Graduate Homework In Mathematics

Functional Analysis 11

王胤雅

201911010205

201911010205@mail.bnu.edu.cn

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ROBEM I \mathcal{X} is complexed Hilbert space, $T \in \mathcal{L}(\mathcal{X})$. If $\exists a_0 > 0$ s.t. $(Tx, x) \geq a_0(x, x)$, we call T is positive definite. Prove: positive definite operator T must exist inversed operator T^{-1} and $||T^{-1}|| \leq \frac{1}{a_0}$.

SOLTION. 1. T is injection:

$$Tx = Ty \iff T(x - y) = 0$$

$$\iff 0 = \langle T(x - y), x - y \rangle \le a_0 \langle x - y, x - y \rangle \ge 0$$
(1)

Thus, ||x - y|| = 0, x = y.

2. T is surjection:

- (a) First of all, we prove $T\mathcal{X}$ is closed: Let $W: \mathcal{X} \to T\mathcal{X}, x \mapsto Tx$, we easily get W is bijection, $T\mathcal{X} \subset \mathcal{X}$ is subspace of \mathcal{X} . So $T\mathcal{X}$ is B^* space, $W^{-1}: T\mathcal{X} \to \mathcal{X}, y \mapsto x$ where Tx = y. So W^{-1} is well-defined and W^{-1} is linear operator. $\|x\| \|W^{-1}x\| = \|TW^{-1}x\| \|W^{-1}x\| \ge \langle TW^{-1}x, W^{-1}x \rangle \ge a_0 \|W^{-1}x\|^2$, so $\|W^{-1}x\| \le \frac{1}{a_0} \|x\|$ and $W^{-1} \in \mathcal{L}(T\mathcal{X}, \mathcal{X})$. By theorem 2.3.13, there exists $\widetilde{W^{-1}}: \overline{T\mathcal{X}} \to \mathcal{X}$, where $\widetilde{W^{-1}}$ is extended of W^{-1} on $\overline{T\mathcal{X}}$ and $\|\widetilde{W^{-1}}\| = \|W^{-1}\|$. If $x \in \overline{T\mathcal{X}} \setminus T\mathcal{X}$, then $\exists \{x_n\}_{n=1}^{\infty} \subset T\mathcal{X}$ such that $\lim_{n\to\infty} x_n = x$. Then, $\lim_{n\to\infty} W^{-1}x_n = \lim_{n\to\infty} \widetilde{W^{-1}}x_n = \widetilde{W^{-1}}x$. So $\lim_{n\to\infty} T(W^{-1}x_n) = \lim_{n\to\infty} x_n = T(\lim_{n\to\infty} W^{-1}x_n) = T(\widetilde{W^{-1}}x) = x$. Thus, $x \in T\mathcal{X}$. Contradiction! Therefore, $T\mathcal{X} = \overline{T\mathcal{X}}$.
- (b) $\forall y \in \mathcal{X}, \exists |y_1, y_2 \in \mathcal{X} \text{ such that } y = y_1 + y_2 \text{ where } y_1 \perp T\mathcal{X}, y_2 \in T\mathcal{X}. \text{ So } 0 = \langle Ty_1, y_1 \rangle \geq a_0 \langle y_1, y_1 \rangle, \text{ i.e. } y_1 = 0. \text{ So } y = y_2 \in T\mathcal{X}.$

Another way to prove $T\mathcal{X}$ is closed: $\forall \{x_n\}_{n=1}^{\infty} \subset T\mathcal{X}$ such that $\lim_{n\to\infty} x_n = x \in \mathcal{X}$. Without loss of generality, $\forall n, \|x_n - x\| \leq \frac{1}{2^{n+1}}$. Let $x_0 = 0$, $y_n = x_{n+1} - x_n \in T\mathcal{X}$, $z_n = Tx_n, \ n \geq 1$, so $\|y_n\| \leq \frac{1}{2^n}$, $\|z_n\| \|y_n\| \geq \langle y_n, z_n \rangle \geq a_0 \langle z_n, z_n \rangle = a_0 \|z_n\|^2$. So $\|z_n\| \leq \frac{\|y_n\|}{a_0}$. Thus $\sum_{n=1}^{\infty} \|z_n\| < \infty$, then $\exists z \in \mathcal{X}$ such that $\sum_{n=1}^{\infty} z_n = z \in \mathcal{X}$. Besides, $Tz = T\sum_{n=1}^{\infty} z_n = \lim_{n\to\infty} \sum_{k=1}^n Tz_k = \lim_{n\to\infty} x_{n+1} = x \in T\mathcal{X}$.

Thus, by inversed operator theorem, we get that T^{-1} exists and $||T^{-1}|| = ||W^{-1}|| \le \frac{1}{a_0}$.

 $\mathbb{R}^{\text{OBEM II Assume }} \{a_k\}_{k=1}^{\infty} \text{ such that } \sup_{k\geq 1} |a_k| < \infty. \ T: l^1 \to l^1, \ x = \{\xi_k\}_{k=1}^{\infty} \in l^1, T(x) = \{a_k\xi_k\}_{k=1}^{\infty}. \text{ Prove: } T^{-1} \in \mathcal{L}(l^1) \iff \inf_{k\geq 1} |a_k| > 0.$

SOLTION. 1. "\(\in=\): Since $a := \inf_{k \ge 1} |a_k| > 0, b := \sup_{k \ge 1} |a_k| < \infty$, then $0 \ne a \le |a_k| \le b, \forall k \in \mathbb{N}^+$. So $x = \{x_n\}_{n=1}^{\infty}, y = \{y_n\}_{n=1}^{\infty} \in l^1$.

- (a) T is injection: $Tx = Ty \iff a_n x_n = a_n y_n, n \in \mathbb{N}_+, \iff x_n = y_n, n \in \mathbb{N}.$
- (b) *T* is surjection: $z = \{z_n\}_{n=1}^{\infty}, z_n = \frac{x_n}{a_n}$, then $\sum_{n=1}^{\infty} |z_n| = \sum_{n=1}^{\infty} |\frac{x_n}{a_n}| \le \frac{\sum_{n=1}^{\infty} |x_n|}{a} < \infty$.
- (c) T is bounded: $||Tx|| = \sum_{k=1}^{\infty} |a_k x_k| \le b \sum_{k=1}^{\infty} |x_k| = b ||x||$.

By inversed operator theorem, we get T^{-1} exists, and $T^{-1} \in \mathcal{L}(X)$.

2. "⇒:"

- (a) If $\exists a_n = 0$, without loss of generality, let $a_1 = 0$, then by Item 1a, we get T is not injection. So T^{-1} doesn't exists.
- (b) If $\forall a_n \neq 0, n \in \mathbb{N}_+$, $\inf_{k \geq 1} |a_k| = 0$, without loss of generality, $\lim_{n \to \infty} a_n = 0$. Consider $\{x_n\}_{n=1}^{\infty}, x_n = (1, \cdots, 1, 0, \cdots), \sum_{k=1}^{\infty} x_n(k) = n$, where $x_n(k)$ is the k- th number of x_n . Obviously, $\{x_n\}_{n=1}^{\infty} \subset l^1$. $(T^{-1}x_n)(k) = \frac{1}{a_k} \mathbb{1}_{1 \leq k \leq n}(k)$. So $||T^{-1}x_n|| = \sum_{k=1}^{n} |\frac{1}{a_k}| \to \infty$, $n \to \infty$. That is $||T^{-1}|| = \infty$, which is contradict with $T^{-1} \in \mathcal{L}(\mathcal{X})$.