

Question 1

Prove a linear function $f: V_1 \rightarrow V_2$ is continuous \Leftrightarrow it is continuous at $x_0 = 0 \in V_1$.

(\Rightarrow) Let $f: V_1 \rightarrow V_2$ be continuous at every point $x_0 \in V_1$. Since V_1 is a Hilbert space, $0 \in V_1$, so f is continuous at 0.

(\Leftarrow) We have that $\forall \varepsilon > 0$, $\exists \delta > 0$ such that $\|f(y) - f(0)\| = \|f(y-0)\| = \|f(y)\| = \varepsilon$ whenever $\|y\| < \delta$, $y \in V_1$.

$\exists x \in V_1$, $\varepsilon > 0$. Then $\exists \delta > 0$, $y = x - x_0$ such that $\varepsilon > \|f(y)\| = \|f(x-x_0)\| = \|f(x) - f(x_0)\|$ whenever $\|x-x_0\| = \|y\| < \delta$. \square

Question 2

Suppose H is a Hilbert Space, $\{u_i\}_{i=0}^{\infty}$ is an orthonormal family. Define $P: H \rightarrow H$ by

$$P(w) = \sum_{i=0}^{\infty} \langle w, u_i \rangle u_i$$

which converges by Proposition S.4.b.

1) Prove P and $(I-P)$ are continuous and linear, where $I: H \rightarrow H$ is the identity function.

Let $x, y \in H$, $a, b \in \mathbb{R}$. Then bilinearity gives

$$P(ax+by) = \sum_{i=0}^{\infty} \langle ax+by, u_i \rangle u_i = \sum_{i=0}^{\infty} (a\langle x, u_i \rangle + b\langle y, u_i \rangle) u_i = a \left(\sum_{i=0}^{\infty} \langle x, u_i \rangle u_i \right) + b \left(\sum_{i=0}^{\infty} \langle y, u_i \rangle u_i \right) = aP(x) + bP(y)$$

Now, let $\{x_n\} \subset H$ be a sequence converging to x . By Question 1, P is continuous if

$$\|P(x) - P(x_0)\| = \|P(x) - \sum_{i=0}^{\infty} \langle x, u_i \rangle u_i\| = \|P(x)\| < \varepsilon \quad \forall x \text{ with } \|x - 0\| < \delta. \text{ Choose } \delta = \varepsilon. \text{ Then for all } x$$

with $\|x\| < \delta$, we have that

$$\begin{aligned} \|P(x)\|^2 &= \lim_{n \rightarrow \infty} \left\| \sum_{i=0}^n \langle x, u_i \rangle u_i \right\|^2 \\ &= \lim_{n \rightarrow \infty} \sum_{i=0}^n |\langle x, u_i \rangle|^2 \quad (\text{orthogonality + Pythagorean theorem}) \\ &= \sum_{i=0}^{\infty} |\langle x, u_i \rangle|^2 \\ &\leq \|x\|^2 \quad (\text{Bessel}) \\ &\leq \delta^2 \\ &= \varepsilon^2 \end{aligned}$$

so P is continuous. Note that I is clearly continuous and linear, and since sums of continuous/linear functions are continuous/linear, $I-P$ is continuous and linear.

2) The kernel of P is defined as $K := \{u \in H \mid P(u) = 0\}$. Prove $K, P(H) \subset H$ are closed subspaces.

- We know $P(0) = \sum_{i=0}^{\infty} \langle 0, u_i \rangle u_i = 0$, so $0 \in P(0)$. If $v, w \in \ker(P)$, $P(\lambda v + w) = \lambda P(v) + P(w) = \lambda 0 + 0 = 0$, so $\lambda v + w \in \ker(P)$. By the subspace criterion, K is a subspace of H . Now, let $v_n \in K$, $\lim v_n = w$. Thus $P(v_n) = 0$ $\forall n$. Since P is continuous and linear, $P(w) = P(\lim v_n) = \lim P(v_n) = 0$. So $w \in K$ and K closed.
- Now, since $P(0) = 0$, $0 \in P(H)$. Letting $u, v \in P(H)$, $\exists x, y \in H$ such that $P(x) = u$, $P(y) = v$. Then

$P(x+y) = P(x) + P(y) = u+v$, so $u+v \in P(H)$. Moreover, if $c \in \mathbb{R}$, $P(cx) = cP(x) = cu$, so $cu \in P(H)$.

