



Functional Analysis

Author: Hui Sun

Date: August 31, 2023

Contents

1	Lecture 1	1
1.1	Lecture 2	3
1.2	Lecture 3	4

Chapter 1 Lecture 1

Here we go.

1.0.1 Course Overview and Logistics

Some administrative things. OH are Monday, Fridays 1:45 to 2:45, Wednesdays 12:45-1:45 in Evans 811.

Textbook: an introduction to functional analysis by Conway. We will be talking about operators on Hilbert spaces, and more generally, Banach spaces, and Frechet spaces (defined by a countable number of seminorms).

Remark Let \mathcal{H} be a Hilbert space, then the dual space \mathcal{H}^* is itself. $\mathcal{H} = \mathcal{H}^*$. Hilbert spaces are the best spaces to work with. They are self-dual, and identified with themselves.

Then in the next section, we will look at groups, motivated by their actions on Banach spaces, connected with Fourier transforms.

1.0.2 Motivation

Let X be a compact Hausdorff space. Let $C(X) = \{f : X \rightarrow \mathbb{R}, f \text{ continuous}\}$ be the algebra of continuous functions on X mapping in to \mathbb{R} or \mathbb{C} . Define the norm as the sup norm $\|\cdot\|_{L^\infty}$.

We will develop the spectral theorem of operators on the Hilbert space, i.e. self-adjoint operators can be diagonalized.

If T is a self-adjoint operator on a Hilbert space, then we take the product of T (polynomials of T), let $C^*(T, I_{\mathcal{H}})$ be the sub-algebra of operators generated by T and I the identity operator, then take the closure, i.e. making it closed in the operator norm.

Remark The $*$ is to remind us, T is self-adjoint and when you take the adjoint and generate with it, it gets back into the same space.

Proposition 1.1

We have the next two algebra isomorphic to each other.

$$C^*(T, I_{\mathcal{H}}) \cong C(X) \quad (1.1)$$

This is what we are aiming for. We can generalize this even further to finitely many self-adjoint operators, in some sense, we are diagonalizing finitely many operators at the same time. If T_1, \dots, T_n is a collection of self-adjoint operators on \mathcal{H} , and such all commute with each other, then we also have

$$C^*(T_1, \dots, T_n, I_{\mathcal{H}}) \cong C(X) \quad (1.2)$$

1.0.3 Groups

Let G be a group, B be a Banach space, for example, groups of automorphisms. Let

$$\text{Aut}(B) = \{T : T \text{ is isometric, onto, invertible on } B\}$$

Definition 1.1

Suppose that α is a group homomorphism, and $\alpha : G \rightarrow \text{Aut}(B)$, is called a representation on B or an action of the group G on B .

Then we can consider the subalgebra $\mathcal{L}(B)$, consisting of the bounded linear operators on B , generated by

$$\{\alpha_x : x \in G\}$$

Remark The identity on G should be mapped into the identity operator on B , hence no need to include it.

Elements of the form $\sum_{z \in \Sigma} \alpha_x, z_x \in \mathbb{C}$, (where Σ is a finite sum.)

Let's introduce, $f \in C_c(G)$ are functions with compact support and in discrete groups, imply they are of finite support.

$$\sum_{x \in G} f(x) \alpha_x = \alpha_f$$

note for except finitely many x , $f(x) = 0$.

Let $f, g \in C_c(G)$, then for

$$\alpha_f \alpha_g = \left(\sum f(x) \alpha_x \right) \left(\sum g(y) \alpha_y \right) = \sum_{x,y} f(x) g(y) \alpha_x \alpha_y = \sum_{x,y} f(x) g(y) \alpha_{xy}$$

The last inequality follows from α being a group homomorphism. And the sums are finite hence are able to exchange the orders. We further have,

$$\alpha_f \alpha_g = \sum_x \sum_y f(x) g(x^{-1}y) \alpha_y = \sum (f * g)(y) \alpha_y$$

where we define $f * g(y) = \sum f(x) g(x^{-1}y)$ as the convolution operator.

We get

$$\alpha_f \alpha_g = \alpha_{f * g}$$

This is how we define convolution on $C_c(G)$ Notice we have, by $\|\alpha_x\| = 1$,

$$\|\alpha_f\| = \left\| \sum f(x) \alpha_x \right\| \leq \sum |f(x)| \|\alpha_x\| = \sum |f(x)| = l^1(f) = \|f\|_{l^1}$$

It is therefore, easy to check

$$\|f * g\|_{l^1} \leq \|f\|_{l^1} \|g\|_{l^1}$$

We get $l^1(G)$ is an algebra with ??

