

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 is true, no further explanation is required. If the statement is false, give a counter example.

1. The Kernel 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 $T : X \rightarrow Y$ between normed spaces X and Y is closed.

Answer. False. Let's assume that X and Y is closed. Then is this true.

3. The dual space X' of a normed space is a Banach Space.

Answer. True.

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

Answer. True

1.2 Problem 2

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

- 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 exists $d(x_m, x_n) < \epsilon$. 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 inequality we can determine

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

This is then true.

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

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 $\|\cdot\|_b$ is converging does this hold for $\|\cdot\|_a$ for all $(x_n)_{n \in \mathbb{N}}$ □

1.3 Problem 3

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

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

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

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

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

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

And then shows that T is bounded.

The operator norm of T is

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

- 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.

$$\begin{aligned} 2x_1 + 2x_2 &= 3 \\ 2x_1 + 2x_2 &= 4 \\ -x_1 - x_2 &= -4. \end{aligned}$$

1.5 Problem 5

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

$$\int_0^{2\pi} |t - a \sin(t) - b \sin(2t)|^2 dt$$

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 $T : X \rightarrow X$ is a mapping such that

$$T^k = T \cdot T \cdot \dots \cdot T$$

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

- b) Consider the space of continuous functions $C[0, 1]$ equipped with the metric induced by the supremum norm

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

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

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

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

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). *Criteria for norms*

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

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 $n \geq N$. The element x is called the **limit** of the sequence $(x_n)_{n \in \mathbb{N}}$. In particular, in $(X, \|\cdot\|)$ 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) $\hat{B}(x_0; r) = \{x \in X \mid d(x, x_0) \leq r\}$ (**Closed ball**)
- (iii) $S(x_0; r) = \{x \in X \mid d(x, x_0) = r\}$ (**Sphere**)

Here x_0 is 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

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

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

$$T(x + y) = Tx + Ty \quad \text{and} \quad T(\alpha x) = \alpha Tx. \quad (2)$$

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 $\|Tx\| = \|T\|\|x\| \leq c\|x\|$

Remark. What is the smallest possible c such that $\|Tx\| \leq c\|x\|$ 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,

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

and this shows that c must be at least as big as the supremum of the expression on the left taken over the range $\mathbb{D}(T) - \{0\}$. Hence 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

$$\|Tx\| \leq \|T\|\|x\|$$

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 $\|y\| = 1$. Hence can we rewrite the definition.

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

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

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

$$\begin{aligned} \|T_1 + T_2\| &= \sup_{x \in \mathbb{D}(T), \|x\|=1} \|(T_1x + T_2x)\| \leq \sup_{x \in \mathbb{D}(T), \|x\|=1} \|T_1x\| + \|T_2x\| \\ &= \|T_1\| + \|T_2\|. \end{aligned}$$

□

Theorem 2.1. 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 continuous if and only if T is bounded.
2. If T is continuous at a single point, T is continuous.

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

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

we obtain

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

. Since $x_0 \in \mathbb{D}(T)$ was arbitrary, this shows that T is continuous.

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

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

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

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

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

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

and this implies

$$\frac{\delta}{\|y\|}\|Ty\| \leq \epsilon. \quad \text{Thus} \quad \|Ty\| \leq \frac{\epsilon}{\delta}\|y\|.$$

This can be written $\|Ty\| \leq \|y\|$, 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 $(X, \|\cdot\|)$, then $(x_n)_{n \in \mathbb{N}}$ is Cauchy if for any $\epsilon > 0$ there exist an $N \in \mathbb{N}$ such that

$$\|x_n - x_m\| < \epsilon, \quad \text{s.t.} \quad n, m \geq N.$$

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

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

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

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 fundamental) 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 arbitrary 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. Construct an element x (to be used as a limit).
2. Prove that x is in the space considered.
3. Prove convergence $x_n \mapsto x$

Theorem 2.2 (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 $N = N(\epsilon)$

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

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

$$d(x_n, x_m) \leq d(x, x_n) + d(x, x_m) < \epsilon \quad \text{such that } m, n \geq N(\epsilon)$$

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 $(x_n)_{n \in \mathbb{N}} \in X$ converges to a limit $x \in X$. A complete normed space $(X, \|\cdot\|)$ is called a Banach Space. Similarly, a complete inner product space $(X, \langle \cdot, \cdot \rangle)$ is called a Hilbert space.

