow \mathcal{H}$  by the direct sum decomposition  $R(x + y) = R_1(x)$ , where  $x \in \overline{\text{Ran}(T)}$  and  $y \in \overline{\text{Ran}(T)}^\perp$ . □

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and let  $(T_\alpha)_\alpha$  be a norm-bounded increasing net in  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$ . Then, there is  $T \in \mathcal{B}(\mathcal{H})_{\text{s.a.}}$  such that  $T = \lim_\alpha T_\alpha$  in SOT, and  $\sup_\alpha T_\alpha = T$ .

*Proof.* Set  $C = \sup_\alpha \|T_\alpha\|_{\text{op}}$ .

For  $\xi \in \mathcal{H}$ , we see that  $(\langle T_\alpha(\xi), \xi \rangle)_\alpha$  is a bounded increasing net in  $\mathbb{R}$ , since

$$\begin{aligned} |\langle T_\alpha(\xi), \xi \rangle| &\leq \|T_\alpha\|_{\text{op}} \|\xi\|^2 \\ &\leq C \|\xi\|^2, \end{aligned}$$

and is increasing by the definition of the ordering on  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$ . Thus, this net is convergent in  $\mathbb{R}$ .

Since  $(\xi, \eta) \mapsto \langle T_\alpha(\xi), \eta \rangle$  is a sesquilinear form, we may use the polarization identity to write

$$F(\xi, \eta) = \lim_\alpha \left( \sum_{k=0}^3 i^k \langle T_\alpha(\xi + i^k \eta), \xi + i^k \eta \rangle \right),$$

which defines a sesquilinear form with

$$\begin{aligned} |F(\xi, \eta)| &= \left| \lim_\alpha \langle T_\alpha(\xi), \eta \rangle \right| \\ &\leq C \|\xi\| \|\eta\|. \end{aligned}$$

Thus, there is a unique  $T \in \mathcal{B}(\mathcal{H})$  with  $F(\xi, \eta) = \langle T(\xi), \eta \rangle$ , and  $\|T\|_{\text{op}} = \|F\|_{\text{op}} \leq C$ . By our definition of  $F$ , we have  $(T_\alpha)_\alpha \xrightarrow{\text{WOT}} T$ , and  $T^* = T$ .

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<sup>III</sup>It is the case that  $\ker(T^*) = \overline{\text{Ran}(T)}$ .

Since  $\sup_{\alpha} \langle T_{\alpha}(\xi), \xi \rangle = \langle T(\xi), \xi \rangle$  for each  $\xi \in \mathcal{H}$ , we see that  $T_{\alpha} \leq T$  for every  $\alpha$ , and no lesser  $S \in \mathcal{B}(\mathcal{H})_{\text{s.a.}}$  has this property. Thus,  $\sup_{\alpha} T_{\alpha} = T$ .

Finally, we must show that  $(T_{\alpha})_{\alpha} \xrightarrow{\text{SOT}} T$ . If  $\alpha_0$  is fixed in the indexing set, and  $\alpha \geq \alpha_0$ , then we have  $0 \leq T - T_{\alpha} \leq T - T_{\alpha_0}$ , so  $\|T - T_{\alpha}\|_{\text{op}} \leq \|T - T_{\alpha_0}\|_{\text{op}}$ . Thus, we have

$$\begin{aligned} \|(T - T_{\alpha})(\xi)\|^2 &\leq \langle (T - T_{\alpha})(\xi), \xi \rangle^{1/2} \langle (T - T_{\alpha})^3(\xi), \xi \rangle^{1/2} \\ &\leq \langle (T - T_{\alpha})(\xi), \xi \rangle^{1/2} \|T - T_{\alpha}\|_{\text{op}}^{3/2} \|\xi\| \\ &\leq \langle (T - T_{\alpha})(\xi), \xi \rangle \|T - T_{\alpha_0}\|_{\text{op}}^{3/2} \|\xi\| \\ &\rightarrow 0. \end{aligned}$$

Thus,  $(T_{\alpha})_{\alpha} \xrightarrow{\text{SOT}} T$ . □

## Special Classes of Operators

**Lemma:** Let  $\mathcal{H}, \mathcal{K}$  be Hilbert spaces. For any bounded operator  $T \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ , the following are true.

- (1)  $\ker(T^*) = \text{Ran}(T)^{\perp}$
- (2)  $\ker(T) = \text{Ran}(T^*)^{\perp}$
- (3)  $\ker(T)^{\perp} = \overline{\text{Ran}(T^*)}$
- (4)  $\ker(T^*)^{\perp} = \overline{\text{Ran}(T)}$

*Proof.*

- (1) For  $y \in \mathcal{K}$ , we have, for all  $x \in \mathcal{H}$ ,

$$\begin{aligned} T^*(y) = 0 &\Leftrightarrow \langle x, T^*(y) \rangle = 0 \\ &\Leftrightarrow \langle T(x), y \rangle = 0 \\ &\Leftrightarrow y \in \text{Ran}(T)^{\perp}. \end{aligned}$$

- (2) Apply (1) to  $T^*$ .

- (3) Taking orthogonal complements, we get

$$\begin{aligned} \ker(T)^{\perp} &= (\text{Ran}(T^*)^{\perp})^{\perp} \\ &= \overline{\text{Ran}(T^*)}. \end{aligned}$$

- (4) Apply (3) to  $T^*$ . □

## Normal Operators

Recall from linear algebra that a square matrix  $a \in \text{Mat}_n(\mathbb{C})$  is called normal if  $a^*a = aa^*$ . These matrices are unitarily diagonalizable, which we studied in linear algebra. However, we can define normal operators in any  $*$ -algebras.

**Definition.** Let  $\mathcal{H}$  be a Hilbert space. A bounded operator  $T \in \mathcal{B}(\mathcal{H})$  is called normal if  $TT^* = T^*T$ .

**Example.**

- (1) All self-adjoint operators are normal, as are all positive operators and orthogonal projections.

- (2) The right shift operator  $R : \ell_2 \rightarrow \ell_2$  is not normal, since  $RR^* \neq I$  and  $R^*R = I$ . Similarly, the left shift operator is not normal.
- (3) The multiplication operator  $D_\lambda : \ell_2 \rightarrow \ell_2$ , where  $\lambda \in \ell_\infty$ , is normal. This is because all multiplication operators commute. Similarly, the multiplication operators  $M_f \in \mathcal{B}(L_2(\Omega, \mu))$  with  $f \in L_\infty(\Omega, \mu)$ , are also normal.

