Linear Methods Exams

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1 Exam 18h

1.1 Problem 1

Determine whether the following statements are true or false. if the statement are true, no further explanation is required. If the statement is false, give a counter example.

1. The Kerner of a bounded linear operator $T:X\mapsto Y$ between normed spaces X and Y is closed.

Answer. True

2. The range of a bounded linear operator $T:X\to Y$ between normed spaces X and Y is closed.

Answer. False. Lets assume that X and Y is closed. Then is this true.

3. The dual space \boldsymbol{X}' of a normed space is a Banach Space.

Answer. True.

4. A closed subspace of a Banach Space is itself a Banish Space.

Answer. True

1.2 Problem 2

Let $(x_k)_{k\in\mathbb{N}}$ be a sequence in a normed space $(X, \|.\|)$.

a) Prove that $(x_k)_{k\in\mathbb{N}}$ is a Cauchy sequence, then $(x_k)_{k\in\mathbb{N}}$ is bounded.

Answer. We need to show that it exist $d(x_m, x_n) < \epsilon$. First let $x_n \mapsto x$, then does is this true $d(x_n, x) < \frac{\epsilon}{2}$ for an $n \geq N$. Using the triangle equality can we determine

$$d(x_n, x_m) = d(x, x_m) + d(x, x_n) < \epsilon$$

This is then true.

b) Let $\|.\|_a$ and $\|.\|_b$ be equivalent norms on X and let $x \in X$. Prove that $(x_k)_{k \in \mathbb{N}}$ converges to x in $(X, \|.\|_a)$ if and only if $(x_k)_{k \in \mathbb{N}}$ converges to x in $(X, \|.\|_b)$.

Answer.

Proof. Let $x_n\mapsto x$ and $x_m\mapsto x$. Then is $\|x_n-x\|_a<\frac{\epsilon}{2}$ for an $n>N_a$. This also holds for x_m such that $\|x_m-x\|_b<\frac{\epsilon}{2}$ for an $m>N_b$. If we let $m,n>\max{(N_a,N_b)}$ then can we conclude that

$$||x_n - x||_a + ||x_m - x||_b < \epsilon.$$

Which proves that if $\|.\|_b$ is converging does this hold for $\|.\|_a$ for all $(x_n)_{n\in\mathbb{N}}$

1.3 Problem 3

Let $(\ell^2, \langle ., . \rangle)$ be the inner product space of complex-valued sequences $x \in (x_k)_{k \in \mathbb{N}}$ equipped with the standard inner product

$$\langle x, y \rangle = \sum_{k=1}^{\infty} x_k \overline{y_k} \quad \text{for} \quad x, y \in \ell^2.$$
 (1)

and let $T: \ell^2 \mapsto \ell^2$ be the multiplication operator given by

$$Tx = \left(i^k x_k / k\right)_{k \in \mathbb{N}}$$

where $i = \sqrt{-1}$.

a) Show that T is a bounded linear operator on ℓ^2 , and determine the operator norm ||T||.

Answer. We want to show that T is Cauchy. Let $(x_n)_{n\in\mathbb{N}}$ be a Cauchy sequence and let $\epsilon > 0$ such that $||x_n - x|| < \frac{\epsilon}{2}$ for a N. By observing that

$$Tx_m \mapsto Tx$$

can we use the argument such that $||Tx_m - Tx|| = ||T(x_m - x)|| < \frac{\epsilon}{2}$ if m > M. Applying the triangle in equality can it be shown that

$$||Tx_m - Tx_n|| \le ||Tx_m - Tx|| + ||Tx_n - Tx|| < \epsilon \quad n, m = \max(N, M)$$

And then shows that T is bounded.

The operator norm of T is

$$||T|| = \sup_{\substack{x_k \in X \\ ||x_k|| = 1}} \frac{||Tx_k||}{||x_k||} = ||\frac{i^k}{k}|| = \frac{1}{k}$$

b) Determine the adjoint operator T^* . State what it means for an operator to be normal, and determine whether or not T is normal.

Answer. The adjoint operator should have this property, $\langle T^*y,y\rangle=\langle y,Tx\rangle.$

c) Show that the range of T is dense in ℓ^2 .

