# MATD11 OVERVIEW

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# 1 Hilbert Space Preliminaries

## 1.1 Normed Linear Spaces

**Definition.** Let X be a vector space over either the scalar field  $\mathbb{R}$  of real numbers or the scalar field  $\mathbb{C}$  of complex numbers. Suppose we have a function  $\|\cdot\|: X \to [0,\infty)$  such that

- 1. ||x|| = 0 if and only if x = 0.
- 2.  $||x + y|| \le ||x|| + ||y||$  for all  $x, y \in X$ , and
- 3.  $\|\alpha x\| = |\alpha| \|x\|$  for all scalars  $\alpha$  and vectors x.

We call  $(X, \|\cdot\|)$  a normed linear space.

From property 2, we can derive the reverse triangle inequality

$$||x + y|| > ||x|| - ||y|||$$

**Example 1.** Let  $X = \mathbb{C}^n$  with  $||(z_1, z_2, \dots, z_n)|| = (\sum_{j=1}^{\infty} |z_j|^2)^{1/2}$ ; this is called the **Euclidean norm**. The Euclidean space  $\mathbb{R}^n$  is similarly defined.

**Example 2.** Let 
$$X = \mathbb{C}^n$$
 with  $||(z_1, z_2, \dots, z_n)|| = \max\{|z_j| : 1 \le j \le n\}$ .

**Example 3.** Let Y = [0, 1], or more generally any compact Hausdorff space, and let C(Y) be the vector space of continuous, complex-valued functions on Y, under pointwise addition and scalar multiplication. Define a norm on C(Y) by  $||f|| = \max\{|f(y)| : y \in Y\}$ .

**Example 4.** Choose a value  $p \geq 1$ , and let  $\ell^p = \ell^p(\mathbb{N})$  denote the set of all sequences  $\{a_n\}_1^{\infty}$  of all complex numbers for which  $\sum_1^{\infty} |a_n|^p < \infty$ . Define the norm of  $\{a_n\} \in \ell^p$  by

$$\|a_n\|_p = (\sum_{1}^{\infty} |a_n|^p)^{1/p}$$

We can include the choice  $p = \infty$  by saying:

$$\ell^{\infty} = \{\{a_n\}_1^{\infty} : \sup_n |a_n| < \infty\}, \quad ||a_n|| = \sup_n |a_n|$$

The triangle inequality for 1 is non trivial and is called**Minkowski's inequality**:

$$\left(\sum_{1}^{n} |a_{j} + b_{j}|^{p}\right) 1/p \le \left(\sum_{1}^{n} |a_{j}|^{p}\right)^{1/p} + \left(\sum_{1}^{n} |b_{j}|^{p}\right)^{1/p}$$

which is proven from Hölder's inequality:

$$\left(\sum_{1}^{n} |a_{i}b_{i}|^{p}\right) \leq \left(\sum_{1}^{n} |a_{i}|^{p}\right)^{1/p} \left(\sum_{1}^{n} |b_{i}|^{q}\right)^{1/q}$$

where p and q are **conjugate indicies** i.e. 1/p + 1/q = 1.

**Example 5.** We can generalize  $\ell^p$  spaces as follows. Consider a positive measure space  $(Y, M, \mu)$ , where Y is a non-empty set, M is a  $\sigma$ -algebra of Y and  $\mu$  is a positive measure. Choose  $1 \leq p < \infty$  and denote  $L^p(Y, \mu)$  the collection of  $\mu$ -measurable functions such that  $\int_Y |f|^p d\mu < \infty$  and its norm is given by

$$||f||_p = (\int_V |f|^p d\mu)^{1/2}$$

We can also define  $L^{\infty}(X, \mu)$  of **essentially bounded functions**. We say that a measurable function is essentially bounded if there exists  $M < \infty$  such that  $\mu(\{x : |f(x)| > M\}) = 0$ . To prove the triangle inequality for 1 , we need Minkowski's inequality:

$$\left(\int_{Y} |f+g|^{p} d\mu\right)^{1/p} \le \left(\int_{Y} |f|^{p} d\mu\right)^{1/p} + \left(\int_{Y} |g|^{p} d\mu\right)^{1/p}$$

which follows from Hölder's inequality

$$\left(\int_{Y} |fg|d\mu\right) \le \left(\int_{Y} |f|^{p} d\mu\right)^{1/p} \left(\int_{Y} |g|^{q} d\mu\right)^{1/q}$$

for conjugate indices p, q.