Then the subspace criterion shows $P(H)$ is a subspace of H . If $\{u_n\}$ is a sequence in $P(H)$ converging to w , then for $\epsilon > 0$, $\exists N \in \mathbb{N}$ such that Bessel + convergence of $x_n \rightarrow x$ give

$$\left\| \sum_{i=0}^{\infty} \langle x_n, u_i \rangle u_i - \sum_{i=0}^{\infty} \langle x, u_i \rangle u_i \right\| \leq \left\| \sum_{i=0}^{\infty} \langle x_n - x, u_i \rangle u_i \right\| \leq \sum_{i=0}^{\infty} \|x_n - x, u_i\|^2 \leq \|x_n - x\|^2 < \epsilon^2$$

Thus $x = \sum_{i=0}^{\infty} \langle x, u_i \rangle u_i$, so $x \in P(H)$, which we can now conclude to be closed.

3) Prove every $w \in H$ can be written uniquely as $w = u+v$ with $u \in K$, $v \in P(H)$.

We can find $u \in K$ such that $w-u \in P(H)$, as $P(w-u) = P(w) - 0 \in P(H)$.

Now, let $v = w-u$. Then $v \in P(H)$ and $w = u+v$. Now, suppose $u_1, u_2 \in K$, $v_1, v_2 \in P(H)$ with $w = u_1 + v_1 = u_2 + v_2$. Then $u_1 - u_2 = v_2 - v_1$. Since K is a subspace, $u_1 - u_2 \in K$, and similarly, $v_2 - v_1 \in P(H)$. Then $u_1 - u_2 = v_2 - v_1 \in K \cap P(H) = \{0\}$, so $u_1 - u_2 = 0 = v_2 - v_1$. \square

Question 3

Show a Hilbert space H is separable $\Leftrightarrow H$ has a complete orthonormal family.

a) If $\{u_n\}$ is a complete countable orthonormal family, show H has a countable dense subset.

Let $\{u_n\}$ be a complete countable orthonormal family, and consider the sets

$$S_k := \bigcup_{i=1}^k q_i u_i : q_i \in \mathbb{Q}, 1 \leq i \leq k \}.$$

Notice each S_k is countable, as we have a countable set of finite sums.

Now, let $S = \bigcup_{k=1}^{\infty} S_k$ be the countable union of countable sets S_k .

Since every $x \in H$ is the limit of some sequence of elements of S , we have from Question 6 that $\overline{S} = H$ and S is dense in H .

b) If H is separable and $S \subset H$ is any orthonormal set, S is countable.

Let H be separable and $S \subset H$ be orthonormal. Since H separable, so is S .

Thus S has a countable dense subset, say $\{x_n\}$. Suppose for contradiction that S is uncountable. If $u_1, u_2 \in S$, $u_1 \neq u_2$, then

$$\|u_1 - u_2\|^2 = \langle u_1 - u_2, u_1 - u_2 \rangle = \langle u_1, u_1 \rangle + \langle u_2, u_2 \rangle - 2 \langle u_1, u_2 \rangle = \|u_1\|^2 + \|u_2\|^2 = 2$$

For all $n \in S$, consider the set of balls of radius $\frac{1}{2}$: $\{B_{\frac{1}{2}}(n)\}$. Since the radii of each ball is $\frac{1}{2} < 1$, each only contains one element of S , and the balls are disjoint.