1.4 Problem 4

Let

$$A = \begin{bmatrix} 2 & 2 \\ 2 & 2 \\ -1 & -1 \end{bmatrix}$$

- a) Find a singular value decomposition of A.
- b) Find the pseudoinverse A^+ of A and use it to find the best approximation for a solution of the inconsistent system.

$$2x_1 + 2x_2 = 3$$
$$2x_1 + 2x_2 = 4$$
$$-x_1 - x_2 = -4.$$

1.5 Problem 5

Find $a, b \in \mathbb{C}$ such that

$$\int_{0}^{2\pi} \left| t - a \sin\left(t\right) - b \sin\left(2t\right) \right|^{2} dt$$

Tip: You might find the formula $(\sin(t))^2 = \frac{1-\cos(2t)}{2}$ useful.

1.6 Problem 6

a) Show that if $X \neq \emptyset$ is a complete metric space, and $T: X \to X$ is a mapping such that

$$T^k = T \cdot T \cdot \ldots \cdot T$$

Is a contraction for some natural number k > 1, then T has a unique fixed point.

b) Consider the space of continuous functions a $C\left[0,1\right]$ equippised with the metric induced by the supremenum norm

$$d\left(f,g\right) = \|f-g\|_{\infty} \sup_{0 \leq t \leq 1} \left| f\left(t\right) - g\left(t\right) \right|$$

and let $T:C\left[0,1\right] \rightarrow C\left[0,1\right]$ be given by

$$(Tf)(t) = 1 - \int_0^t f(s) ds, \quad 0 \le t \le 1.$$

Show that T has a unique fixed point, and use iteration to find it starting with $f_0\left(t\right)=1$

Tip: You can use the results from a) even if you did not solve this problem.

2 Appendix

2.1 Sequences in metric spaces and normed spaces

Definition 2.1 (Norm). Criterias for norms

- (i) ||cx|| = c||x||
- (ii) $||xy|| \le ||x|| ||y||$
- (iii) $||x + y|| \le ||x|| + ||y||$
- (iv) ||x|| = 0 only if x = 0

Theorem 2.1 (Inequalities). This inequalities hold

• Holder Inequality

$$\sum_{n=1}^{\infty} |\chi_n \mu_n| \le \left(\sum_{k=1}^{\infty} |\chi_k|^p\right)^{\frac{1}{p}} \cdot \left(\sum_{m=1}^{\infty} |\mu_m|^q\right)^{\frac{1}{p}}$$

• Cauchy Schwarts Inequality

$$\sum_{n=1}^{\infty} |\chi_n \mu_n| = \sqrt{\sum_{k=1}^{\infty} |\chi_k|^2} + \sqrt{\sum_{j=1}^{\infty} |\mu_k|^2}$$

• Minowsky Inequality

$$\left(\sum_{n=1}^{\infty} |\chi_n + \mu_n|^p\right)^{\frac{1}{p}} \le \left(\sum_{k=1}^{\infty} |\chi_k|\right)^{\frac{1}{p}} + \left(\sum_{k=1}^{\infty} |\mu_k|^p\right)^{\frac{1}{p}}$$

Definition 2.2 (Sequence). Let (X,d) be a metric space. A sequence $(x_n)_{n\in\mathbb{N}}$ in X is said to **converge to** $x\in X$ for every $\epsilon>0$ one can find $N=N(\epsilon)\in\mathbb{N}$ such that

$$d(x_n, x) < \epsilon$$
.

whenever $b \geq N$. The element x is called the **limit** of the sequence $(x_n)_{n \in \mathbb{N}}$. In particular, in $(X, \|.\|)$ is a normed space. then $(x_n)_{n \in \mathbb{N}}$ converge to $x \in X$ for every $\epsilon > 0$ one can find N = N $(\epsilon) \in \mathbb{N}$ such that

$$||x - x_n|| < \epsilon$$
.

whenever $n \geq N$..

Definition 2.3. Given a point $x_0 \in X$ and a real number r > 0, we define three types of sets:

- (i) $B(x_0; r) = \{x \in X \mid d(x, x_0) < r\}$ (Open ball)
- (ii) $\hat{B}(x_0; r) = \{x \in X \mid d(x, x_0) \le r\}$ (Closed ball)
- (iii) $S(x_0; r) = \{x \in X \mid d(x, x_0) = r\}$ (Sphere)

Here is x_0 called the center and r the radius. Remark that $S(x_0, r) = \hat{B}(x_0, r) - B(x_0, r)$.