For G commutative, it is easily connected with the Fourier transform.

Consider $l^2(G)$ with the counting measure on the group. For $x \in G$, let $\xi \in l^2(G)$ define $\alpha_x \xi(y) = \xi(x^{-1}y)$, α_x being unitary. $l^1(G)$ acts on operators in $l^2(G)$ via α .

If G is commutative, then we have

$$\overline{\alpha_{l^1(G)}} \cong C(X)$$

where X is some compact space. Note that $C_c(G)$ operators on $l^2(G)$, and $\|\alpha_f\| \leq \|f\|_{l^1}$.

1.1 Lecture 2

Let's do some math.

Let X be a Hausdorff compact space, and let $C(X)$ denote the space of continuous functions defined on X . This is an algebra. You can multiply them, associatively and commutatively. We equip it with a norm $\|\cdot\|_{L^\infty}$. Note X , by assumption, is a normal space, you could have continuous functions mapped to 1 on one subset, 0 to the other subset. Hence there are many elements from $C(X)$.

Definition 1.2 (Normed Algebra)

Let \mathcal{A} be an algebra on \mathbb{R} or \mathbb{C} , is a normed algebra if it has a norm $\|\cdot\|$, as a vector space, such that for $a, b \in \mathcal{A}$, we have

$$\|ab\| \leq \|a\|\|b\|$$

The above is called submultiplicity.

Definition 1.3 (Banach Algebra)

A Banach Algebra is a normed algebra that is complete in the metric space from the norm.

Given $x \in X$, define $\varphi_x : C(X) \rightarrow \mathbb{C}$ the evaluation map such that

$$\varphi_x(f) = f(x)$$

φ_x is an algebra homomorphisms between $C(X) \rightarrow \mathbb{R}$ or $C(X) \rightarrow \mathbb{C}$. This simply implies

$$\varphi_x(f + g) = (f + g)(x) = f(x) + g(x), \varphi_x(fg) = (fg)(x) = f(x)g(x)$$

We now make the note that, $C(X)$ has an identity element, which is the constant function 1, under multiplication. Hence $C(X)$ is a unital algebra. Note that φ_x defined above is a unital homomorphism, meaning that it sends identity to identity.

Note φ_x is also a multiplicative linear functional, also unital.

Proposition 1.2

Every multiplicative linear functional on $C(X)$ is of the form φ_x for some $x \in X$.

Proof Main Claim: given a multiplicative linear functional φ , there exists a point x_0 and if we have some $f \in C(X)$, we have $\varphi(f) = 0$, then we have $f(x_0) = 0$. To prove this claim, we need compactness. Suppose the contrary of the claim. Suppose that for each $x \in X$, there is an $f_x \in C(X)$ such that $f_x(x) \neq 0$, but $\varphi(f_x) = 0$.

Set $g_x = \overline{f_x} f_x$, then we have $g_x(x) > 0$, but $\varphi(g_x) = \varphi(f_x)\varphi(\overline{f_x}) = 0$, then there is an open set O_x such that $x \in O_x$, and $g_x(y) > 0$ for all $y \in O_x$. Now by compactness, there is x_1, \dots, x_n such that $X = \bigcup_{j=1}^n O_{x_j}$, let $g = g_{x_1} + \dots + g_{x_n}$, then we have $g(y) > 0$ for all $y \in X$, and $\varphi(g) = 0$. Note that g is a continuous function, and g is invertible, and also $re(\frac{1}{g}) \in C(X)$, but we also have

$$\varphi\left(g \cdot \frac{1}{g}\right) = 1$$

Hence we've reached a contradiction. Then there exists $x_0 \in X$ such that if $\varphi(f) = 0$, this means $f(x_0) = 0$. For any f , consider $f - \varphi(f) \cdot 1$, apply φ , we have

$$\varphi(f - \varphi(f) \cdot 1) = 0, \text{ this implies there exists } x_0, \text{ such that } (f - \varphi(f)1)(x_0) = 0$$

This implies $f(x_0) = \varphi(f)$ which implies $\varphi(f) = \varphi_{x_0}(f)$.

For any unital commutative algebra \mathcal{A} and let $\widehat{\mathcal{A}}$ be the set of unital homomorphisms of \mathcal{A} into the field.

For $\mathcal{A} = C(X)$, and $\varphi \in \widehat{\mathcal{A}}$.

Definition 1.4

For any unital commutative algebra \mathcal{A} and let $\widehat{\mathcal{A}}$ be the set of unital homomorphisms of \mathcal{A} into the field.