**Lemma:** A bounded operator  $T \in \mathcal{B}(\mathcal{H})$  is normal if and only if, for all  $x \in \mathcal{H}$ ,

$$\|T(x)\| = \|T^*(x)\|.$$

*Proof.* For all  $x \in \mathcal{H}$ , we have

$$\begin{aligned} \|T(x)\| = \|T^*(x)\| &\Leftrightarrow \|T(x)\|^2 = \|T^*(x)\|^2 \\ &\Leftrightarrow \langle T(x), T(x) \rangle = \langle T^*(x), T^*(x) \rangle \\ &\Leftrightarrow \langle T^*T(x), x \rangle = \langle TT^*(x), x \rangle \\ &\Leftrightarrow T^*T = TT^*. \end{aligned}$$

□

**Exercise:** Prove that the adjoint map is SOT-continuous on the set of normal operators.

**Solution:** Let  $(T_\alpha)_\alpha \xrightarrow{\text{SOT}} T$ . Then,

$$\begin{aligned} \|(T_\alpha^* - T^*)(x)\| &= \|(T_\alpha - T)^*(x)\| \\ &= \|(T_\alpha - T)(x)\| \\ &\rightarrow 0. \end{aligned}$$

We know that the numerical radius coincides with the operator norm for self-adjoint operators. The same holds for normal operators.

**Exercise:** If  $T \in \mathcal{B}(\mathcal{H})$  is normal, prove that  $v(T) = \|T\|_{\text{op}}$ .

**Solution:**

- (i) From the same property on the sesquilinear form  $F(x, y) = \langle T(x), y \rangle$ , we can see that

$$|\langle T(x), x \rangle| \leq \|T\| \|x\|^2,$$

$$\text{so } v(T) \leq \|T\|.$$

- (ii) We have, for every  $x \in \mathcal{H}$ , that

$$|\langle T(x), x \rangle| \leq v(T).$$

For  $y = \|y\| x$ , we scale both sides to get

$$|\langle T(y), y \rangle| \leq \|y\|^2 v(T).$$

- (iii) Letting  $F(x, y) = \langle T(x), y \rangle$ , we have

$$\begin{aligned} 4F(x, y) + 4F(y, x) &= (F(x + y, x + y) + iF(x + iy, x + iy) - F(x - y, x - y) - iF(x - iy, x - iy)) \\ &\quad + (F(y + x, y + x) + iF(y + ix, y + ix) - F(y - x, y - x) - iF(y - ix, y - ix)) \\ &= 2(F(x + y) - F(x - y)), \end{aligned}$$

yielding

$$\frac{1}{2} \operatorname{Re}(F(x, y) + F(y, x)) = \frac{1}{4} \operatorname{Re}(F(x + y) - F(x - y)).$$

(iv)

$$\begin{aligned}
\frac{1}{4} \operatorname{Re} (\langle T(x+y), x+y \rangle - \langle T(x-y), x-y \rangle) &\leq \frac{1}{4} |\langle T(x+y), x+y \rangle - \langle T(x-y), x-y \rangle| \\
&\leq \frac{1}{4} (|\langle T(x+y), x+y \rangle| + |\langle T(x-y), x-y \rangle|) \\
&\leq \frac{1}{4} \left| \nu(T) \|x+y\|^2 + \nu(T) \|x-y\|^2 \right| \\
&\leq \frac{1}{4} \left( \nu(T) (2\|x\|^2 + 2\|y\|^2) \right) \\
&\leq \nu(T).
\end{aligned}$$

Setting  $y = \frac{T(x)}{\|T(x)\|}$ , we get

$$\begin{aligned}
\frac{1}{2} \operatorname{Re} \left( \left\langle T(x), \frac{T(x)}{\|T(x)\|} \right\rangle + \left\langle T \left( \frac{T(x)}{\|T(x)\|} \right), x \right\rangle \right) &= \frac{1}{2} \operatorname{Re} \left( \|T(x)\| + \frac{1}{\|T(x)\|} \langle T^2(x), x \rangle \right) \\
&= \frac{1}{2} \|T(x)\| + \frac{1}{2} \left( \frac{1}{\|T(x)\|} \operatorname{Re} (\langle T^2(x), x \rangle) \right) \\
&\leq \nu(T)
\end{aligned}$$

Thus, we recover

$$\|T(x)\| + \frac{1}{\|T(x)\|} \operatorname{Re} (\langle T^2(x), x \rangle) \leq 2\nu(T).$$

(v) Let  $\omega$  be such that  $\omega^2 = \operatorname{sgn} (\langle T^2(x), x \rangle)$ . Then, we have

$$\begin{aligned}
\|\omega T(x)\| + \frac{1}{\|\omega T(x)\|} \operatorname{Re} (\langle (\omega T)^2(x), x \rangle) &= \|T(x)\| + \frac{1}{\|T(x)\|} \operatorname{Re} (\omega^2 \langle T^2(x), x \rangle) \\
&= \|T(x)\| + \frac{1}{\|T(x)\|} \operatorname{Re} (|\langle T^2(x), x \rangle|) \\
&= \|T(x)\| + \frac{1}{\|T(x)\|} |\langle T^2(x), x \rangle| \\
&\leq 2\nu(\omega T) \\
&= 2\nu(T).
\end{aligned}$$

(vi) We have

$$\begin{aligned}
\|T(x)\| &\leq \|T(x)\| + \frac{1}{\|T(x)\|} \left| \langle T^2(x), x \rangle \right| \\
&\leq 2\nu(T)
\end{aligned}$$

for all  $x \in B_{\mathcal{H}}$ , meaning

$$\|T\| \leq 2\nu(T).$$

Additionally, for  $x \neq 0$ , we have

$$\|T(x)\|^2 + \left| \langle T^2(x), x \rangle \right| \leq 2\nu(T) \|T(x)\|,$$

so taking the supremum on both sides, we get

$$\|T\|^2 + \nu(T^2) \leq 2\nu(T) \|T\|.$$

(vii) We have

$$\begin{aligned}
(\|T\| - \nu(T))^2 &\geq 0 \\
\|T\|^2 + \nu(T)^2 &\geq 2\nu(T)
\end{aligned}$$

$$\geq \|T\|^2 + v(T^2),$$

so

$$v(T^2) \leq v(T)^2.$$

Inductively, we have

$$v(T^{2^n}) \leq v(T^{2^{n-1}})^2,$$

giving

$$v(T^{2^n}) \leq v(T)^{2^n}.$$

(viii) Let  $T$  be normal. Then, we have

$$\begin{aligned} \|T\|^{2^n} &= \left( \|T^*T\|^{2^n} \right)^{1/2} \\ &= \left( \|(T^*T)^{2^n}\| \right)^{1/2} && T^*T \text{ is self-adjoint.} \\ &= \left( \|(T^*)^{2^n} (T)^{2^n}\| \right)^{1/2} \\ &= \|T^{2^n}\|. \end{aligned}$$

Thus, we see that

$$\begin{aligned} (v(T))^{2^n} &\leq \|T\|^{2^n} \\ &= \|T^{2^n}\| \\ &\leq 2v(T^{2^n}) \\ &\leq 2v(T)^{2^n}. \end{aligned}$$

Taking roots and sending  $n \rightarrow \infty$ , we see that

$$\|T\| \leq v(T),$$

establishing  $v(T) = \|T\|$ .