Definition 2.4 (Open and Closed Set). A subset M of a metric space X is said to be open if it contains a ball around each of its points. A subset K of X is said to be closed if its complement (in X) is open, that is, $K^c = X - K$ is open.

Remark. A complement set is defined such that $A^c = U \setminus A$ or more formally $A^c = \{x \in U \mid x \notin A\}$

Lemma 2.1. A convergent sequence in a metric space (X, d) is bounded.

Definition 2.5 (Dense Set). Formally, $S \subset X$ is dense in X if, for any $\epsilon > 0$ and $x \in X$, there is some $s \in S$ such that $||x - s|| < \epsilon$. An equivalent definition is that S is dense in X if, for any $x \in X$, there is a sequence $\{x_n\} \subset S$ such that

$$\lim_{n \to \infty} x_n = x$$

2.2 Linear Operator

Definition 2.6. A linear operator T is an operator such that

- 1. the domain $\mathbb{D}(T)$ of T is a vector space and the range R(T) lies in a vector space over the same field.
- 2. $\forall x, y \in \mathbb{D}(T)$ and scalars α

$$T(x+y) = Tx + Ty$$
 and $T(\alpha x) = \alpha Tx$. (2)

Definition 2.7 (Bounded Linear Operator). An linear operator $T: X \mapsto Y$ is bounded if $\forall x \in X$ and c > 0 such that $||Tx|| = ||T|| ||x|| \le c||x||$

Remark. What is the smallest possible c such that $||Tx|| \le c||x||$ still hold for all non-zero $x \in \mathbb{D}(T)$? (We can leave out x = 0 since Tx = 0 for x = 0) By division,

$$\frac{\|Tx\|}{\|x\|} \le c.$$

and this shows that c must be at least as big as the supremum of the expression on the left taken over the range $\mathbb{D}(T) - \{0\}$. Hense the answer to our question is that the smallest possible c is that supremum. This quantity denoted by ||T||, thus

$$||T|| = \sup_{\substack{x \in \mathbb{D}(T) \\ x \neq 0}} \frac{||Tx||}{||x||}$$

||T|| is called the **norm** of the operator T. If the range $\mathbb{D}(T) = \{0\}$, we define ||T|| = 0. Note that with c = ||T|| is

$$||Tx|| \le ||T|| ||x||$$

which is a quite frequently used formula.

Lemma 2.2. Let T be a bounded linear operator. Then is this true,

(i)
$$.\|T\| = \sup_{\substack{x \in \mathbb{D}(T) \\ x \neq 0}} \frac{\|Tx\|}{\|x\|} = \sup_{\substack{x \in \mathbb{D}(T) \\ x = 1}} \|Tx\|$$

(ii) The norm satisfy general norm aksioms.

Proof. (i) Let ||x|| = a and define $y = \frac{x}{a}$. Using this definition can we see that ||y|| = 1. Hense can we rewrite the definition.

$$\sup_{\substack{x\in\mathbb{D}(T)\\x\neq 0}}\frac{\|Tx\|}{\|x\|}=\sup_{\substack{x\in\mathbb{D}(T)\\x\neq 0}}\frac{\|Tx\|}{a}=\sup_{\substack{x\in\mathbb{D}(T)\\x\neq 0}}\|\frac{Tx}{a}\|=\sup_{\substack{y\in\mathbb{D}(T)\\y=1}}\|Ty\|$$

(ii) We need to prove that it satisfy the criteria ||cT|| = c||T|| and $||T_1 + T_2|| \le ||T_1|| + ||T_2||$.

$$||cT|| = \sup_{\substack{y \in \mathbb{D}(T) \\ ||y|| = 1}} ||Tcy|| = \sup_{\substack{y \in \mathbb{D}(T) \\ ||y|| = 1}} c||Ty||$$
$$= c||T||.$$

$$||T_1 + T_2|| = \sup_{x \in \mathbb{D}(T), ||x|| = 1} || (T_1 x + T_2 x) || \le \sup_{x \in \mathbb{D}(T), ||x|| = 1} ||T_1 x|| + ||T_2 x||$$
$$= ||T_1|| + ||T_2||.$$

Theorem 2.2. Let $T : \mathbb{D} \mapsto Y$ be a linear operator where $\mathbb{D} \subset X$ and X, Y are normed spaces, then

- 1. T is continous if and only if T is bounded.
- 2. If T is continous at a single point, T is continious.

