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every Hilbert space has an orthonormal basis

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Theorem - Every Hilbert space $H \neq \{0\}$ has an orthonormal basis.

Proof : As could be expected, the proof makes use of Zorn's Lemma. Let \mathcal{O} be the set of all orthonormal sets of H . It is clear that \mathcal{O} is non-empty since the set $\{x\}$ is in \mathcal{O} , where x is an element of H such that $\|x\| = 1$.

The elements of \mathcal{O} can be ordered by inclusion, and each chain \mathcal{C} in \mathcal{O} has an upper bound, given by the union of all elements of \mathcal{C} . Thus, Zorn's Lemma assures the existence of a maximal element B in \mathcal{O} . We claim that B is an orthonormal basis of H .

It is clear that B is an orthonormal set, as it belongs to \mathcal{O} . It remains to see that the linear span of B is dense in H .

Let $\overline{\text{span } B}$ denote the closure of the span of B . Suppose $\overline{\text{span } B} \neq H$. By the orthogonal decomposition theorem we know that

$$H = \overline{\text{span } B} \oplus (\overline{\text{span } B})^\perp$$

Thus, we conclude that $(\overline{\text{span } B})^\perp \neq \{0\}$, i.e. there are elements which are <http://planetmath.org/OrthogonalVectors> orthogonal to $\overline{\text{span } B}$. This contradicts the maximality of B since, by picking an element $y \in (\overline{\text{span } B})^\perp$ with $\|y\| = 1$, $B \cup \{y\}$ would belong to \mathcal{O} and would be greater than B .

Hence, $\overline{\text{span } B} = H$, and this finishes the proof. \square