Remark We have $|\varphi(f)| \leq \|\varphi\| \|f\|_{L^\infty}$, since φ is unital, we have $\|\varphi\| = 1$.

This is not always true for normed algebra, Let

$$\mathcal{A} := \text{Poly} \subset C([0, 1])$$

We define $\varphi(p) = p(2)$, p is a polynomial. This is not continuous, nor is the $\|\varphi\| = 1$.

Proposition 1.3

If \mathcal{A} is a unital commutative Banach algebra, and if $\phi \in \widehat{\mathcal{A}}$, then we have $\|\phi\| = 1$.

The word “unital” is key here.

Proposition 1.4

Let \mathcal{A} be a unital Banach algebra (not necessarily commutative), then if $a \in \mathcal{A}$, and $\|a\| < 1$, then we have

$$1_{\mathcal{A}} - a \text{ is invertible in } \mathcal{A}$$

Proof For this, we use completeness. $\frac{1}{1-a} = \sum_{n=0}^{\infty} a^n$, $a^0 = 1_{\mathcal{A}}$. You could look at the partial sums. $S_m = \sum_{n=0}^m a^n$, you want to show that $\{S_m\}$ is a Cauchy sequence, and use completeness of Banach algebras. $\lim_{m \rightarrow \infty} S_m = \frac{1}{1-a}$.

To prove this is a Cauchy sequence:

$$\|S_n - S_m\| = \left\| \sum_{j=m+1}^n a^j \right\| \leq \sum_{j=m+1}^n \|a^j\| \leq \sum_{j=m+1}^n \|a\|^j$$

And the fact that $\|a\| \leq 1$, we have the sum bounded by ϵ , hence $\{S_n\}$ is a Cauchy sequence. Let $b = \sum_{n=0}^{\infty} a^n$, we want to show that $b(1-a) = 1$.

$$b(1-a) = \lim_{n \rightarrow \infty} S_n(1-a) = \lim_{n \rightarrow \infty} \left(\sum_{n=0}^{\infty} a^n \right) (1-a) = \lim_{n \rightarrow \infty} (1 - a^{n+1}) = 0$$

The last inequality follows from $\|a^{n+1}\| \leq \|a\|^{n+1} \rightarrow 0$.

1.2 Lecture 3

We now begin.

Let \mathcal{A} be a unital Banach algebra, and if $a \in \mathcal{A}$ and $\|a\| < 1$, then we have $(1-a)$ has an inverse and if $\mathcal{A} = \mathcal{B}(B)$, where B is some Banach space, then $T \in \mathcal{A}$, and $\|T\| < 1$, then we have

$$(1-T)^{-1} = \sum T^n$$

The above is called the Neumann series.

Now we have the following corollary.

Corollary 1.1

If $a \in \mathcal{A}$ and $\|1-a\| < 1$, then a is invertible.

Proof $a = 1 - (1-a)$.

Proposition 1.5

The set of invertible elements of \mathcal{A} is an open subset of \mathcal{A} .

Proof The open ball about 1 consists of invertible elements. If d is any invertible element, then we define $a \mapsto da$. This map is continuous, i.e. it is the left representation $L_b(a) = ab$ for all $a \in \mathcal{A}$. If d is invertible, then the inverse is also continuous, hence it is a homeomorphism of \mathcal{A} onto itself.

Denote the unit ball about 1 as $B_1(1)$, and let d be some invertible element, under L_d , homeomorphism, $O \mapsto d \cdot O$, this set is open, and consists of invertible elements. We take the union of all these elements, which give us an open set including every invertible elements.

□

Proposition 1.6

Let $C(X)$ be the unital Banach algebra, and for $f \in C(X)$, we have $\alpha \in \text{Range}(f)$ if and only if $(f - \alpha \cdot 1)$ is not invertible.



Proof Let $f \in C(X)$, and if $\alpha \in \text{range of } f$, so $\alpha = f(x_0)$ for some x_0 . then

$$(f - \alpha \cdot 1)(x_0) = 0$$

Hence $(f - \alpha \cdot 1)$ is not invertible. Conversely, if we have $f - \alpha \cdot 1$ is not invertible, then there exists $x_0 \in X$ such that

$$(f - \alpha \cdot 1)(x_0) = 0$$

Hence $f(x_0) = \alpha$, i.e., $\alpha \in \text{range of } f$.

□

Definition 1.5 (spectrum of an element)

For any unital algebra \mathcal{A} over some field \mathbb{F} , for any $a \in \mathcal{A}$, the set

$$\{\lambda \in \mathbb{F} : a - \lambda 1_{\mathcal{A}} \text{ is not invertible} \}$$

is called the spectrum of a , denoted as $\sigma(a)$.