**Example 6.** Let  $X = \mathbb{N}$ ,  $M = \mathcal{P}(\mathbb{N})$ , and let  $\mu$  assign to each finite subset of  $\mathbb{N}$  its cardinality, and to each infinite subset of  $\mathbb{N}$ , the value  $\infty$ . This is called the **counting measure** on the positive integers. With the convention  $a + \infty = \infty + a$ , we have countable additivity.

The  $L^p$  spaces then generalize  $\ell^p$  spaces as follows: Choose  $Y = \mathbb{N}$  and  $\mu =$  counting measure on  $\mathbb{N}$ . Then  $L^p(\mathbb{N}, \mathcal{P}(\mathbb{N}), \mu) = \ell^p(\mathbb{N})$ .

**Definition.** A **metric space** is a set X with a function  $d(\cdot, \cdot): X \to [0, \infty)$  satisfying for  $x, y, z \in X$ :

- 1. d(x,y) = 0 if and only if x = y
- 2. d(x, y) = d(y, x)

3.  $d(x,y) + d(y,z) \ge d(x,z)$ 

On every normed linear space, we can define a metric via d(x,y) = ||x-y||.

**Definition.** A metric space is said to be **complete** if every Cauchy sequence in X converges in X.

**Definition.** Let X be a normed space. If X is complete in the metric d defined by the norm d(x,y) = ||x-y||, we call X a **Banach space**.

**Theorem 1** (Riesz-Fischer Theorem). For every positive measure  $\mu$  and  $1 \le p \le \infty$ ,  $L^p(\mu)$  is a Banach space.

C(Y) and  $\mathbb{C}^n$  with the max and Euclidean norm are also complete.

**Definition.** Let X be a vector space over  $\mathbb{C}$ . An **inner product** is a map  $\langle \cdot, \cdot \rangle : X \times X \to \mathbb{C}$  satisfying, for  $x, y \in X$  and  $z \in X$  and scalars  $\alpha \in \mathbb{C}$ :

- 1.  $\langle x, y \rangle = \overline{\langle y, x \rangle}$
- 2.  $\langle x, x \rangle \geq 0$  with  $\langle x, x \rangle = 0$  if and only if x = 0
- 3.  $\langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle$
- 4.  $\alpha \langle x, y \rangle = \langle \alpha x, y \rangle$

The bar denotes complex conjugation.

**Example 7.** Define an inner product on  $L^2(X,\mu)$  for a positive measure space  $(X,\mu)$  by

$$\langle f, g \rangle = \int_{X} f \overline{g} d\mu$$

On  $\mathbb{C}^n$ , we have:

$$\langle z = (z_1, \dots, z_n), w = (w_1, \dots, w_n) \rangle = \sum_{1}^{n} z_j \overline{w_j}$$

On  $\ell^2$ :

$$\langle z, w \rangle = \sum_{1}^{\infty} z_j \overline{w_j}$$

**Proposition 1** (Cauchy-Schwarz Inequality). If  $\langle \cdot, \cdot \rangle$  is an inner product on a vector space X, then for all  $x, y \in X$ , we have

$$|\langle x, y \rangle|^2 \le \langle x, x \rangle \langle y, y \rangle$$

*Proof.* For all  $t \in \mathbb{R}$  and  $\xi \in \mathbb{C}$ , with  $|\xi| = 1$  compute  $\langle x + t\xi y, x + t\xi y \rangle$  to get a polynomial of order  $2 p(t) = \langle x, x \rangle + 2t |\langle x, y \rangle| + t^2 \langle y, y \rangle$ 

Argue p(t) > 0 and p(0) = 0 and show this implies the discriminant is,

$$(2t|\langle x,y\rangle|)^2 - 4t^2\langle y,y\rangle\langle x,x\rangle \le 0$$

From this, derive the inequality.