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $T \in \mathcal{B}(\mathcal{H})$  is normal. The following are true.

- (1)  $\ker(T) = \ker(T^*) = (\text{Ran}(T))^\perp$ .
- (2)  $T$  is injective if and only if  $\text{Ran}(T) \subseteq \mathcal{H}$  is dense.
- (3)  $T$  is invertible if and only if  $T$  is bounded below.

*Proof.*

- (1) Since  $\|T\| = \|T^*\|$  and  $\ker(T^*) = (\text{Ran}(T))^\perp$ , we know that  $\ker(T) = \ker(T^*) = (\text{Ran}(T))^\perp$ .
- (2) We see that  $T$  is injective if and only if  $\ker(T) = \{0\}$ , which is true if and only if  $\ker(T)^\perp = \mathcal{H}$ , so  $(\text{Ran}(T)^\perp)^\perp = \mathcal{H}$ , so  $\overline{\text{Ran}(T)} = \mathcal{H}$ .
- (3) We know that an invertible operator on a Banach space is always bounded below. If  $T$  is bounded below, then  $T$  is injective and has closed range. Since  $T$  is assumed to be normal, its range is dense as well, so  $\text{Ran}(T) = \overline{\text{Ran}(T)} = \mathcal{H}$ .

□

A linear operator fails to be invertible if it has a non-trivial kernel — however, the converse is false. However, if  $T$  is normal, then  $T$  is non-invertible if it admits an approximate kernel.

**Corollary:** Let  $\mathcal{H}$  be a Hilbert space. A normal operator  $T \in \mathcal{B}(\mathcal{H})$  is noninvertible if and only if there is a sequence  $(\xi_n)_n$  in  $\mathcal{H}$  with  $\|\xi_n\| = 1$  and  $\lim_{n \rightarrow \infty} \|T(\xi_n)\| = 0$ .

*Proof.* Such a sequence exists if and only if  $T$  is not bounded below. □

### Isometric and Unitary Operators

**Lemma:** Let  $\mathcal{H}$  and  $\mathcal{K}$  be Hilbert spaces and suppose  $U, V \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ .

- (1)  $V$  is an isometry if and only if  $V^*V = I_{\mathcal{H}}$ .
- (2)  $U$  is a unitary if and only if  $U^*U = I_{\mathcal{H}}$  and  $UU^* = I_{\mathcal{K}}$ .

*Proof.* For  $\xi \in \mathcal{H}$ , we have

$$\begin{aligned}\|V(\xi)\|^2 &= \langle V(\xi), V(\xi) \rangle \\ &= \langle V^*V(\xi), \xi \rangle.\end{aligned}$$

If  $V^*V = I_{\mathcal{H}}$ , then

$$\begin{aligned}\|V(\xi)\| &= \langle V^*V(\xi), \xi \rangle \\ &= \langle \xi, \xi \rangle \\ &= \|\xi\|^2,\end{aligned}$$

meaning  $V$  is an isometry. Similarly, if  $V$  is isometric, then  $\|\xi\|^2 = \|V(\xi)\|^2 = \langle V^*V(\xi), \xi \rangle$ , so  $V^*V = I_{\mathcal{H}}$ .

A similar proof shows that  $U$  is unitary if and only if  $U^*U = I_{\mathcal{H}}$  and  $UU^* = I_{\mathcal{K}}$ .  $\square$

**Example.** The left bilateral shift on  $\ell_2(\mathbb{Z})$  is defined by  $U(\xi)(n) = \xi(n+1)$  for  $n \in \mathbb{Z}$ . This is a well-defined operator, since  $U(\xi) \in \ell_2(\mathbb{Z})$  for  $\xi \in \ell_2(\mathbb{Z})$ , as

$$\begin{aligned}\|U(\xi)\|^2 &= \sum_{n \in \mathbb{Z}} |U(\xi)(n)|^2 \\ &= \sum_{n \in \mathbb{Z}} |\xi(n+1)|^2 \\ &= \sum_{m \in \mathbb{Z}} |\xi(m)|^2 \\ &= \|\xi\|^2.\end{aligned}$$

We also see that  $U$  is an isometry, as  $U^*U = I$ . We see that  $U(e_k) = e_{k-1}$  for all  $k \in \mathbb{Z}$ , where  $(e_k)_{k \in \mathbb{Z}}$  is the canonical orthonormal basis for  $\ell_2(\mathbb{Z})$ .

We may also define the right bilateral shift operator by  $V(\xi)(n) = \xi(n-1)$ . We have  $V(e_k) = e_{k+1}$ . We have  $UV = I$  and  $VU = I$ , so

$$\begin{aligned}V &= IV \\ &= (U^*U)V \\ &= U^*(UV) \\ &= U^*(I) \\ &= U^*,\end{aligned}$$

so  $U^*U = UU^* = V^*V = VV^* = I$ , so the bilateral shifts are unitary.

**Example.** The right and left unilateral shifts  $R, L : \ell_2 \rightarrow \ell_2$  are nonunitary isometries, since  $R^*R = LL^* = I$ , but  $R^*R = L^*L \neq I$ .

**Exercise:** Show that the multiplication operator  $D_\lambda$  associated to  $(\lambda_n)_n \in \ell_\infty$  is unitary if and only if  $|\lambda_n| = 1$  for all  $n$ .

Show that the multiplication operator  $M_f$  on  $L_2(\Omega, \mu)$  associated to  $f \in L_\infty(\Omega, \mu)$  is unitary if and only if  $|f| = 1$   $\mu$ -a.e.



**Solution:** Let  $D_\lambda$  be unitary. Then,  $D_\lambda^* D_\lambda = D_\lambda D_\lambda^* = I$ . Thus, we have

$$\begin{aligned}\langle D_\lambda D_\lambda^* (\xi), \xi \rangle &= \sum_{n \in \mathbb{N}} |\lambda_n \xi_n|^2 \\ &= \sum_{n \in \mathbb{N}} |\lambda_n|^2 |\xi_n|^2 \\ &= \sum_{n \in \mathbb{N}} |\xi_n|^2,\end{aligned}$$

which holds if and only if  $|\lambda_n|^2 = 1$ , or  $|\lambda_n| = 1$  for each  $n$ .