But $\{x_n\}$ is dense in S , so in each ball there exists at least one element of $\{x_n\}$ in each ball. Thus the mapping $\{x_n\} \rightarrow \{B_{\frac{1}{2}}(n)\}$ is surjective, a contradiction since there must exist an uncountable number of x_n 's. \square

Question 4

In infinite dimensions, closed + bounded $\not\rightarrow$ compact.

- a) Show the closed unit ball in $C^0[0,1]$ is not compact.

Note that the closed unit ball $B(0,1) := \{ f \in C^0[0,1] \mid \sup \|f\| \leq 1 \}$.

Define $f_n : [0,1] \rightarrow \mathbb{R}$ as $f_n(x) = x^n$, so $\sup \|f_n\| = 1$. Then $\{f_n\}$ is a sequence on the ball $B(0,1)$, but

$$\lim_{n \rightarrow \infty} f_n(x) = \begin{cases} 0 & 0 \leq x < 1 \\ 1 & x=1 \end{cases},$$

is discontinuous. Thus f_n doesn't have a convergent subsequence, so $B(0,1)$ is not compact.

- b) Show the closed unit ball in $L^2[0,1]$ is not compact.

Note that the closed unit ball $B(0,1) := \{ f \in L^2[0,1] \mid \|f\|_{L^2} \leq 1 \}$.

Define $f_n : [0,1] \rightarrow \mathbb{R}$ as $f_n(x) = \sin(2\pi nx)$. Then $(\int_0^1 \sin^2(2\pi nx))^{\frac{1}{2}} = \frac{1}{\sqrt{2}}$ $\forall n \in \mathbb{N}$.

$$\begin{aligned} \text{By trig, we have } \sin(2\pi nx) \sin(2\pi mx) &= \frac{1}{2} [\cos(2\pi nx - 2\pi mx) - \cos(2\pi nx + 2\pi mx)] \\ &= \frac{1}{2} [\cos(2\pi x(n-m)) - \cos(2\pi x(n+m))] \\ &= \frac{1}{2} [1 - 1] \\ &= 0 \end{aligned}$$

since $m, n \in \mathbb{Z}$.

$$\begin{aligned} \text{Thus when } m \neq n, \|f_n - f_m\|_{L^2}^2 &= \|\sin(2\pi nx) - \sin(2\pi mx)\|^2 \\ &= \int_0^1 (\sin(2\pi nx) - \sin(2\pi mx))^2 dx \\ &= \int_0^1 \sin^2(2\pi nx) dx - \int_0^1 2 \sin(2\pi nx) \sin(2\pi mx) dx + \int_0^1 \sin^2(2\pi mx) dx \\ &= \frac{1}{2} + 0 + \frac{1}{2} \end{aligned}$$

so $\|f_n - f_m\|_{L^2} = 1$ and thus no subsequence of $\{f_n\}$ converges. So $L^2[0,1]$ is not compact.

□

Question 5

Let $\mathbb{R}^{\mathbb{Z}} = \{ \{x_n\}_{n \in \mathbb{Z}} \}$ be the space of bi-infinite sequences of real numbers. Let $\ell^2 \subset \mathbb{R}^{\mathbb{Z}}$ be the subset of square-integrable sequences. $x = \{x_n\}_{n \in \mathbb{Z}} \in \ell^2 \Leftrightarrow \sum_{n \in \mathbb{Z}} (x_n)^2 < \infty$. Define the inner product on ℓ^2 as follows: given $x = \{x_n\}_{n \in \mathbb{Z}} \in \ell^2$, $y = \{y_n\}_{n \in \mathbb{Z}} \in \ell^2$, $\langle x, y \rangle = \sum_{n \in \mathbb{Z}} x_n y_n$.

a) Show the formula defining $\langle x, y \rangle$ converges (absolutely) and that $\langle \cdot, \cdot \rangle$ defines an inner product on ℓ^2 .

Notice that $\sum |x_n y_n| \leq \sum x_n^2 + \sum y_n^2 < \infty$ so the series defined by $\langle x, y \rangle$ converges.

