231.4

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Problem. Suppose $T \in \mathcal{L}(V, W)$. Prove that T^*T is a positive operator on V and TT^* is a positive operator on W.

We will show the claim is true for T^*T . The proof For TT^* is similar.

Claim. T^*T is self-adjoint.

Proof.

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

= T^*T ,

as desired.

Claim. For all $v \in V$, $\langle T^*Tv, v \rangle \geq 0$.

Proof. Let w = Tv. Then,

$$\begin{split} \langle T^*Tv,v\rangle &= \langle v,(T^*T)^*v\rangle \\ &= \langle v,T^*Tv\rangle & (T^*T \text{ is self-adjoint}) \\ &= \langle v,T^*w\rangle \\ &= \langle Tv,w\rangle \\ &= \langle w,w\rangle \\ &\geq 0, & (\text{definition of inner product}) \end{split}$$

as desired.

Note. You can view the source code for this solution here.