**Proposition 2.** If  $\langle \cdot, \cdot \rangle$  is an inner product on a vector space X, then

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

is a norm on X.

*Proof.* Expand  $||x + y||^2$  to prove the triangle inequality.

**Definition.** A (complex) **Hilbert space**  $\mathcal{H}$  is a vector space over  $\mathbb{C}$  with an inner product such that  $\mathcal{H}$  is complete in the metric,

$$d(x,y) = ||x - y|| = \langle x - y, x - y \rangle^{1/2}$$

**Example 8.**  $L^2(X,\mu)$  is a Hilbert space, thus so is  $\mathbb{C}^n$  and  $\ell^2$ .

### 1.2 Orthogonality

**Definition.** Given vectors f, g in a Hilbert space  $\mathcal{H}$ , we say that f is **orthogonal** to g written  $f \perp g$ , if  $\langle f, g \rangle = 0$ . For sets A, B in  $\mathcal{H}$  we write  $A \perp B$  if  $\langle f, g \rangle = 0$  for all  $f \in A$  and  $g \in B$ . Finally,  $A^{\perp}$  is the set of all vectors of  $f \in \mathcal{H}$  such that  $f \perp g$  for all  $g \in A$ ; for any set A this is always a subspace of  $\mathcal{H}$ , moreover  $A^{\perp} = \bigcap_{a \in A} \{a\}^{\perp}$ ,  $A^{\perp}$  is a closed subspace by continuity of the inner product.

We have  $A \cap A^{\perp} = \{\emptyset\}.$ 

**Example 9.** An example of a subspace which is not closed: In  $\ell^2$ , the set of all sequences with finitely many non-zero terms.

**Proposition 3.** In  $f_1, f_2, \ldots, f_n$  are pairwise orthogonal vectors in a Hilbert space, then

$$||f_1 + f_2 + \ldots + f_n||^2 = ||f_1||^2 + \ldots + ||f_n||^2$$

In general, for any vectors f and q in a Hilbert space, we have

$$||f + g||^2 = ||f||^2 + 2\text{Re}\langle f, g \rangle + ||g||^2$$

and

$$||f - g||^2 = ||f||^2 - 2\text{Re}\langle f, g \rangle + ||g||^2$$

The  $\bf Parallelogram\ equality$  is then obtain:

$$||f + g||^2 + ||f - g||^2 = 2 ||f||^2 + 2 ||g||^2$$

In any inner product space, the inner product can be recovered from the norm:

$$\langle f, g \rangle = 1/4 \sum_{1}^{3} i^{k} \left\| f + i^{k} g \right\|^{2}$$

which is called the **polarization identity**.

Given a normed linear space in which the parallelogram equality holds, there is an inner product that gives the norm.

## 1.3 Hilbert Space Geometry

A **convex set** in a vector space V is a subset S of V with the property that whenever a, b are in S, so is ta + (1 - t)b for any  $0 \le t \le 1$ . Clearly every subspace is convex, every ball in a normed linear space is also convex, and any translate x + S of a convex set is also convex.

**Theorem 2** (Nearest Point Property). Every nonempty, closed convex set K in a Hilbert space  $\mathcal{H}$  contains a unique element of smallest norm. Moreover, given any  $h \in \mathcal{H}$ , there is a unique  $k_0$  in K such that

$$||h - k_0|| = \operatorname{dist}(h, K) = \inf\{||h - k|| : k \in K\}$$

*Proof.* Let  $d = \inf\{||y|| : y \in K\}$  so that  $||x_n|| \to d$  for  $x_n \in K$ . Then, by parallelogram equality:

$$||x_n - x_m/2||^2 = ||x_n/2||^2 + ||x_m/2||^2 - ||x_n + x_m/2||^2$$

for n, m. Show  $1/2(x_n + x_m)$  is in K and thus, it implies

$$||x_n + x_m/2||^2 \ge d^2$$

and,

$$0 \le ||x_n - x_m||^2 \le 2(||x_n||^2 + ||x_m||^2) - 4d^2$$

so that  $\{x_n\}$  is a Cauchy sequence and thus it converges to some  $x \in H$  and importantly, it converges to some  $x \in K$ . Show d = ||x||. Continuity says that if  $x_n \to x$ , then  $||x_n|| \to ||x||$  so that ||x|| = d. Now, prove uniqueness by using parallelogram equality again i.e. for ||x|| = ||z||, take  $||x + z/2||^2$  and show  $d^2 - ||x + z/2||^2 \le 0$ .

Second part, find the point x of smallest norm in K-h for any  $h \in H$ . Then x+h has the smallest norm in K, so that ||x+h-h|| = ||x|| is the closest point to h.

**Theorem 3** (Projection Theorem). Let M be a closed subspace of a Hilbert space  $\mathcal{H}$ . There is a unique pair of mappings  $P:\mathcal{H}\to M$  and  $Q:\mathcal{H}\to M^\perp$  such that x=Px+Qx for all  $x\in\mathcal{H}$ . Furthermore, P and Q have the following additional properties:

- 1.  $x \in M \implies Px = x \text{ and } Qx = 0.$
- 2.  $x \in M^{\perp} \implies Px = 0$  and Qx = x.
- 3. Px is the closest vector in M to x.
- 4. Qx is the closest vector in  $M^{\perp}$  to x.
- 5.  $||Px||^2 + ||Qx||^2 = ||x||^2$  for all x.
- 6. P and Q are linear maps.

*Proof.* Let Px be the closest point to x in M. Let Qx = x - Px.

**Corollary 1.** If M is a closed, proper, subspace of  $\mathcal{H}$ , then there exists a non-zero vector  $y \in \mathcal{H}$  with  $y \perp M$ .

#### 1.4 Linear Functionals

**Definition.** If X is a normed linear space over  $\mathbb{C}$ , a **linear functional** on X is a map  $\Lambda: X \to \mathbb{C}$  satisfying  $\Lambda(\alpha x + \beta y) = \alpha \Lambda(x) + \beta \Lambda(y)$  for all vectors x and y in X and all scalars  $\alpha$  and  $\beta$ .

**Definition.** A bounded linear functional on a normed linear space X is a linear functional  $\Lambda: X \to \mathbb{C}$  for which there exists a finite constant C satisfying  $|\Lambda(x)| \le C ||x||$  for all  $x \in X$ .

**Example 10.** The set of all bounded linear functionals on X forms a normed linear space with norm

$$\|\Lambda\| = \sup\{|\Lambda(x)| : \|x\| \le 1\}$$

**Proposition 4.** If X is a normed linear space, and  $\Lambda: X \to \mathbb{C}$  is a linear functional, then the following are equivalent:

- 1.  $\Lambda$  is continuous
- 2.  $\Lambda$  is continuous at 0
- 3.  $\Lambda$  is bounded

**Theorem 4** (Riesz Representation Theorem). Every bounded linear functional  $\Lambda$  on a Hilbert space  $\mathcal{H}$  is given by inner product with a (unique) fixed vector  $h_0$  in  $\mathcal{H}$ :  $\Lambda(h) = \langle h, h_0 \rangle$ . Moreover, the norm of the linear functional is  $||h_0||$ .

*Proof.* 1. Handle the case for  $\Lambda = 0$ .

- 2. Consider the kernel of M and choose some non-zero vector from the orthogonal of the kernel (why should one exist?)
- 3. Argue that  $\Lambda(h)z h$  is perpendicular to z for any  $h \in \mathcal{H}$ .
- 4. Derive  $\Lambda(h) = \langle h, z/||z||^2 \rangle$  and choose an appropriate  $h_0$  from this.
- 5. Argue uniqueness.