(Conjugate) Symmetry: Since $x_n, y_n \in \mathbb{R}$, $\langle x, y \rangle = \sum x_n y_n = \sum y_n x_n = \langle y, x \rangle$.

Bilinearity: Let $a, b \in \mathbb{R}$, $z = \{z_n\}_{n \in \mathbb{Z}} \in \ell^2$. Then

$$\langle ax + by, z \rangle = \sum (ax_n + by_n) z_n = \sum a x_n z_n + b y_n z_n = a(\sum x_n z_n) + b(\sum y_n z_n) = a \langle x, z \rangle + b \langle y, z \rangle.$$

Positive definite: If $x \neq 0$, then $\exists N \in \mathbb{Z}$ such that $x_n \neq 0$. So $\langle x, x \rangle = \sum_{n \in \mathbb{Z}} x_n^2 \geq x_N^2 > 0$. \checkmark

b) Show ℓ^2 is a vector space.

Let $x, y \in \ell^2$, $c, d \in \mathbb{R}$.

1. Closure
Notice $\langle x, y \rangle < \infty$. Then $\sum (x_n + y_n)^2 = \sum x_n^2 + 2x_n y_n + y_n^2 = (\sum x_n^2) + 2\langle x, y \rangle + (\sum y_n^2) < \infty$.

Also, $\sum (cx_n)^2 = \sum c^2 x_n^2 = c^2 \sum x_n^2 < \infty$.

2. Assoc. Vector Add
By associativity of \mathbb{R} , $\sum ((x_n + y_n) + z_n)^2 = \sum (x_n + (y_n + z_n))^2$.

3. Comm. Vector Add
Commutativity in \mathbb{R} gives $\sum (x_n + y_n)^2 = \sum (y_n + x_n)^2$

4. Add. Identity
S: Add. inverse $\sum (x_n + 0)^2 = \sum x_n^2$ S: Add. inverse $\{x_n\} + \{-x_n\} = \{x_n - x_n\} = \{0\}$. L: Assoc. Scalar Mult $(cd)x_n = c\{dx_n\}$

5. Distributivity
 $\{c(ad)x_n\} = \{cx_n + dx_n\} = c\{x_n\} + d\{x_n\} \quad c(\{x_n + y_n\}) = \{cx_n + cy_n\} = \{c(x_n + y_n)\} = c\{x_n\} + c\{y_n\}$

6. Mult. Identity

$$1 \cdot \{x_n\} = \{1 \cdot x_n\} = \{x_n\}.$$

c) Show ℓ^2 is complete.

Let $\{u_n\}_{n \in \mathbb{Z}} \in \ell^2$ be Cauchy. For ease of notation, if $\{(u_i)\}_{i \in \mathbb{N}} = ((u_1), (u_2), \dots)$, we write $u_i(k) := u_{i+k}$.

Fix $\varepsilon > 0$. Since $\{u_n\}$ Cauchy, $\exists N \in \mathbb{N}$ such that $\|u_m - u_n\|_2 < \varepsilon \quad \forall |m - n| \geq N$. Thus for all k ,

$|u_{n+k} - u_{m+k}| \leq \|u_{n+k} - u_{m+k}\|_2 < \varepsilon$, and so $\{u_{n+k}\}_{n=1}^{\infty}$ is Cauchy in \mathbb{R} for each k .

Hence $u_{n+k} \rightarrow u(k)$ pointwise $\forall k$. Now, choose $n_0 \in \mathbb{N}$ such that $\|u_n - u_{n_0}\|_2 < \varepsilon \quad \forall |n - n_0| \geq n_0$.

Then for all $N \in \mathbb{N}$, $|n| > n_0$,

$$\sum_{k=0}^{N-n_0} |u_n(k)u_{n_0}(k)| = \lim_{m \rightarrow \infty} \sum_{k=1}^{N-n_0} |u_{n_0}(k)u_{n_0}(k)|^2 \leq \varepsilon^2.$$

Thus $\|u_n - u_{n_0}\|_2 < \varepsilon \quad \forall |n| > n_0$, so $u_n \rightarrow u$ in ℓ^2 .

d) Show ℓ^2 has a complete orthonormal family.