Similarly, if  $|\lambda_n| = 1$  for each  $n$ , then we have

$$\begin{aligned}\langle D_\lambda^* D_\lambda (\xi), \xi \rangle &= \sum_{n \in \mathbb{N}} |\lambda_n|^2 |\xi_n|^2 \\ &= \sum_{n \in \mathbb{N}} |\xi_n|^2 \\ &= \langle D_\lambda^* D_\lambda (\xi), \xi \rangle,\end{aligned}$$

meaning  $D_\lambda^* D_\lambda = D_\lambda D_\lambda^* = I$ .

Similarly, if  $M_f$  is unitary, then

$$\begin{aligned}\langle M_f^* M_f (\xi), \xi \rangle &= \langle M_f M_f^* (\xi), \xi \rangle \\ &= \int_{\Omega} |f|^2 |\xi|^2 d\mu \\ &= \int_{\Omega} |\xi|^2 d\mu,\end{aligned}$$

which holds if and only if  $|f|^2 = 1$   $\mu$ -a.e., meaning  $|f| = 1$   $\mu$ -a.e.

If  $|f| = 1$   $\mu$ -a.e., then  $|f|^2 = 1$   $\mu$ -a.e. We have

$$\begin{aligned}\int_{\Omega} |f|^2 |\xi|^2 d\mu &= \langle M_f^* M_f (\xi), \xi \rangle \\ &= \langle M_f M_f^* (\xi), \xi \rangle,\end{aligned}$$

meaning  $M_f M_f^* = M_f^* M_f = I$ .

**Exercise:** Let  $\omega \in \mathbb{T}$ . Consider the sequence  $(\omega^n)_n \in \ell_\infty$ . We know that the multiplication operator  $d_\omega = D_{(\omega^n)_n}$  is unitary. If  $R$  denotes the right shift operator, show that

$$d_\omega R = \omega R d_\omega.$$

Similarly, if  $(\omega^n)_{n \in \mathbb{Z}}$  is a multiplier in  $\ell_\infty(\mathbb{Z})$ , and  $V$  is the right bilateral shift, show that

$$d_\omega V = \omega V d_\omega.$$

**Definition.** Let  $\mathcal{H}$  and  $\mathcal{K}$  be Hilbert spaces.

- (1) We write  $\mathcal{U}(\mathcal{H}, \mathcal{K})$  to be the set of all unitary operators between  $\mathcal{H}$  and  $\mathcal{K}$ . We say  $\mathcal{U}(\mathcal{H}) = \mathcal{U}(\mathcal{H}, \mathcal{H})$ .
- (2) Two operators  $T \in \mathcal{B}(\mathcal{H})$  and  $S \in \mathcal{B}(\mathcal{K})$  are said to be unitarily equivalent if there exists  $U \in \mathcal{U}(\mathcal{H}, \mathcal{K})$  such that

$$UTU^* = S.$$

**Exercise:** Let  $T \in \mathcal{B}(\mathcal{H})$ ,  $S \in \mathcal{B}(\mathcal{K})$ , and  $U \in \mathcal{U}(\mathcal{H}, \mathcal{K})$ . Prove that  $\|UT\|_{\text{op}} = \|T\|_{\text{op}}$  and  $\|SU\|_{\text{op}} = \|S\|_{\text{op}}$ . Conclude that unitarily equivalent operators have the same norm.

**Solution:** We have, for any  $x \in \mathcal{B}_{\mathcal{H}}$ , that

$$\|UT(x)\|^2 = \|T(x)\|^2,$$

so

$$\|UT\|_{\text{op}} = \|T\|_{\text{op}}.$$

Similarly, we must have  $\|SU\|_{\text{op}} = \|S\|_{\text{op}}$ . Thus, we must have

$$\begin{aligned} \|S\|_{\text{op}} &= \|UTU^*\|_{\text{op}} \\ &= \|(UT)U^*\|_{\text{op}} \\ &= \|UT\|_{\text{op}} \\ &= \|T\|_{\text{op}} \end{aligned}$$

**Exercise:** Suppose  $U \in \mathcal{U}(\mathcal{H})$  is a unitary isomorphism of Hilbert spaces. Prove that conjugation by  $U$ ,  $\text{Ad}_U(T) = UTU^*$  is an isometric  $*$ -isomorphism of  $C^*$ -algebras.

**Fact (Unitary Group).** If  $\mathcal{H}$  is a Hilbert space, then  $\mathcal{U}(\mathcal{H})$  is a group under composition.

*Proof.* If  $U, V \in \mathcal{U}(\mathcal{H})$ , then

$$\begin{aligned} (UV)^*(UV) &= V^*U^*UV \\ &= V^*V \\ &= I, \end{aligned}$$

and

$$\begin{aligned} (UV)(UV)^* &= UVV^*U^* \\ &= UU^* \\ &= I, \end{aligned}$$

meaning  $UV \in \mathcal{U}$ . We have  $I$  is the neutral element of  $\mathcal{U}(\mathcal{H})$ , and  $U^* = U^{-1}$  is an element of  $\mathcal{U}(\mathcal{H})$  for  $U \in \mathcal{U}(\mathcal{H})$ .  $\square$

**Definition (Unitary Representation).** Let  $\Gamma$  be a group. A unitary representation of  $\Gamma$  is a pair  $(U, \mathcal{H})$ , where  $\mathcal{H}$  is a Hilbert space, and  $U : \Gamma \rightarrow \mathcal{U}(\mathcal{H})$  is a group homomorphism.

**Exercise:** Let  $\mathbb{T}$  be the circle group, and let  $d_\omega$  be the corresponding multiplication operator on  $\ell_2(\mathbb{Z})$ . Show that the map  $\omega \mapsto d_\omega$  is a unitary representation.

**Solution:** We are aware that  $d_\omega$  is a unitary operator if  $\omega \in \mathbb{T}$ . We must now show that the map  $\omega \mapsto d_\omega$  is a homomorphism.

To do this, we show that for  $\omega, \tau \in \mathbb{T}$ , that  $\omega\tau^{-1} \mapsto d_\omega d_\tau^{-1} = d_\omega d_\tau^*$ . We have

$$\begin{aligned} (\omega\tau^{-1}) &\mapsto (\omega^n \tau^{-n})_n \\ &= (\omega^n)_n (\tau^{-n})_n \\ &= (\omega^n)_n (\bar{\tau}^n)_n \\ &= d_\omega d_{\bar{\tau}} \\ &= d_\omega d_\tau^*. \end{aligned}$$

Thus, this is a unitary representation.