**Example 11.** The dual space of  $L^p[a, b]$  for  $1 \le p < \infty$  is  $L^q[a, b]$  where p and q are conjugate indices. If p = 1, we set  $q = \infty$ . There are no continuous linear functionals on  $L^p[a, b]$  for 0 .

**Lemma 1.** Let  $P: \mathcal{H} \to M$  be the orthogonal projection of a Hilbert space  $\mathcal{H}$  onto a closed subspace M of  $\mathcal{H}$ . We have  $\langle f, Pg \rangle = \langle Pf, g \rangle$  for all vectors f and g in  $\mathcal{H}$ .

### 1.5 Orthonormal Bases

**Definition.** An **orthonormal set** in a Hilbert space  $\mathcal{H}$  is a set  $\epsilon$  with the properties:

- 1. for every  $e \in \epsilon$ , ||e|| = 1, and
- 2. for distinct vectors e and f in  $\epsilon$ ,  $\langle e, f \rangle = 0$ .

**Definition.** An **orthonormal basis** for a Hilbert space  $\mathcal{H}$  is a maximal orthonormal set; that is, an orthonormal set that is not properly contained in any orthonormal set.

**Example 12.** For the Hilbert space  $\ell^2$ , take the set of all vectors  $\{e_j : j \geq 1\}$  where  $e_j$  has 1 in the jth coordinate and zeros elsewhere. As a second example, consider the Hilbert space  $L^2[0,2\pi]$ , with respect to normalized Lebesgue measure  $dt/(2\pi)$ . The collection of functions  $e^{int}$  for any integer n forms an orthonormal set in this Hilbert space.

It is a fact that every Hilbert space has an orthonormal basis.

Given a linearly independent sequence  $\{f_n\}_1^{\infty}$  in a Hilbert space  $\mathcal{H}$ , there always exists an orthonormal sequence  $\{e_n\}_1^{\infty}$  such that

$$\operatorname{span}\{f_1,\ldots,f_k\} = \operatorname{span}\{e_1,\ldots,e_k\}$$

for each positive integer k.

**Theorem 5** (Bessel's inequality). When  $\{e_k\}$  is a finite or countably infinite orthonormal set in  $\mathcal{H}$ , then for every vector  $h \in \mathcal{H}$  we have

$$\sum |\langle h, e_k \rangle|^2 \le ||h||^2$$

*Proof.* Let  $r_n = x - \sum_{1}^{n} \langle x, e_k \rangle e_k$  and compute  $\langle r_n, e_j \rangle = \langle x - \sum_{1}^{n} \langle x, e_k \rangle e_k, e_j \rangle$  and show it is equal to 0 for all  $j \in \mathbb{N}$ .

Write  $x = r_n + (\sum_{1}^{n} \langle x, e_k \rangle e_k)$  and compute the squared norm of both sides and conclude the inequality holds.

**Theorem 6.** If  $\{e_n\}_1^{\infty}$  is an orthonormal sequence in a Hilbert space  $\mathcal{H}$ , then the following conditions are equivalent:

- 1.  $\{e_n\}_1^{\infty}$  is an orthonormal basis
- 2. If  $h \in \mathcal{H}$  and  $h \perp e_n$  for all n, then h = 0.
- 3. For every  $h \in \mathcal{H}$ ,  $h = \sum_{1}^{\infty} \langle h, e_n \rangle e_n$
- 4. For every  $h \in \mathcal{H}$ , there exist complex numbers  $a_n$  so that  $h = \sum_{1}^{\infty} a_n e_n$ .

- 5. For every  $h \in \mathcal{H}$ ,  $\sum_{1}^{\infty} |\langle h, e_n \rangle|^2 = ||h||^2$ .
- 6. For all h and g in  $\mathcal{H}$ ,  $\sum_{1}^{\infty} \langle h, e_n \rangle \langle e_n, g \rangle = \langle h, g \rangle$ .