Define $\mathcal{F} = \{e_i\} = \{(1, 0, 0, \dots), (0, 1, 0, \dots), (0, 0, 1, 0, \dots), \dots\}$. Notice if $i, j \in \mathcal{F}$, $\langle e_i, e_j \rangle = \left(\sum_{n \in \mathbb{Z}} \right)_{n \neq i,j} = 0$.

and $\langle e_i, e_i \rangle = \left(\sum_{n \in \mathbb{Z}} \right)_{n=i} = 1$. If $x = \{x_n\}_{n \in \mathbb{Z}} \in \ell^2$, then we can choose $e_n = x_n \quad \forall n$, so $x = \sum c_n e_n$. \square

Question 6

Let H be a Hilbert space, $\{u_n\}_{n=0}^{\infty}$ be an orthonormal family in H .

Show the following are equivalent:

a) $\{u_n\}$ is a complete orthonormal family

b) $\overline{\text{span}\{u_n\}} = H$

c) If $x \in H$, $\langle x, u_n \rangle = 0 \quad \forall n$, then $x = 0$.

We'll show (c) \Leftrightarrow (a) \Leftrightarrow (b)

$\cdot (a) \Rightarrow (b)$. Suppose $\{u_n\}$ is a complete orthonormal family and let $x \in \overline{\text{span}\{u_n\}}$.

If $x \notin \text{span}\{u_n\}$, then $x \in H$, so let's assume that $x \notin \text{span}\{u_n\}$. Then

$$\forall \varepsilon > 0, \exists m = \sum_{i=0}^N c_i u_i \text{ such that } \|x - \sum_{i=0}^N c_i u_i\| < \varepsilon.$$

Notice that $\forall n \geq N, c_i \in \mathbb{R}$,

$$(x - \sum_{i=0}^N \langle x, u_i \rangle u_i) \perp u_i$$

so

$$(x - \sum_{i=0}^N \langle x, u_i \rangle u_i) \perp \left(\sum_{i=0}^N \langle x, u_i \rangle u_i - \underbrace{\sum_{i=0}^N c_i u_i}_m \right)$$

Thus, by the Pythagorean theorem,

$$\begin{aligned} \varepsilon^2 &> \|x - m\|^2 = \|x - \sum_{i=0}^N \langle x, u_i \rangle u_i\|^2 + \left\| \sum_{i=0}^N \langle x, u_i \rangle u_i - m \right\|^2 \\ &\geq \|x - \sum_{i=0}^N \langle x, u_i \rangle u_i\|^2 \end{aligned}$$

$\forall n \geq N$. Thus $x = \sum_{i=0}^{\infty} \langle x, u_i \rangle u_i \in H$ since $\{u_n\}$ is a complete family.

$\cdot (b) \Rightarrow (a)$. Now, suppose $x \in H$. Since $\{u_n\}$ is complete, $\exists c_0, c_1, \dots \in \mathbb{R}$ such that $x = \sum_{i=0}^{\infty} c_i u_i$.

Thus, for $\varepsilon > 0$, $\exists N \in \mathbb{N}$ such that $\|x - \sum_{i=0}^N c_i u_i\| < \varepsilon \quad \forall n \geq N$. Thus $x \in \overline{\text{span}\{u_n\}}$.

$\cdot (b) \Rightarrow (a)$. Suppose $\overline{\text{span}\{u_n\}} = H$, and let $x \in H$.

Then $\forall \varepsilon > 0 \exists N \in \mathbb{N}$ such that $\forall n \geq N, \exists c_0, \dots, c_N \in \mathbb{R}$ such that $\|x - \sum_{i=0}^N c_i u_i\| < \varepsilon$.