**Fact.** Let  $U : \Gamma \rightarrow \mathcal{U}(\mathcal{H})$ ,  $s \mapsto U_s$  be a unitary representation of  $\Gamma$ . Then,

- (1) if  $e$  is the neutral element of  $\Gamma$ , then  $U_e = I$ ;

(2) for all  $s \in \Gamma$ ,  $U_{s^{-1}} = U_s^{-1} = U_s^*$ .

*Proof.* A group homomorphism necessarily preserves identity, which shows (1).

To see (2), for  $s \in \Gamma$ , we have

$$\begin{aligned} I &= U_e \\ &= U_{ss^{-1}} \\ &= U_s U_s^{-1} \end{aligned}$$

$$\begin{aligned} I &= U_e \\ &= U_{s^{-1}s} \\ &= U_{s^{-1}} U_s, \end{aligned}$$

so by the uniqueness of inverses, we have  $U_{s^{-1}} = U_s^{-1} = U_s^*$ .  $\square$

**Example** (Left Regular Representation). Let  $\Gamma$  be a group with neutral element  $e$ , and consider the Hilbert space  $\ell_2(\Gamma)$ . For every  $s \in \Gamma$ , we define  $\lambda_s : \ell_2(\Gamma) \rightarrow \ell_2(\Gamma)$  by

$$\lambda_s(\xi)(t) = \xi(s^{-1}t)$$

for each  $t \in \Gamma$ . This map is linear and well-defined, as

$$\begin{aligned} |\lambda_s(\xi)|^2 &= \sum_{t \in \Gamma} |\lambda_s(\xi)(t)|^2 \\ &= \sum_{t \in \Gamma} \left| \xi(s^{-1}t) \right|^2 \\ &= \sum_{r \in \Gamma} |\xi(r)|^2 \\ &= \|\xi\|^2. \end{aligned}$$

This also shows that  $\lambda_s$  is an isometry. Moreover, each  $\lambda_s$  has an inverse  $\lambda_{s^{-1}}$ , so each  $\lambda_s$  is unitary with  $\lambda_s^* = \lambda_{s^{-1}}$ .

For the vectors  $\{\delta_t\}_{t \in \Gamma}$  that form the orthonormal basis for  $\ell_2(\Gamma)$ , we have

$$\begin{aligned} \lambda_s(\delta_t)(r) &= \delta_t(s^{-1}r) \\ &= \begin{cases} 1 & s^{-1}r = t \\ 0 & s^{-1}r \neq t \end{cases} \\ &= \begin{cases} 1 & r = st \\ 0 & r \neq st \end{cases} \\ &= \delta_{st}(r), \end{aligned}$$

meaning  $\lambda_s(\delta_t) = \delta_{st}$ .

For  $s, r \in \Gamma$ , we have

$$\begin{aligned} \lambda_s \circ \lambda_r(\xi)(t) &= \lambda_r(\xi)(s^{-1}t) \\ &= \xi(r^{-1}s^{-1}t) \end{aligned}$$

$$\begin{aligned}
&= \xi \left( (sr)^{-1} t \right) \\
&= \lambda_{sr} (\xi) (t).
\end{aligned}$$

Thus,  $\lambda_s \circ \lambda_r = \lambda_{sr}$ .

We thus have a unitary representation  $\lambda : \Gamma \rightarrow \mathcal{U}(\ell_2(\Gamma))$ , defined by  $\lambda(s) = \lambda_s$  for  $s \in \Gamma$ . This is known as the left regular representation of  $\Gamma$ .

**Example.** If  $T \in \mathcal{B}(\mathcal{H})_{s.a.}$ , then  $U = \exp(iT)$  is unitary. We have

$$\begin{aligned}
U^{-1} &= \exp(iT)^{-1} \\
&= \exp(-iT) \\
&= \exp((iT)^*) \\
&= \exp(iT)^*.
\end{aligned}$$

**Theorem (Fuglede's Theorem):** If  $S, T \in \mathcal{B}(\mathcal{H})$  are such that  $T$  is normal and  $ST = TS$ , then  $ST^* = T^*S$ .

*Proof.* Fix  $z \in \mathbb{C}$ , and consider the operator  $\exp(i\bar{z}T)$ . Since  $S$  commutes with  $T$ , it follows that  $ST^n = T^nS$  for all  $n \geq 0$ , and by linearity and continuity, we have  $S \exp(i\bar{z}T) = \exp(i\bar{z}T)S$ . Equivalently, we have

$$\begin{aligned}
S &= \exp(i\bar{z}T)S \exp(i\bar{z}T)^{-1} \\
&= \exp(i\bar{z}T)S \exp(-i\bar{z}T).
\end{aligned}$$

Consider the entire function  $f : \mathbb{C} \rightarrow \mathcal{B}(\mathcal{H})$  defined by  $f(z) = \exp(izT^*)S \exp(-izT^*)$ .

We substitute the expression for  $S$ , and recall that  $T$  commutes with  $T^*$  to get

$$\begin{aligned}
f(z) &= \exp(izT^*) \exp(i\bar{z}T)S \exp(-i\bar{z}T) \exp(-izT^*) \\
&= \exp(i(zT^* + \bar{z}T))S \exp(-i(\bar{z}T + zT^*)).
\end{aligned}$$

Note that  $zT^* + \bar{z}T$  and  $\bar{z}T + zT^*$  are self-adjoint operators, so both  $\exp(i(zT^* + \bar{z}T))$  and  $\exp(-i(\bar{z}T + zT^*))$  are both unitary. Thus,  $\|f(z)\|_{op} \leq \|S\|_{op}$ .

By Liouville's theorem, we must have  $f$  is constant, so

$$\begin{aligned}
0 &= f'(z) \\
&= \exp(izT^*) iT^*S \exp(-izT^*) + \exp(izT^*)S \exp(-izT^*) (-iT^*).
\end{aligned}$$

Setting  $z = 0$ , we have  $0 = iT^*S - iST^*$ , meaning  $ST^* = T^*S$ . □

### Projections and Partial Isometries

An operator  $P \in \mathcal{B}(\mathcal{H})$  is called a projection if  $P^2 = P^* = P$ . We set  $\mathcal{P}(\mathcal{B}(\mathcal{H}))$  to be the set of all projections.