*Proof.* Equivalence of (1) and (2) follows from the fact that if  $0 \neq h$  and  $h \perp e_n$  for all n, then  $\{e_n\} \cup \{h/\|h\|\}$  is an orthonormal sequence.

# 2 Operator Theory Basics

### 2.1 Bounded Linear Operators

**Definition.** If X and Y are normed linear spaces, a map  $T: X \to Y$  is **linear** if

$$T(\alpha x_1 + \beta x_2) = \alpha T(x_1) + \beta T(x_2)$$

for all  $x_1, x_2$  in X and scalars  $\alpha$  and  $\beta$ . We say the linear map T is **bounded** linear operator from X to Y if there is a finite constant C such that  $||Tx||_Y \leq C ||x||_X$  for all  $x \in X$ .

**Proposition 5.** If  $T: X \to Y$  is a linear map from a normed linear space X to a normed linear space Y, the following are equivalent:

- 1. T is bounded
- 2. T is continuous
- 3. T is continuous at 0

**Proposition 6.** The collection  $\mathcal{B}(X,Y)$  of all bounded linear operators from a normed linear space X to a Banach space Y forms a Banach space with norm

$$||T|| = \sup\{||Tx||_{Y} : ||x||_{Y} \le 1\}$$

**Example 13.** Suppose M is a closed subspace in a Hilbert space  $\mathcal{H}$ . Let  $P_M: \mathcal{H} \to M$  be the orthogonal projection of  $\mathcal{H}$  onto M. This is a bounded linear operator with norm 1.

**Example 14.** The forward shift is a bounded linear operator  $S:\ell^2\to\ell^2$  with

$$S(x_1, x_2, \ldots) = (0, x_1, x_2, \ldots)$$

This has norm 1 and is clearly linear. In fact, it is an isometry with ||Sx|| = ||x||. The **backward shift** is the operator  $\ell^2$  to  $\ell^2$  which takes  $(x_1, x_2, ...) \mapsto (x_2, x_3, ...)$ . It has norm 1 but is not an isometry.

**Definition.** If  $\mathcal{H}$  and  $\mathcal{K}$  are both Hilbert spaces, a **sesquilinear form**  $u: \mathcal{H} \times \mathcal{K} \to \mathbb{C}$  is a mapping satisfying

- 1.  $u(\alpha h + \beta g, k) = \alpha u(h, k) + \beta u(g, k)$ , and
- 2.  $u(h, \alpha k + \beta f) = \overline{\alpha}u(h, k) + \overline{\beta}u(h, f)$

for all  $h, g \in \mathcal{H}$ , all  $k, f \in \mathcal{K}$  and all scalars  $\alpha$  and  $\beta$ . A sesquilinear form u is bounded if there is a finite constant M such that  $|u(h, k)| \leq M ||h|| ||k||$  for all  $h \in \mathcal{H}$  and  $k \in \mathcal{K}$ .

**Theorem 7.** Let  $\mathcal{H}$  and  $\mathcal{K}$  be Hilbert spaces and suppose that  $u: \mathcal{H} \times \mathcal{K} \to \mathbb{C}$  is a bounded sesquilinear form. There exists a unique  $A \in \mathcal{B}(\mathcal{H}, \mathcal{K})$  such that

$$u(h,k) = \langle Ah, k \rangle_{\mathcal{K}}$$

for all  $h \in \mathcal{H}$  and  $k \in \mathcal{K}$ .

**Theorem 8.** Given Hilbert spaces  $\mathcal{H}$  and  $\mathcal{K}$  and  $A \in \mathcal{B}(\mathcal{H}, \mathcal{K})$ , there is a unique  $A^* \in \mathcal{B}(\mathcal{K}, \mathcal{H})$  so that

$$\langle Ah, k \rangle_{\mathcal{K}} = \langle h, A^*k \rangle_{\mathcal{H}}$$

for all  $h \in \mathcal{H}$  and  $k \in \mathcal{K}$ .

