

FDA Homework 2

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1 Chapter 10

1.1 Problem 2

Show that in any inner product space, the function $y \rightarrow \langle x, y \rangle$ is continuous where x is arbitrary element of that inner product space.

Let \mathcal{H} be an inner product space, $\{f_n\}$ be a sequence in \mathcal{H} such that converges to $f \in \mathcal{H}$ in norm sense. For $x \in \mathcal{H}$, consider below relation.

$$|\langle x, f_n \rangle - \langle x, f \rangle|^2 = |\langle x, f_n - f \rangle|^2 \leq \|x\|^2 \|f_n - f\|^2$$

Last inequality come from Cauchy-Schwartz inequality. Then when $n \rightarrow \infty$, by our setting $\|f_n - f\| \rightarrow 0$, so

$$\lim_{n \rightarrow \infty} |\langle x, f_n \rangle - \langle x, f \rangle|^2 \leq 0$$

Then

$$\lim_{n \rightarrow \infty} \langle x, f_n \rangle - \langle x, f \rangle = 0$$

Thus, $\lim_{n \rightarrow \infty} \langle x, f_n \rangle = \langle x, f \rangle$ and the inner product operator is preserve the limit. It is equivalent statement that inner product operator is continuous.

1.2 Problem 6

Suppose $\{e_j, j \geq 1\}$ is a complete orthonormal sequence in a Hilbert space. Show that if $\{f_j, j \geq 1\}$ is an orthonormal sequence satisfying

$$\sum_{j=1}^{\infty} \|e_j - f_j\|^2 < 1$$

then $\{f_j, j \geq 1\}$ is also complete.

1.3 Problem 10

Suppose $\{e_j, j \geq 1\}$ and $\{f_i, i \geq 1\}$ are orthonormal bases in \mathcal{H} . Show that for any Hilbert-Schmidt operators Ψ, Φ

$$\sum_{i=1}^{\infty} \langle \Psi(f_i), \Phi(f_i) \rangle = \sum_{j=1}^{\infty} \langle \Psi(e_j), \Phi(e_j) \rangle$$

Firstly note that $f_i = \sum_{j=1}^{\infty} \langle f_i, e_j \rangle e_j$, and since Φ are Hilbert-Schmidt, there are adjoint operator Φ^* . Using these facts,

$$\sum_{i=1}^{\infty} \langle \Psi(f_i), \Phi(f_i) \rangle = \sum_{i=1}^{\infty} \langle \Phi^* \Psi(f_i), f_i \rangle = \sum_{i=1}^{\infty} \langle \Phi^* \Psi \sum_{j=1}^{\infty} \langle f_i, e_j \rangle e_j, \sum_{k=1}^{\infty} \langle f_i, e_k \rangle e_k \rangle$$

then

$$= \sum_{i=1} \sum_{j=1} \sum_{k=1} \langle f_i, e_j \rangle \langle f_i, e_k \rangle \langle \Phi^* \Psi(e_j), e_k \rangle = \sum_{i=1} \sum_{j=1} \sum_{k=1} \langle f_i, e_j \rangle \langle e_k, f_i \rangle \langle \Phi^* \Psi(e_j), e_k \rangle$$

then when $j \neq k$, the term becomes 0.(why?) so, only $j = k$ cases remain, so we rewrite above equation as

$$= \sum_{i=1} \sum_{j=1} \langle f_i, e_j \rangle \langle e_j, f_i \rangle \langle \Phi^* \Psi(e_j), e_j \rangle$$

Since the operators are Hilbert-Schmidt, the value of absolute summation is bounded, and we can interchange the summation order. then

$$\begin{aligned} &= \sum_{j=1} \sum_{i=1} \langle f_i, e_j \rangle \langle e_j, f_i \rangle \langle \Phi^* \Psi(e_j), e_j \rangle = \sum_{j=1} \sum_{i=1} |\langle f_i, e_j \rangle|^2 \langle \Phi^* \Psi(e_j), e_j \rangle \\ &= \sum_{j=1} \langle \Phi^* \Psi(e_j), e_j \rangle = \sum_{j=1} \langle \Phi^* \Psi(e_j), e_j \rangle \end{aligned}$$

$\sum_{i=1} |\langle f_i, e_j \rangle|^2 = 1$ since it coincide the definition of norm square, and each element is in orthornormal set.

$$= \sum_{j=1} \langle \Psi(e_j), \Phi(e_j) \rangle$$

1.4 Problem 12

Show that if L is bounded then L^* is also bounded, and

$$\|L^*\|_{\mathcal{L}} = \|L\|_{\mathcal{L}}, \quad \|L^* L\|_{\mathcal{L}} = \|L\|_{\mathcal{L}}^2$$