Proof. 1. For T=0 the statement is trivial. Let $T \neq 0$. Then $||T|| \neq 0$. We Assume T To be bounded and consider any $x_0 \in \mathbb{D}(T)$. Let any $\epsilon > 0$. Then, since T is linear, for every $x \in \mathbb{D}(T)$ such that

$$||x - x_0|| < \delta \quad where \quad \delta = \frac{\epsilon}{||T||}$$

we obtain

$$||Tx - Tx_0|| = ||T(x - x_0)|| \le ||T|| ||x - x_0|| < ||T|| \delta = \epsilon$$

. Since $x_{0} \in \mathbb{D}\left(T\right)$ was arbitary, this shows that T is continous.

Conversely, assume that T is continous at an arbitary $x_0 \in \mathbb{D}(T)$ then, given any $\epsilon > 0$, there is a $\delta > 0$ such that

$$||Tx - Tx_0|| \le \epsilon$$
 for all $x \in \mathbb{D}(T)$ satisfying $||x - x_0|| \le \delta$.. (3)

We now take any $y \neq 0$ in $\mathbb{D}(T)$ and set

$$x = x_0 + \frac{\delta}{\|y\|} y$$
. then $x - x_0 = \frac{\delta}{\|y\|} y$.

Hence $||x - x_0|| = \delta$, so that we may use the result in (3) . Since T is linear we have

$$||Tx_0 - Tx|| = ||T(x - x_0)|| = ||T(\frac{\delta}{||y||}y)|| = \frac{\delta}{||y||}||Ty||$$

and this implies

$$\frac{\delta}{\|y\|}\|Ty\| \le \epsilon.$$
 Thus $\|Ty \le \frac{\epsilon}{\delta}\|\|y\|.$

This can be written $||Ty|| \le ||y||$, where $c = \frac{\epsilon}{\delta}$ and shows that T is bounded.

2. Continuity of T at a point implies boundedness of T by the second part of the proof of (a), which in turn implies boundedness of T by (a).

2.3 Banach Spaces

Definition 2.8 (Cauchy Sequence). Let $(x_n)_{n\in\mathbb{N}}$ be a sequence in the metric space (X,d). We say that $(x_n)_{n\in\mathbb{N}}$ is **Cauchy Sequence** if for any $\epsilon > 0$ there exist an $N \in \mathbb{N}$ such that

$$d(x_n, x_m) < \epsilon$$
.

In particular if $(x_n)_{n\in\mathbb{N}}$ is a sequence in the normed space $(X, \|.\|)$, then $(x_n)_{n\in\mathbb{N}}$ is Cauchy if for any $\epsilon>0$ there exist an $N\in\mathbb{N}$ such that

$$||x_n - x_m|| < \epsilon, \quad s.t. \quad n, m \ge N.$$

In an inner product space $(X, \langle .,. \rangle)$, we say that a sequence $(x_n)_{n \in \mathbb{N}}$ is Cauchy if the sequence is Cauchy with respect to the indeuced norn $||x|| := \langle x, x \rangle^{\frac{1}{2}}$.

Lemma 2.3. Any Cauchy sequence in (X, d) is bounded.

Proof. Let $(x_n)_{n\in\mathbb{N}}$ be a Cauchy sequence. Then there exist $N\in\mathbb{N}$ such that for all $m,n\geq N$ we have

$$d(x_m, x_n) < 1.$$

In particular, we have

$$d(x_N, x_m) < 1 \quad \forall \quad m \ge N.$$

Or equivalently $x_m \in B_1(x_N)$ for all $m \geq N$. Now let

$$r = max\{1, d(x_1, x_N), d(x_2, x_N), \dots, d(x_{N-1}, x_N)\}.$$

Then for any $n \in \mathbb{N}$ we have $x_n \in B_{r+1}(x_N)$ so $(x_n)_{n \in \mathbb{N}}$ is bounded.

Remark. A set is **closed** if the set contains all of its boundary points (the closure of the set is equal to the set). There are some other definitions for closed also. A set is **bounded** if the distance between any two points in the set is less then some finite constant. A set in \mathbb{R}^n is bounded if all of the points are contained within a disc of finite radius.

