Definition (Hermitian) A map $A \in End E$ is Hermitian iff

$$\langle Ax, y \rangle = \langle x, Ay \rangle$$

- Theorem (finite spectral theorem) Suppose $A\in\mathbb{C}^n$ is hermitian. Then
 - A has eigenvectors that are an orthonormal basis of A.
 - All eigenvalues of A are real.

Proof. By the fundamental theorem of algebra, the characterestic polynomial

$$|A - \chi I|$$

has a root. Hence A has an eigenvalue-eigenvector pair λ , e. But

$$\lambda \langle e, e \rangle = \langle e, Ae \rangle = \langle Ae, e \rangle = \overline{\lambda} \langle e, e \rangle$$

thus $\lambda = \overline{\lambda}$. Ergo, $\lambda \in \mathbb{R}$.

Now consider $A|e^{\perp}$. Suppose $\langle x,e\rangle=0$. Then

$$0 = \lambda \langle x, e \rangle = \langle x, Ae \rangle = \langle Ax, e \rangle$$

Hence $A|e^{\perp} \in End(e^{\perp})$. Induction on dimension proves the theorem.



For vectors v, u, let vu denote pointwise multiplication.

Corollary (diagonalization) If $A \in End E$, then

$$A=P^{-1}(\nu_{_})P$$

where P is unitary and $v \in E$ is real.

Definition (standard part of map)

$$\begin{array}{cccc} st_X: & (^*X \to ^*Y) & \to & (X \to Y) \\ & & (st\,f)(x) & \coloneqq & st\big(f(^*x)\big) \end{array}$$

Theorem (infinite spectral theorem) If $A \in End E$ is hermitian, then

$$A = P^{-1}(v_{\underline{}})P$$

with P unitary and $v \in P(E)$ real.

Proof. This will be proved via hyperfinite approximation. Consider a nonstandard model of functional analysis. Fix a hyperfinite-dimensional subspace F such that

$${}^{\sigma}E\subseteq F\subseteq {}^{*}E$$

I claim A extends to a hermitian $B \in End F$, *i.e.* $B|_{\sigma_E} = {}^*A|_{\sigma_E}$. This desired B simultaneously satisfies hermitian-ness and $B({}^*b) = {}^*(Ab)$ for each b in some (standard) basis of E; such a B exists, internal to a sufficiently saturated model.

By *-transferring diagonalization (corollary 3), there is some unitary $P \in End\ F$ and real $\nu \in F$ such that

$$B = P^{-1}(\nu_{-})P \tag{1}$$

It suffices to recover the standard diagonalization from the hyperfinite case. Let

$$\widetilde{E} = P({}^{\sigma}E)$$

be a standard Hilbert space. Define $\widetilde{st}(x) = y$ when $y \in \widetilde{E}$ and $x \simeq y$. By construction of \widetilde{E} ,

$$\begin{array}{rcl} \widetilde{st}\,P & = & P|_E & : & E & \rightarrow & \widetilde{E} \\ st\left(P^{-1}\right) & = & P^{-1}|_{\widetilde{E}} & : & \widetilde{E} & \rightarrow & E \end{array}$$

hence st $\left(P^{-1}\right)=\left(\widetilde{\operatorname{st}}\,P\right)^{-1}$ and

$$\widetilde{st}(v_{-})x = \widetilde{st}(v^*x) = (\widetilde{st}v)x$$

By construction, st B = A; hence eq. (1) becomes

$$A = \operatorname{st} (P^{-1}(v_{-})P)$$

$$= \operatorname{st} (P^{-1}v_{-}) \widetilde{\operatorname{st}} P$$

$$A = (\widetilde{\operatorname{st}} P)^{-1} (\widetilde{\operatorname{st}} v_{-}) \widetilde{\operatorname{st}} P$$

Continuity of P^{-1} and ν proves the final equation.