**Fact.** Every projection  $P$  is positive.

*Proof.* For  $x \in \mathcal{H}$ , we have

$$\begin{aligned}
\langle P(x), x \rangle &= \langle P(P(x)), x \rangle \\
&= \langle P(x), P(x) \rangle \\
&= \|P(x)\|^2 \\
&\geq 0.
\end{aligned}$$

□

We have studied orthogonal projections already, where we constructed  $P_M \in \mathcal{B}(\mathcal{H})$  that projects onto the closed subspace  $M$ . For each  $x \in \mathcal{H}$ ,  $P_M(x)$  is the point in  $M$  closest to  $x$ . We have seen the following

- (a)  $P_M^2 = P_M^* = P_M, P_M \geq 0$ ;
- (b)  $\text{Ran}(P_M) = M$ ;
- (c)  $\|P_M\| = 1$ ;
- (d)  $\ker(P_M) = M^\perp$ .

We know that, given an idempotent operator  $E^2 = E \in \mathcal{B}(\mathcal{H})$ , we can decompose  $\mathcal{H}$  as the topological direct sum  $\mathcal{H} = \text{Ran}(E) \oplus \ker(E)$ . However, it may not be the case that  $\text{Ran}(E)$  and  $\ker(E)$  are not orthogonal, or  $E$  is not self-adjoint.

However, we can prove that if  $E$  is an idempotent, then  $E$  is self-adjoint and equal to the projection onto its range.

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $E \in \mathcal{B}(\mathcal{H})$  is an idempotent. Setting  $M = \text{Ran}(E)$ , the following are equivalent:

- (i)  $M = \ker(E)^\perp$ ;
- (ii)  $E = P_M$ ;
- (iii)  $E \in \mathcal{B}(\mathcal{H})_+$ ;
- (iv)  $E^* = E$ ;
- (v)  $E$  is normal;
- (vi)  $\|E\|_{\text{op}} \leq 1$ .

*Proof.* To see that (i) implies (ii), we remember that  $\mathcal{H} = \text{Ran}(E) \oplus \ker(E)$ . By the assumption,  $M^\perp = (\ker(E)^\perp)^\perp = \ker(E)$ , meaning  $\mathcal{H} = M \oplus M^\perp$ . Since  $E$  and  $P_M$  are the projections onto  $M$ , we must have  $E = P_M$ .

To see that (ii) implies (iii), we write  $x = y + z$ , where  $y \in M$  and  $z \in M^\perp$ . Then,  $P_M(x) = y$ , so we have

$$\begin{aligned} \langle P_M(x), x \rangle &= \langle y, y + z \rangle \\ &= \langle y, y \rangle \\ &= \|y\|^2 \\ &= \|P_M(x)\|^2 \\ &\geq 0. \end{aligned}$$

If  $E \geq 0$ , then  $E$  is self-adjoint, and  $E$  is normal, which proves the chain (iii) through (v).

To see that (v) implies (i), if  $E$  is normal, then  $\ker(E) = \ker(E^*) = \text{Ran}(E)^\perp$ . Moreover, since  $E$  is bounded and idempotent,  $\text{Ran}(E)$  is closed, so

$$\begin{aligned} M &= (M^\perp)^\perp \\ &= (\text{Ran}(E)^\perp)^\perp \\ &= \ker(E)^\perp. \end{aligned}$$

To see that (iv) implies (vi), we see

$$\|E\|^2 = \|E^*E\|$$

$$\begin{aligned}
&= \|E^2\| \\
&= \|E\|,
\end{aligned}$$

meaning  $\|E\| = 0$  or  $\|E\| = 1$ .

To see that (vi) implies (iv), if  $E$  is a contraction, then so is  $E^*$ , as  $\|E\| = \|E^*\|$ . If  $y \in \mathcal{H}$ , then

$$\begin{aligned}
\|E(y) - E^*(y)\|^2 &= \langle E(y) - E^*(y), E(y) - E^*(y) \rangle \\
&= \|E(y)\|^2 - 2 \operatorname{Re}(\langle E(y), E^*(y) \rangle) + \|E^*(y)\|^2 \\
&\leq \|E(y)\|^2 - 2 \operatorname{Re}(\langle E^2(y), y \rangle) + \|y\|^2 \\
&= \|E(y)\|^2 - 2 \operatorname{Re}(\langle E(y), y \rangle) + \|y\|^2 \\
&= \langle E(y) - y, E(y) - y \rangle \\
&= \|E(y) - y\|.
\end{aligned}$$

If  $x \in \mathcal{H}$ , we set  $y = E(x)$  such that  $E(y) = E^2(x) = E(x) = y$ . We find  $\|y - E^*y\| = 0$ , so  $E(x) = E^*E(x)$ . Since  $x \in \mathcal{H}$  was arbitrary, we have  $E = E^*E$ , meaning

$$\begin{aligned}
E^* &= (E^*E)^* \\
&= E^*E \\
&= E,
\end{aligned}$$

so  $E$  is self-adjoint. □

**Exercise:** Let  $E_\lambda \in \mathcal{B}(\ell_2)$  be the multiplication operator associated with  $(\lambda_n)_n \in \ell_\infty$ . Prove that  $D_\lambda$  is a projection if and only if  $\lambda_n \in \{0, 1\}$  for all  $n$ .

**Solution:** Let  $D_\lambda$  be a projection. Then,  $D_\lambda = D_\lambda^*$ , implying that  $\lambda_n = \overline{\lambda_n}$  for each  $n$ , so  $\lambda_n \in \mathbb{R}$ . Additionally, since  $D_\lambda \geq 0$ , we must have  $\lambda_n \geq 0$  for each  $n$ . Finally, since  $D_\lambda^2 = D_\lambda$ , we have, for every  $(\xi_n)_n \in \ell_2$ , that

$$\begin{aligned}
\lambda_n^2 \xi_n &= \lambda_n \xi_n \\
\xi_n (\lambda_n^2 - \lambda_n) &= 0 \\
\xi_n (\lambda_n (\lambda_n - 1)) &= 0.
\end{aligned}$$

Since there exists a sequence  $(\xi_n)_n \in \ell_2$  with all  $\xi_n \neq 0$ , it must be the case that  $\lambda_n = 0$  or  $\lambda_n = 1$  for each  $n$ .

If  $\lambda_n \in \{0, 1\}$  for each  $n$ , then  $D_\lambda^2 = D_\lambda$ , as

$$\lambda_n^2 \xi_n = \lambda_n \xi_n$$

for each  $n$ . Thus,  $D_\lambda$  is a projection.

**Example.** Let  $(\Omega, \mathcal{L}, \mu)$  be a measure space, and suppose  $E \in \mathcal{L}$  is measurable. We may identify  $L_2(E, \mu_E)$  with the closed subspace of  $L_2(\Omega, \mu)$  consisting of all essentially  $E$ -supported functions. The orthogonal projection is the multiplier  $M_{\mathbb{1}_E}$ .