Definition 2.9 (Completeness). A sequence $(x_n)_{n\in\mathbb{N}}$ in a metric space X=(X,d) is said to be Cauchy (or fundemental) if for every $\epsilon>0$ there is an $N=N(\epsilon)$ such that $d(x_m,x_n)<\epsilon$ for every $m,n\geq N$. The space X is said to be complete if every Cauchy sequence in X converges (that is, has a limit which is an element of X).

Remark (Procedure for Completeness proofs). To prove completeness do we choose an arbitary Cauchy sequence $(x_n)_{n\in\mathbb{N}}$ in X and show that it does converge in X. They often have the same pattern.

- 1. Contruct an element x (to be used as an limit).
- 2. Prove that x is in the space considered.
- 3. Prove convergence $x_n \mapsto x$

Theorem 2.3 (Convergent sequences). Every convergent sequences in a metric space is a Cauchy Sequence.

Proof. Let $x_n \mapsto x$ for $x \in X$, then is for an $N = N(\epsilon)$

$$d(x_n, x) < \frac{\epsilon}{2}$$
 for any $n > N$.

To prove that this is Cauchy can we use the triangulation theorem such that

$$d(x_n, x_m) \le d(x, x_n) + d(x, x_m) < \epsilon$$
 such that $m, n \ge N(\epsilon)$

This proves that $(x_n)_{n\in\mathbb{N}}$ is Cauchy.

Definition 2.10 (Banach Space and Hilbert Space). A metric space (X, d) is said to be complete if every Cauchy sequence $(x_n)_{x_n \in \mathbb{N}} \in X$ converges to a limit $x \in X$. A complete normed space $(X, \|.\|)$ is classed a Banach Space. Similarly, a complete inner product space $(X, \langle .,. \rangle)$ is called a Hilbert space.

Theorem 2.4. Let (f_n) be a sequence of continious functions on [a,b] which converges uniformly to a limit function f. Then f is continious on [a,b].

Proof. We want to show that for any fixed $y \in [a,b]$ and $\epsilon > 0$ we can find a $\delta > 0$ such that

$$||x - y|| < \delta \implies ||f(x) - f(y)|| < \epsilon$$

By the uniformly convergence (f_n) to f, there exist an N such that

$$||f_n(x) - f(x)|| < \epsilon$$
 for all $x \in [a, b], n \ge N$.

Moreover, the function f_n is continuous, so there exist a $\delta > 0$ such that

$$||x - y|| < \delta \implies ||f_N(x) - f_N(y)|| < \frac{\epsilon}{3}.$$

It follow that

$$||f(x) - f(y)|| \le ||f(x) - f_N(x)|| - ||f_N(x) - f_N(y)|| + ||f_N(y) - f(y)|| < \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon.$$
whenever $||x - y|| < \delta$

Theorem 2.5. $(C[a,b], \|.\|_{\infty})$ is a Banach Space

Proof. (i) Find a candidate for the limit

Fix $x \in [a, b]$ and note that

$$||f_n(x) - f(x)|| \le ||f_n - f_m||_{\infty} = \max_{a \le x \le b} ||f_n(x) - f_m(x)||.$$

This if (f_n) is a Cauchy sequence in $(C[a,b], \|.\|_{\infty})$, then $(f_n(x))_{n\in\mathbb{N}}$ is a Cauchy Sequence in $(\mathbb{R}, \|.\|)$. Since $(\mathbb{R}, \|.\|)$ is complete, there exist a point $f(x) \in \mathbb{R}$ such that $f_n(x) \mapsto f(x)$. A reasonable candidate for the limit is the function f given by the pointwise limits.

(ii) Show that $f \in C[a,b]$

We observe that the convergence of f_n to f is not only pointwise, but in fact uniform; Since (f_n) is Cauchy, there is for every $\epsilon > 0$ an integer N such that

$$||f_n - f||_{\infty} = \max_{a \le x \le b} ||f_n(x) - f_m(x)|| < \frac{\epsilon}{2}, \quad n, m \ge N$$

In particular, this hold as $m \mapsto \infty$, and we get

$$\max_{a \le x \le b} \|f_n(x) - f(x)\| \le \frac{\epsilon}{2} < \epsilon, \quad n \ge N \quad . \tag{4}$$

Thus, f_n converges uniformly to f on the interval [a,b], and it follows by Theorem 3.13 (linear method lecture notes) that $f \in C[a,b]$.