Thus $\sum_{i=0}^{\infty} c_i u_i = x$.

$\cdot (a) \Rightarrow (c)$. Let $\{u_n\}$ be a complete orthonormal family. Now, suppose $\langle x, u_n \rangle = 0 \quad \forall n$.

Then by Proposition S.4.b, $x = \sum_{n=0}^{\infty} \langle x, u_n \rangle u_n = 0$.

$\cdot (c) \Rightarrow (a)$. Let $x \in H$ and (c) hold. Suppose now, for contradiction, that $\{u_n\}$ is not a complete

orthonormal family, so $\exists w$ such that $w \neq \sum_{n=0}^{\infty} c_n u_n^{(*)}$ for any $\{c_n\} \in \mathbb{R}$. By question 2(j), we can

write w uniquely as $w = u + v$, where $v \in P(H)$, $u \in \ker(P)$. Note that $u \neq 0$ because of (*).

Then $P(u) = \sum_{n=0}^{\infty} \langle u, u_n \rangle u_n = 0$, and thus $\langle u, u_n \rangle = 0 \quad \forall n$. But $u \neq 0$ which contradicts our assumption (c). So $\{u_n\}$ must be a complete orthonormal family. ■

Question 7

a) Show the operator norm $\|f\| = \sup \{ |f(v)| : \|v\| \leq 1 \}$ defines a norm on the dual space V^* .

• Let $f \in V^*$. Since $|f(v)| \geq 0 \forall v$, $\|f\| = \sup \{ |f(v)| \} \geq 0$. If $f=0$, then $\|f\| = \sup \{ 0(v) : \|v\| \leq 1 \} = 0$, and if $f(x) \neq 0$ for $x \in V$, then \exists basis vector $u_i \in V$ where $x = c_1 u_1 + \dots + c_n u_n + \dots$ such that $|f(u_i)| > 0$. Thus linearity of f gives

$$\|f\| = \sup \{ |f(v)| : \|v\| \leq 1 \} \geq |f\left(\frac{u_i}{\|u_i\|}\right)| = \frac{1}{\|u_i\|} |f(u_i)| > 0.$$

• Let $f, g \in V^*$. Then the triangle inequality on \mathbb{R} gives

$$\begin{aligned} \|f+g\| &= \sup \{ |f(v)+g(v)| : \|v\| \leq 1 \} \\ &\leq \sup \{ |f(v)| + |g(v)| : \|v\| \leq 1 \} \\ &\leq \sup \{ |f(v)| : \|v\| \leq 1 \} + \sup \{ |g(v)| : \|v\| \leq 1 \} \\ &= \|f\| + \|g\|. \end{aligned}$$

• Let $f \in V^*$, $a \in \mathbb{R}$. Then

$$\|af\| = \sup \{ |af(v)| : \|v\| \leq 1 \} = |a| \sup \{ |f(v)| : \|v\| \leq 1 \} = |a| \|f\| \quad \blacksquare$$

b) Suppose $\{f_n\}$ is Cauchy in V^* .

(i) For every $x \in V$, show $f(x) := \lim_{n \rightarrow \infty} f_n(x)$ exists.

Fix $\epsilon > 0$. Since $\{f_n\}$ is Cauchy, $\exists N \in \mathbb{N}$ such that $\forall n, m \geq N$,

$$\sup \{ |f_n(v) - f_m(v)| : \|v\| \leq 1 \} = \|f_n - f_m\| < \epsilon.$$

Thus for all v where $\|v\| \leq 1$, $f_n(v)$ is Cauchy in \mathbb{R} , so $\exists f(v)$ such that $f_n(v) \rightarrow f(v)$.

Now, let $x \in V$.