Interpret this in our familiar linear map: λ is called an eigenvalue, i.e. is in the spectrum of T if we have $T - \lambda I$ is not invertible.

Proposition 1.7

Let \mathcal{A} be a unital Banach algebra, and let $a \in \mathcal{A}$, then if $\lambda \in \sigma(a)$, then

$$|\lambda| \leq \|a\|$$



Proof Suppose $|\lambda| > \|a\|$, then $\lambda \neq 0$, then

$$a - \lambda \cdot 1 = -\lambda \left(1 - \frac{a}{\lambda}\right)$$

And by assumption, $\|a/\lambda\| \leq 1$, hence $(1 - a/\lambda)$ is invertible. Hence $a - \lambda \cdot 1$ is invertible (product of two invertible elements), meaning $\lambda \notin \sigma(a)$.

□

Proposition 1.8

Let φ be a multiplicative linear functional on \mathcal{A} , i.e. $\varphi \in \widehat{\mathcal{A}}$, and then $\varphi(a) \in \sigma(a)$, and we have

$$|\varphi(a)| \leq \|a\|, \|\varphi\| = 1$$



Proof $\varphi(a - \varphi(a) \cdot 1) = 0$. Hence $a - \varphi(a)1$ is not invertible.

□

Proposition 1.9

$\sigma(a)$ is a closed subset of \mathbb{R}, \mathbb{C} .



Proof Define the map $\phi : \lambda \mapsto a - \lambda 1$, the map ϕ is continuous (multiplication and subtraction are both continuous). We know the set of invertible elements of \mathcal{A} is open, hence

$$\sigma(a) = \phi^{-1}(\text{noninvertible}) = \phi^{-1}(\mathcal{A} \setminus \text{invertible})$$

Or simply,

$$\sigma(a) = (\phi^{-1}(\text{invertible}))^c$$

Hence the spectrum of an element is closed.

□

Let $\varphi(\widehat{\mathcal{A}})$ then $\|\varphi\| = 1$. So $\widehat{\mathcal{A}}$ is a subset of the unit ball of \mathcal{A}' , which denotes the dual vector space of continuous linear transformations.

On \mathcal{A}' , we can equip the weak-* topology, i.e. the weakest topology, making the map $\psi \mapsto \psi(a)$ continuous.

Proposition 1.10

$\widehat{\mathcal{A}}$ is closed for the weak-* topology.



Proof let $\{\varphi_\lambda\}$ be a net of elements of $\widehat{\mathcal{A}}$, that converges to some $\psi \in \mathcal{A}'$ in the weak-* topology, i.e., for every $a \in \mathcal{A}$, $\varphi_\lambda(a) \rightarrow \psi(a)$ for all $a \in \mathcal{A}$.

Then $\varphi(a, b) = \lim \varphi_\lambda(ab) = \lim \varphi_\lambda(a)\varphi_\lambda(b) = \varphi(a)\varphi(b)$.

$\varphi(1) = \lim(\varphi_\lambda(1)) = \lim 1 = 1$.

Theorem 1.1 (Alaoglu's theorem)

For any normed vector space V , the closed unit ball of V' is compact in the weak-* topology.



As an immediate corollary, we have the following.

Corollary 1.2

$\widehat{\mathcal{A}}$ is compact with respect to the weak-* topology.



Let $\mathcal{A} = C(X)$, and $\widehat{\mathcal{A}}$, we define $x \mapsto \varphi_x$ is a bijection. The weak-* topology in $\widehat{\mathcal{A}}$ makes $\varphi_x \mapsto \varphi_x(f) = f(x)$ continuous. Such $x \mapsto \varphi_x$ is a homeomorphism of X onto $\widehat{\mathcal{A}}$.

For \mathcal{A} unital Banach algebra, commutative, for any $a \in \mathcal{A}$, define

$$\widehat{a} \in C(\widehat{\mathcal{A}}), \widehat{a}(\varphi) = \varphi(a)$$

we have

$$\widehat{ab}(\varphi) = \varphi(ab) = \varphi(a)\varphi(b) = \widehat{a}(\varphi)\widehat{b}(\varphi) = (\widehat{ab})(\varphi)$$

Hence

$$(\widehat{ab}) = \widehat{a}\widehat{b}, \widehat{(a+b)} = \widehat{a} + \widehat{b}, \widehat{1_a} = 1$$

we have $a \mapsto \widehat{a}$ is a unital algebra homeomorphism from \mathcal{A} into $C(\widehat{\mathcal{A}})$.