(iii) Show that $f_n \mapsto f$

Follows from (4)

2.4 Banach Fixed Point

Definition 2.11 (Contraction). Let X = (X, d) be a metric space. A mapping $T: X \mapsto X$ is called a **contraction** on X if there is a positive real number $\alpha < 1$ such that for all $x, y \in X$

$$d(Tx, Ty) < \alpha d(x, y)$$
 , $\alpha < 1$

Geometrically this means that any point x and y have images that are closer together than those points x and y; more precisely, the ratio

$$\frac{d\left(Tx,Ty\right)}{d\left(x,y\right)}$$

does not exceed a constant α which is strictly less than 1.

Theorem 2.6 (Banach Fixed Point Theorem). Consider a metric space X = (X, d), where $X \neq \emptyset$. Suppose that X is complete and let $T : X \mapsto X$ be a contraction on X. Then T has precisely one fixed point.

Proof. We constrict a sequence (x_n) and show that it is Cauchy so that it converges in the complete space X, and then we prove that its limit x is a fixed point on T and T has no further fixed points. This is the idea of the proof.

We choose any $x_0 \in X$ and define the "iterative sequence" (x_n) by

$$x_0, \quad x_1 = Tx_0, \quad x_2 = Tx_1 = T^2x_0 \quad \dots \quad x_n = T^nx_0, \quad \dots$$
 (5)

Clearly, this is the sequence of the image of x_0 under repeated application of T. We show that (x_n) is Cauchy by the contraction definition and (5),

$$d(x_{m+1}, x_m) = d(Tx_m, Tx_{m-1})$$
(6)

$$\leq \alpha d\left(x_m, x_{m-1}\right) \tag{7}$$

$$= \alpha d \left(T x_{m-1} . T x_{m-2} \right) \tag{8}$$

$$\leq \alpha^2 d\left(x_{m-1}, x_{m-2}\right) \tag{9}$$

$$\dots = \alpha^m d(x_1, x_0) \tag{10}$$

(11)

Hense by the triangle inequality and the formula for the sum of a geometric progression we obtain for $n \geq m$.

$$(x_{m}, x_{n}) \leq d(x_{m}, x_{m+1}) d(x_{m+1}, x_{m+2}) + \dots + d(x_{n-1}, x_{n})$$

$$\leq (\alpha^{m} + \alpha^{m+1} + \dots + \alpha^{n-1}) d(x_{0}, x_{1})$$

$$= \alpha^{m} \frac{1 - \alpha^{n-m}}{1 - \alpha} d(x_{0}, x_{1})$$

.

Since $0 < \alpha < 1$, in the numerator we have $1 - \alpha^{n-m} < 1$. Consequently

$$d(x_m, x_n) \le \frac{\alpha^m}{1 - \alpha} d(x_0, x_1), \quad n > m..$$
(12)

On the right is $0 < \alpha < 1$ and $d(x_0, x_1)$ is fixed, so that we can make the right-hand side as small as we please by taking m sufficiently large (and n > m). This proves that (x_m) is Cauchy. Since X is complete, (x_m) converges, say, $x_m \mapsto x$. We show hat this limit x is a fixed point of the mapping T.

From the triangle inequality and the contraction theorem we have

$$d(x,Tx) = d(x,x_m) + d(x_m,Tx)$$
(13)

$$\leq d\left(x, x_{m}\right) + \alpha d\left(x_{m-1}, x\right). \tag{14}$$

and can make the sum in the second line smaller than any preassigned $\epsilon > 0$ because $x_m \mapsto x$. We conclude that $d\left(x,Tx\right) = 0$, so that x = Tx. This shows that x is a fixed point of T.

x is the only fixed point of T because from Tx=x and $T\hat{x}=\hat{x}$ we obtain by

$$d(\hat{x}, x) = d(T\hat{x}, Tx) \le \alpha d(\hat{x}, x)$$

Which implies $d(\hat{x}, x,) = 0$ since $\alpha < 1$. Hense $x = \hat{x}$ and the theorem is proved.

