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## proof of Riesz representation theorem for separable Hilbert spaces

 ${\bf Canonical\ name} \quad {\bf ProofOfRieszRepresentationTheoremForSeparable HilbertSpaces}$ 

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Entry type Proof Classification msc 46C99 Let  $\{\mathbf{e}_0, \mathbf{e}_1, \mathbf{e}_2, \ldots\}$  be an orthonormal basis for the Hilbert space  $\mathcal{H}$ . Define

$$c_i = f(\mathbf{e}_i)$$
 and  $v = \sum_{k=0}^n \bar{c}_i \mathbf{e}_i$ .

The http://planetmath.org/ContinuousLinearMappinglinear map f is continuous if and only if it is bounded, i.e. there exists a constant C such that  $|f(v)| \leq C||v||$ . Then

$$f(v) = \sum_{k=0}^{n} \bar{c}_k f(\mathbf{e}_k) = \sum_{k=0}^{n} |c_k|^2 \le C \sqrt{\sum_{k=0}^{n} |c_k|^2}.$$

Simplifying,  $\sum_{k=0}^{n} |c_k|^2 \leq C^2$ . Hence  $\sum_{k=0}^{\infty} c_k \mathbf{e}_k$  converges to an element u in H.

For every basis element,  $f(\mathbf{e}_i) = c_k = \langle u, \mathbf{e}_i \rangle$ . By linearity, it will also be true that

 $f(v) = \langle u, v \rangle$  if v is a finite superposition of basis vectors.

Any vector in the Hilbert space can be written as the limit of a sequence of finite superpositions of basis vectors hence, by continuity,

$$f(v) = \langle u, v \rangle$$
 for all  $v \in \mathcal{H}$ 

It is easy to see that u is unique. Suppose there existed two vectors  $u_1$  and  $u_2$  such that  $f(v) = \langle u_1, v \rangle = \langle u_2, v \rangle$ . Then  $\langle u_1 - u_2, v \rangle = 0$  for all vectors  $v \in \mathcal{H}$ . But then,  $\langle u_1 - u_2, u_1 - u_2 \rangle = 0$  which is only possible if  $u_1 - u_2 = 0$ , i.e. if  $u_1 = u_2$ .