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260A - Homework 2

Problem 1. Let $(e_n)_{n=1}^{\infty}$ be an orthonormal basis in the Hilbert space H. Let $T: H \to H$ be a linear continuous map such that

$$\sum_{n=1}^{\infty} ||Te_n||^2$$

converges. Show that there is a sequence $(T_n)_{n=1}^{\infty}$ of linear continuous maps $H \to H$ such that $T_n(H)$ has a finite dimension and $||T_n - T|| \to 0$ as $n \to \infty$.

Proof. Consider the projection T_m defined by

$$T_m(x) = \langle x, e_1 \rangle T e_1 + \dots + \langle x, e_m \rangle T e_m.$$

This function is continuous by an argument similar to the one used on Homework 1, where we showed that every finite dimensional subspace of a normed vector space admits a continuous projection (first we define projections onto the individual components on the space spanned by e_1, \ldots, e_m and then extend these through Hahn-Banach).

The image of H under T_m has dimension at most m as the e_j 's are linearly independent. Furthermore, we have by Cauchy-Schwarz

$$|T_n x - Tx|^2 = \left| \sum_{j=n+1}^{\infty} \langle x, e_j \rangle Te_j \right|^2$$

$$\leq ||x||^2 \cdot \sum_{j=n+1}^{\infty} ||Te_j||^2.$$

Since the sum $\sum_{j=1}^{\infty} ||Te_j||^2$ converges, the tail (the last line in the above inequality) must go to zero as $n \to \infty$. We then have that $||T_n - T|| \to 0$ as desired.

Problem 3. Let H be a separable infinite dimensional Hilbert space, and suppose that e_1, e_2, \ldots is an orthonormal system in H. Let f_1, \ldots be another orthonormal system which is complete.

- (i) Prove that if $\sum_{n=1}^{\infty} \|e_n f_n\|^2 < 1$ then $\{e_n\}$ is also a complete orthonormal system.
- (ii) Suppose only that $\sum_{n=1}^{\infty} \|e_n f_n\|^2 < \infty$. Prove that it is still true that $\{e_n\}$ is a complete orthonormal system.

Proof. (i) In order to show that the e_j 's form a complete system, we'll show that if $\langle x, e_j \rangle = 0$ for all j then x = 0.