2.5 Hilber Spaces

Definition 2.12 (Separable). A metric space is said to be **separable** if it contains a countable dense set

$$X$$
 separable $\leftrightarrow (x_n)_{n \in \mathbb{N}} \mathbb{C}$ such that $\overline{(x_n)_{n \in \mathbb{N}}} = X$.

Definition 2.13 (Inner product space, Hilbert space). An inner product space (or pre-Hilbert space) is a vector space X with an inner product defined on X. A Hilbert space is a complete inner product space. Here, an inner product on X is a mapping from $X \times X$ into the scalar field K of X; that is, with every pair of vectors X and Y there is assiciated a scalar which is written

$$\langle x, y \rangle$$

and is called the inner product of x and y such that for all vectors x, y, z and scalars α we have

$$IP1$$
) $\langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle$

$$IP2$$
) $\langle \alpha x, y \rangle = \alpha \langle x, y \rangle$

$$IP3) \langle x, y \rangle = \overline{\langle y, x \rangle}$$

$$IP4$$
) $\langle x, x \rangle \geq 0$ and $\langle x, x \rangle = 0 \implies x = 0$

Definition 2.14 (Hilbert-adjoint operator). Let $T: H_1 \mapsto H_2$ be a bounded linear operator, where H_1 and H_2 then the Hilbert adjoint operator T^* of T is the operator

$$T^*: H_2 \mapsto H_1$$
.

Such that for all $x \in H_1$ and $y \in H_2$

$$\langle Tx, y \rangle = \langle x, T^*y \rangle. \tag{15}$$

Theorem 2.7 (Properties of Hilber adjoint operators). Let H_1 and H_2 be hilbert spaces, $S: H_1 \mapsto H_2$ and $T: H_1 \mapsto H_2$ bounded linear operators

and α any scalar. Then we have

$$\langle T^*y, x \rangle = \langle y, Tx \rangle \tag{16}$$

$$(S+T)^* = S^* + T^* \tag{17}$$

$$\left(\alpha T\right)^* = \hat{\alpha}T^* \tag{18}$$

$$(T^*)^* = T^* (19)$$

$$||TT^*|| = ||T^*T|| = ||T||^2$$
(20)

$$T^*T = 0 \implies T = 0 \tag{21}$$

$$(ST)^* = T^*S^*. (22)$$

Definition 2.15 (Self, Adjoint, unitary and normal operators). A bounded linear operator $T: H \mapsto H$ on a Hilbert space H is said to be

Self adjoint or Hermition $T^* = T$,

Unitary if T is bijective and $T^* = T^{-1}$.

Normal if $TT^* = T^*T$.

2.6 Series and Normes

Definition 2.16 (Hamel Basis). We call a linearly independent set S of a vector space X a **Hamel basis** if S spans X, i.e. if any $x \in X$ has a unique and finite representation.

$$x = a_1 x_1 + \ldots + a_n x_n, \quad x_j \in S, a_j \in \mathbb{F}$$

Theorem 2.8 (Finite-dimensional norm equivalence). On a finite-dimensional vector space X, all norms are equivalent. For instance, all norms are quivalent on \mathbb{R}^n

2.7 Common

Definition 2.17 (Range). A range of a function $f: X \mapsto Y$, is denoted by range (f) or f(X), is the set of all $y \in Y$ that are the image of some $x \in X$. More compact can this be written.

 $range\left(f\right)=\left\{ y\in Y\mid there\ exist\ x\in X\ such\ that\ f\left(x\right)=y\right\}$

Definition 2.18. Let $f: X \mapsto Y$ be a function.

- 1. We call f injective or one-to-one if $f(x_1) = f(x_2)$ implies $x_1 = x_2$, i.e, no two elements of the domain have the same image. Equivalently, if $x \neq x_2$ then $f(x_1) \neq f(x_2)$.
- 2. We call f surjective or onto if range (f)=Y, i.e each $y\in Y$ is the image of at least one $x\in X$.
- 3. We call f bijective if f is both injective and surjective.

Definition 2.19 (Testing). I am a big test

Definition 2.20 (Closed Set). Let X be a subset of a set Y. If X is closed is this true.

- (i) The compliment X^c is an open set.
- (ii) X is it own set closure.
- (iii) Sequences/nets/filters in X that converge do so in X.
- (iv) Every point outside X has a neighbourhood disjoint from X