*Proof.* Claim that  $\langle k, Ah \rangle$  is a sesquilinear form. Use the previous theorem to claim that the sesquilinear form is equal to  $\langle A^*k, h \rangle$ . Thus,  $\langle k, Ah \rangle = \langle A^*k, h \rangle$  and take conjugates.

**Proposition 7.** For A and B in  $\mathcal{B}(\mathcal{H})$  we have

- 1.  $A^{**} = A$  where  $A^{**} = (A^*)^*$ .
- 2.  $(A+B)^* = A^* + B^*$
- 3.  $(\alpha A)^* = \overline{\alpha} A^*$  for  $\alpha \in \mathbb{C}$
- 4.  $(AB)^* = B^*A^*$

*Proof.* 1. Combine  $\langle A^*x,y\rangle=\langle x,A^{**}y\rangle$  and  $\langle Ay,x\rangle=\langle y,A^*x\rangle$  so that  $\langle x,A^{**}y\rangle=\langle x,Ay\rangle$  which shows that for all  $x,y\colon \langle x,A^{**}y-Ay\rangle=0$ . Choose  $x=A^{**}y-Ay$ , so that we get  $A^{**}y=A^*y$  as wanted.

**Proposition 8.** If  $A \in \mathcal{B}(\mathcal{H})$ , then  $||A|| = ||A^*||$  and  $||A^*A|| = ||A||^2$ .

Proof.

$$\left\|Ah\right\|^2 = \left\langle Ah, Ah \right\rangle = \left\langle h, A^*Ah \right\rangle \leq \left\|h\right\| \left\|A^*Ah\right\| \leq \left\|A^*A\right\| \leq \left\|A\right\| \left\|A^*\right\|$$

This shows  $\|A\|^2 \le \|A*\| \|A\|$  which shows  $\|A\| \le \|A^*\|$ . Then, apply this for the operator  $\|A*\|$  to get,  $\|A*\| \le \|A^{**}\| = \|A\|$  to get that  $\|A\| = \|A^*\|$ . We know,  $\|AA^*\| \le \|A\| \|A^*\| = \|A\| \|A\| = \|A\|^2$  already.

**Definition.** An operator A in  $\mathcal{B}(\mathcal{H})$  is **normal** if  $AA^* = A^*A$ , and **self adjoint** if  $A = A^*$ . If  $U : \mathcal{H} \to \mathcal{K}$  is a linear surjection that preserves inner products i.e.  $\langle Uh_1, Uh_2 \rangle = \langle h_1, h_2 \rangle$  for all  $h_1, h_2$  in  $\mathcal{H}$ , we say that U is a **Hilbert space isomorphism**.

**Proposition 9.** If  $U: \mathcal{H} \to \mathcal{H}$  is an isomorphism, then  $U^*U = I_{\mathcal{H}}$  and  $UU^* = I_{\mathcal{K}}$ .

**Definition.** An operator A in  $\mathcal{B}(\mathcal{H}, \mathcal{K})$  is said to be **invertible** if there exists B in  $\mathcal{B}(\mathcal{K}, \mathcal{H})$  with  $AB = I_{\mathcal{K}}$  and  $BA = I_{\mathcal{H}}$ . We write  $B = A^{-1}$ .

We can then rephrase the last proposition as: If U is an isomorphism, then  $U^* = U^{-1}$ .

**Definition.** If H and K are Hilbert spaces and if  $U:H\to K$  is bijective linear map with

$$\langle Uh_1, Uh_2 \rangle_K = \langle h_1, h_2 \rangle$$

for all  $h_1$  and  $h_2$  in H, then U is said to be a **Unitary operator**.

A linear and surjective isometry is always unitary.

**Proposition 10.** If A is invertible, then so is  $A^*$ , and  $(A^*)^{-1} = (A^{-1})^*$ .

**Proposition 11.** If  $U \in \mathcal{B}(H,K)$  with U invertible and  $U^{-1} = U^*$ , then U is an isomorphism.