• Since V is a vector space, there exist orthonormal basis vectors $\{u_1, \dots, u_k\}$ and $c_1, \dots, c_k \in \mathbb{R}$ such that $x = c_1 u_1 + \dots + c_k u_k$. For each u_i , $\exists N_i \in \mathbb{N}$ such that $\forall n, m \geq N_i$, $|f_m(u_i) - f_n(u_i)| < \frac{\epsilon}{\max\{|c_1|, |c_2|, \dots, |c_k|\}}$

Then $\forall n, m \geq \max\{N_i\}$, linearity of f_n gives

$$|f_n(x) - f_m(x)| = |c_1 f_n(u_1) + \dots + c_k f_n(u_k) - c_1 f_m(u_1) - \dots - c_k f_m(u_k)|$$

$$\leq |c_1| |f_n(u_1) - f_m(u_1)| + \dots + |c_k| |f_n(u_k) - f_m(u_k)|$$

$$< \frac{|c_1| \epsilon}{k \max\{|c_1|, |c_2|, \dots, |c_k|\}} + \dots + \frac{|c_k| \epsilon}{k \max\{|c_1|, |c_2|, \dots, |c_k|\}}$$

$$< \epsilon$$

Thus $f_n(x)$ is Cauchy in \mathbb{R} , so $f(x) = \lim_{n \rightarrow \infty} f_n(x)$ exists.

(ii) Show $f: V \rightarrow \mathbb{R}$ is linear.

Let $x, y \in V$, $a \in \mathbb{R}$. Then since each f_n linear and $\lim_{n \rightarrow \infty} f_n(x)$ exists $\forall x \in V$,

$$f(ax+y) = \lim_{n \rightarrow \infty} f_n(ax+y) = \lim_{n \rightarrow \infty} af_n(x) + f_n(y) = a \lim_{n \rightarrow \infty} f_n(x) + \lim_{n \rightarrow \infty} f_n(y) = af(x) + f(y).$$

(iii) Show that $f_n \rightarrow f$ in V^* .

Because each f_n bounded and Cauchy, $\exists M \in \mathbb{N}$ such that $\|f_n\| < M \quad \forall n \in \mathbb{N}$.

Thus $\|f\| = \lim_{n \rightarrow \infty} \|f_n\| \leq M$, so f bounded.

Let $\varepsilon > 0$. Since $\{f_n\}$ Cauchy in V^* , $\exists N \in \mathbb{N}$ such that $\forall m, n \geq N$,

$$\sup \{ |f_m(x) - f_n(x)| : \|x\| \leq 1 \} = \|f_m - f_n\| < \varepsilon.$$

Then for $n \geq N$,

$$\|f - f_n\| = \sup \{ |f(x) - f_n(x)| : \|x\| \leq 1 \} = \lim_{m \rightarrow \infty} \sup \{ |f_m(x) - f_n(x)| : \|x\| \leq 1 \} \leq \varepsilon$$

Finally, f is linear by (ii). So $f_n \rightarrow f$ in V^* . \blacksquare

Question 8

Let \mathcal{H} be a Hilbert space. Given $x \in \mathcal{H}$, let $f_x: \mathcal{H} \rightarrow \mathbb{R}$ be

$$f_x(v) = \langle v, x \rangle$$

Show that the map $x \mapsto f_x$ is an isometry (with norm from (7)) from $\mathcal{H} \rightarrow \mathcal{H}^*$.

First note that by Cauchy-Schwarz, we can see that if $x, y \in \mathcal{H}$, then $|\langle v, x-y \rangle| \leq \|x-y\|$.

Then bilinearity of $\langle \cdot, \cdot \rangle$ gives

$$\begin{aligned}\|f_x - f_y\| &= \sup \{ |f_x(v) - f_y(v)| : \|v\| \leq 1 \} \\ &= \sup \{ |\langle v, x \rangle - \langle v, y \rangle| : \|v\| \leq 1 \} \\ &= \sup \{ |\langle v, x-y \rangle| : \|v\| \leq 1 \} \\ &= \sup \{ |\langle x-y, v \rangle| \\ &= \|x-y\| \quad \blacksquare\end{aligned}$$