Theorem 2.3. Let (f_n) be a sequence of continuous functions on $[a, b]$ which converges uniformly to a limit function f . Then f is continuous 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 uniform convergence (f_n) to f , there exist an N such that

$$\|f_n(x) - f(x)\| < \epsilon \quad \text{for all } x \in [a, b], n \geq N.$$

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 follows that

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

whenever $\|x - y\| < \delta$

□

Theorem 2.4. $(C[a, b], \|\cdot\|_\infty)$ is a Banach Space

Proof. (i) **Find a candidate for the limit**

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

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

This if (f_n) is a Cauchy sequence in $(C[a, b], \|\cdot\|_\infty)$, then $(f_n(x))_{n \in \mathbb{N}}$ is a Cauchy Sequence in $(\mathbb{R}, \|\cdot\|)$. Since $(\mathbb{R}, \|\cdot\|)$ 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

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

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

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

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 $x, y \in X$*

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

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

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

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

Theorem 2.5 (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 construct 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

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

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) ,

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

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

$$= \alpha d(Tx_{m-1}, Tx_{m-2}) \quad (8)$$

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

$$\dots = \alpha^m d(x_1, x_0) \quad (10)$$

$$\dots \quad (11)$$

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

$$\begin{aligned} d(x_m, x_n) &\leq d(x_m, x_{m+1}) + d(x_{m+1}, x_{m+2}) + \dots + d(x_{n-1}, x_n) \\ &\leq (\alpha^m + \alpha^{m+1} + \dots + \alpha^{n-1}) d(x_0, x_1) \\ &= \alpha^m \frac{1 - \alpha^{n-m}}{1 - \alpha} d(x_0, x_1) \end{aligned}$$

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

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

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_n) is Cauchy. Since X is complete, (x_n) converges, say, $x_n \mapsto x$. We show that this limit x is a fixed point of the mapping T .

From the triangle inequality and the contraction theorem we have

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

$$\leq d(x, x_m) + \alpha d(x_{m-1}, x). \quad (14)$$

and can make the sum in the second line smaller than any preassigned $\epsilon > 0$ because $x_m \mapsto x$. We conclude that $d(x, Tx) = 0$, 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

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

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

2.5 Hilber Spaces

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

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

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 associated 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

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

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

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

$$IP4) \langle x, x \rangle \geq 0 \quad \text{and} \quad \langle x, x \rangle = 0 \quad \implies \quad x = 0$$

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 2.6 (Properties of Hilbert 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

$$\langle T^*y, x \rangle = \langle y, Tx \rangle \quad (16)$$

$$(S + T)^* = S^* + T^* \quad (17)$$

$$(\alpha T)^* = \bar{\alpha} T^* \quad (18)$$

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

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

$$T^*T = 0 \implies T = 0 \quad (21)$$

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

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 Hermitian $T^* = T$,

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.

$$x = a_1x_1 + \dots + a_nx_n, \quad x_j \in S, a_j \in \mathbb{F}$$

Theorem 2.7 (Finite-dimensional norm equivalence). On a finite-dimensional vector space X , all norms are equivalent. For instance, all norms are equivalent on \mathbb{R}^n

2.7 Common

Definition 2.17 (Range). A range of a function $f : X \mapsto Y$, is denoted by $\text{range}(f)$ 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.

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

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 $\text{range}(f) = Y$, 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 complement X^c is an open set.
- (ii) X is its 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