**Exercise:** Let  $Q_n, Q$  be projections in  $\mathcal{B}(\mathcal{H})$  for each  $n$ . Prove that

$$(Q_n)_n \xrightarrow{\text{SOT}} Q \Leftrightarrow (Q_n)_n \xrightarrow{\text{WOT}} Q$$

**Solution:** We have

$$\begin{aligned}
Q_n \xrightarrow{\text{WOT}} Q &\Leftrightarrow \langle Q_n(x), x \rangle \rightarrow \langle Q(x), x \rangle \\
&\Leftrightarrow \langle (Q_n - Q)(x), x \rangle \rightarrow 0 \\
&\Leftrightarrow \|(Q_n - Q)(x)\| \rightarrow 0 \\
&\Leftrightarrow Q_n \xrightarrow{\text{SOT}} Q.
\end{aligned}$$

**Lemma:** If  $P$  and  $Q$  are projections in  $\mathcal{B}(\mathcal{H})$ , then  $PQ = 0$  if and only if  $QP = 0$  if and only if  $\text{Ran}(P) \perp \text{Ran}(Q)$ .

*Proof.* If  $PQ = 0$ , then

$$\begin{aligned} 0 &= 0^* \\ &= (PQ)^* \\ &= Q^*P^* \\ &= QP. \end{aligned}$$

If  $PQ = 0$ , then

$$\begin{aligned} \text{Ran}(Q) &\subseteq \ker(P) \\ &= \text{Ran}(P^*)^\perp \\ &= \text{Ran}(P)^\perp, \end{aligned}$$

meaning  $\text{Ran}(Q) \perp \text{Ran}(P)$ . Conversely, if  $\text{Ran}(Q) \perp \text{Ran}(P)$ , then

$$\begin{aligned} \ker(P) &= \text{Ran}(P^*)^\perp \\ &= \text{Ran}(P)^\perp \\ &\supseteq \text{Ran}(Q), \end{aligned}$$

so  $PQ = 0$ . □

**Definition.** A family of projections  $\{P_i\}_{i \in I}$  in  $\mathcal{B}(\mathcal{H})$  is said to be pairwise orthogonal if  $P_i P_j = 0$  for  $i \neq j$ .

Projections are pairwise orthogonal if their ranges are pairwise orthogonal subspaces of  $\mathcal{H}$ .

**Lemma:** Let  $P_1, \dots, P_n$  be pairwise orthogonal nonzero projections in  $\mathcal{B}(\mathcal{H})$ . Let  $\lambda_1, \dots, \lambda_n$  be scalars. Then,

$$\left\| \sum_{j=1}^n \lambda_j P_j \right\|_{\text{op}} = \max_{j=1}^n |\lambda_j|.$$

*Proof.* Using the Pythagorean theorem, we get

$$\begin{aligned} \left\| \left( \sum_{j=1}^n \lambda_j P_j \right) (\xi) \right\|^2 &= \left\| \sum_{j=1}^n \lambda_j P_j (\xi) \right\|^2 \\ &= \sum_{j=1}^n \|\lambda_j P_j (\xi)\|^2 \\ &= \sum_{j=1}^n |\lambda_j|^2 \|P_j (\xi)\|^2 \\ &\leq \max_{j=1}^n (|\lambda_j|^2) \sum_{j=1}^n \|P_j (\xi)\|^2 \\ &= \left( \max_{j=1}^n |\lambda_j| \right)^2 \left\| \sum_{j=1}^n P_j (\xi) \right\|^2 \\ &\leq \left( \max_{j=1}^n |\lambda_j| \right)^2 \|\xi\|^2, \end{aligned}$$

meaning

$$\left\| \sum_{j=1}^n \lambda_j P_j \right\|_{\text{op}} \leq \max_{j=1}^n |\lambda_j|.$$

In the other direction, if  $e_i$  is a unit vector in  $\text{Ran}(P_i)$ , we have

$$\begin{aligned} \left\| \sum_{j=1}^n \lambda_j P_j \right\|_{\text{op}} &\geq \left\| \left( \sum_{j=1}^n \lambda_j P_j \right) (e_i) \right\| \\ &= \|\lambda_i e_i\| \\ &= |\lambda_i|, \end{aligned}$$

meaning

$$\max_{j=1}^n |\lambda_j| \leq \left\| \sum_{j=1}^n \lambda_j P_j \right\|_{\text{op}}.$$

□

We know that  $\mathcal{P}(\mathcal{B}(\mathcal{H})) \subseteq \mathcal{B}(\mathcal{H})_+ \subseteq \mathcal{B}(\mathcal{H})_{\text{s.a.}}$ , so we are now interested in understanding the ordering on  $\mathcal{P}(\mathcal{B}(\mathcal{H}))$ .

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space, and let  $P, Q \in \mathcal{P}(\mathcal{B}(\mathcal{H}))$ . The following are equivalent.

- (i)  $P \leq Q$ ;
- (ii)  $PQ = P$ ;
- (iii)  $QP = P$ ;
- (iv)  $\text{Ran}(P) \subseteq \text{Ran}(Q)$ .
- (v)  $\|P(x)\| \leq \|Q(x)\|$  for all  $x \in \mathcal{H}$ .

*Proof.* To show that (ii) is true if and only if (iii) is true, we see that

$$\begin{aligned} P &= P^* \\ &= (PQ)^* \\ &= Q^* P^* \\ &= QP. \end{aligned}$$

We see (iii) is true if and only if (iv) is true follows from the definition of  $QP = P$ .

To see that (iv) implies (i), suppose  $\text{Ran}(P) \subseteq \text{Ran}(Q)$ , and set  $M = \text{Ran}(P)$ . If  $x \in \mathcal{H}$ , we write  $x = y + z$  via the decomposition  $\mathcal{H} = M \oplus M^\perp$ . We know that  $\langle P(x), x \rangle = \langle y, y \rangle = \|y\|^2$ , so

$$\begin{aligned} \langle Q(x), x \rangle &= \langle Q(y) + Q(z), y + z \rangle \\ &= \langle y + Q(z), y + z \rangle \\ &= \|y\|^2 + \langle Q(z), y \rangle + \langle Q(z), z \rangle \\ &= \|y\|^2 + \langle z, Q(y) \rangle + \langle Q(z), z \rangle \\ &= \|y\|^2 + \langle Q(z), z \rangle \\ &\geq \langle P(x), x \rangle, \end{aligned}$$



where we use the fact that  $Q(y) = y$  and  $\langle z, y \rangle = 0$ . Thus, we see that  $0 \leq P \leq Q$ .

To see that (ii) implies (i), we know that since  $0 \leq P \leq I$ , and multiplying by  $Q$  preserves order, we have  $0 \leq QPQ \leq QIQ$ , so  $0 \leq P \leq Q$ .

To see that (i) implies (iv), if  $Q(x) = 0$ , then  $\langle Q(x), x \rangle = 0$ , so  $0 \leq \langle P(x), x \rangle \leq \langle Q(x), x \rangle = 0$ , so  $\|P(x)\|^2 = \langle P(x), x \rangle = 0$ , so  $P(x) = 0$ . Thus, we have  $\ker(Q) \subseteq \ker(P)$ , so  $\text{Ran}(P) \subseteq \text{Ran}(Q)$ .

To see that (i) is true if and only if (v) is true, we recall that  $\|P(x)\|^2 = \langle P(x), x \rangle$  and  $\|Q(x)\|^2 = \langle Q(x), x \rangle$ .  $\square$

Given a Hilbert space, the collection of all closed subspaces  $\mathcal{M} = \{M \mid M \subseteq H \text{ is a closed subspace}\}$  is a complete lattice under inclusion. For  $\{M_i\}_{i \in I}$  a collection of closed subspaces, we have an infimum of  $\bigcap_{i \in I} M_i$  and a supremum of  $\overline{\sum_{i \in I} M_i}$ .

We can extend this lattice to the projections in  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$ .

**Proposition:** Let  $\mathcal{H}$  be a Hilbert space. The set of projections  $\mathcal{P}(\mathcal{B}(\mathcal{H}))$  with the induced ordering from  $\mathcal{B}(\mathcal{H})_{\text{s.a.}}$  forms a complete lattice. The map

$$M \rightarrow \mathcal{P}(\mathcal{B}(\mathcal{H})),$$

defined by  $M \mapsto P_M$ , is a lattice isomorphism.

*Proof.* We know that every  $P \in \mathcal{P}(\mathcal{B}(\mathcal{H}))$  is of the form  $P_M$ , where  $M = \text{Ran}(P)$  is a closed subspace. It follows that  $P \mapsto \text{Ran}(P)$  gives the inverse of the map  $M \mapsto P_M$ .

If  $M \subseteq N$ , then we have proven that  $P_M \leq P_N$  previously.

For  $M$  and  $N$  closed subspaces, we will show that  $P_{M \wedge N} = P_M \wedge P_N$  and  $P_{M \vee N} = P_M \vee P_N$ , where

$$\begin{aligned} M \wedge N &= M \cap N \\ M \vee N &= \overline{M + N}. \end{aligned}$$

Since  $M \cap N \subseteq M, N$ , it follows that  $P_{M \cap N} \leq P_M, P_N$ . If  $Q \leq P_M, P_N$ , it follows that  $\text{Ran}(Q) \subseteq M, N$ , so  $\text{Ran}(Q) \subseteq M \cap N$ , so  $Q \leq P_{M \cap N}$ . Thus,  $P_{M \wedge N} = P_M \wedge P_N$ .

Similarly, since  $M, N \subseteq \overline{M + N}$ , it follows that  $P_M, P_N \leq P_{\overline{M + N}}$ . For  $Q$  with  $P_M, P_N \leq Q$ , we must have  $M + N \subseteq \text{Ran}(Q)$ . Since  $\text{Ran}(Q)$  is closed, we must also have  $\overline{M + N} \subseteq \text{Ran}(Q)$ , so  $P_{\overline{M + N}} \leq Q$ , meaning  $P_{M \vee N} = P_M \vee P_N$ .  $\square$

An operator can often be decomposed into smaller components acting on orthogonal pieces of the Hilbert space.

**Definition.** Let  $\mathcal{H}$  be a Hilbert space, and suppose  $T \in \mathcal{B}(\mathcal{H})$ . A closed subspace  $M \subseteq \mathcal{H}$  is said to be

- (1) invariant for  $T$  if  $T(M) \subseteq M$ ;
- (2) reducing for  $T$  if  $T(M) \subseteq M$  and  $T(M^\perp) \subseteq M^\perp$ .

We can prove some simple properties of invariant and reducing subspaces.

**Lemma:** Let  $M \subseteq \mathcal{H}$  be a closed subspace of a Hilbert space, and let  $T \in \mathcal{B}(\mathcal{H})$ .

- (1)  $M$  is invariant for  $T$  if and only if  $M^\perp$  is invariant for  $T^*$ .
- (2)  $M$  is invariant for  $T^*$  if and only if  $M^\perp$  is invariant for  $T$ .
- (3)  $M$  is reducing for  $T$  if and only if  $M$  is invariant for  $T$  and  $T^*$ .

(4)  $M$  reduces  $T$  if and only if  $M$  reduces  $T^*$ .

*Proof.* To see (1), if  $T(M) \subseteq M$ , then for  $x \in M$  and  $y \in M^\perp$ , we have  $\langle T(x), y \rangle = \langle x, T^*(y) \rangle = 0$ , so  $T^*(M^\perp) \subseteq M^\perp$ . If  $M^\perp$  is invariant for  $T^*$ , then for  $y \in M^\perp$  and  $x \in M$ , we have  $\langle x, T^*(y) \rangle = \langle T(x), y \rangle = 0$ , so  $T$  is invariant for  $(M^\perp)^\perp = M$ .

To see (2), we replace  $T$  with  $T^*$  in the proof of (1).

It is the case that (3) and (4) follow from (1) and (2). □

**Definition.** Let  $M \subseteq \mathcal{H}$  reduce a bounded operator  $T \in \mathcal{B}(\mathcal{H})$ . We write

$$\begin{aligned} T_M &= T|_M \\ T_{M^\perp} &= T|_{M^\perp} \end{aligned}$$

to be the restrictions of  $T$  to  $M$  and  $M^\perp$ .

**Exercise:** Let  $M \subseteq \mathcal{H}$  be a closed subspace.

(a) If  $M$  reduces  $T, S \in \mathcal{B}(\mathcal{H})$ , show that  $M$  also reduces  $T^*$ ,  $TS$ , and  $T + \alpha S$  for any  $\alpha \in \mathbb{C}$ . Moreover, show that

$$\begin{aligned} (T + \alpha S)_M &= T_M + \alpha S_M \\ (TS)_M &= T_M S_M \\ (T^*)_M &= (T_M)^* . \end{aligned}$$

(b) Suppose  $M$  reduces a net of bounded operators  $(T_\alpha)_\alpha$ . If  $(T_\alpha)_\alpha \xrightarrow{\text{WOT}} T$ , show that  $M$  reduces  $T$  as well.

(c) Conclude that

$$R_M = \{T \in \mathcal{B}(\mathcal{H}) \mid M \text{ reduces } T\}$$

is a von Neumann algebra.