

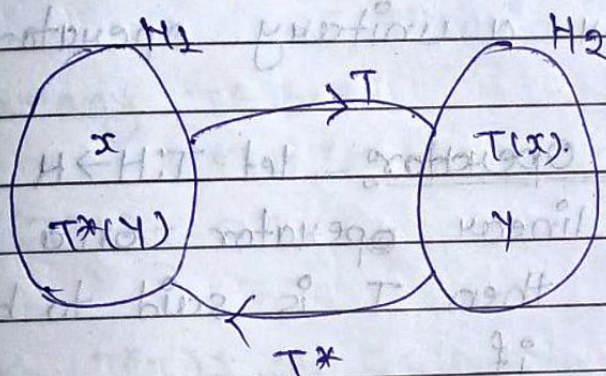
UNIT-V

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* Hilbert adjoint operator :- let $T: H_1 \rightarrow H_2$ be a bounded linear operator where H_1 and H_2 are Hilbert space then the Hilbert adjoint operator of T is a operator $T^*: H_2 \rightarrow H_1$ s.t. $\forall x \in H_1, y \in H_2$

$$\langle Tx, y \rangle = \langle x, T^*y \rangle$$



* Self Adjoint operator :- let $T: H \rightarrow H$ be a bounded linear operator of a Hilbert space H then the self adjoint operator is denoted by T^* and define as

$$T^* = T$$

Thus the hilbert adjoint operator T^* of T define as

$$\langle Tx, x \rangle = \langle x, T^*x \rangle$$

because

$$\langle Tx, x \rangle = \langle x, Tx \rangle$$

* Unitary Operator :- A bounded linear operator $T: H \rightarrow H$ on Hilbert space H is said to be unitary operator if $T^* = T^{-1}$

and T is bijective. Hence

$$T^* = T^{-1}$$

$$\Rightarrow TT^* = TT^{-1} = I$$

$$\text{and } T^*T = T^{-1}T = I$$

$$\text{i.e. } T^* = T^{-1}$$

$$\Rightarrow TT^* = I = T^*T$$

Thus for a unitary operator T .

* Normal Operator:- let $T: H \rightarrow H$ be a bounded linear operator on a Hilbert space H then T is said to be normal operator if

$$T^*T = TT^*$$

* Positive Operator:- let $T: H \rightarrow H$ be a bounded linear operator on a Hilbert space H , then T is said to be positive operator if

$$\langle Tx, x \rangle \geq 0$$

$$x \in H$$

* Theorem:- for any $T \in B(X)$ then T^*T is a positive operator.

Proof:- let $T = aI$

Then $T^*T = a^2I$

$$Tx = aIx$$

$$\text{So, } \langle Tx, x \rangle = \langle aIx, x \rangle$$

$$= a \langle x, x \rangle$$

$$= a \|x\|^2$$

$$T = aI$$

$$T^* = \overline{a}I$$

$$= \langle (T^*T)x, x \rangle = \langle a\overline{a}x, x \rangle$$

$$= \langle |a|^2 x, x \rangle = |a|^2 \langle x, x \rangle$$

$$= |a|^2 \|x\|^2$$

for any $T \in B(X)$

$$T^*T = I$$

$$\therefore (T^*T)x = Ix$$

$$= x$$

$$\therefore \langle (T^*T)x, x \rangle = \langle x, x \rangle$$

$$= \|x\|^2 \geq 0$$

$$\langle (T^*T)x, x \rangle \geq 0$$

and $\langle (T^*T)x, x \rangle = \langle T^*(Tx), x \rangle$

$$= \langle Tx, Tx \rangle$$

$$= \|Tx\|^2$$

$$\therefore \langle (T^*T)x, x \rangle \geq 0$$

$$\therefore T^*T \text{ is a positive operator.}$$

Theorem:- $T \in B(X)$ is self adjoint if and only if $\langle Tx, x \rangle$ is a real no. for every $x \in X$ or in particular every positive operator is self adjoint.

Proof:- let T be self adjoint and let $x \in X$ then,

$$\begin{aligned}\langle Tx, x \rangle &= \langle x, T^*x \rangle \\ &= \langle x, Tx \rangle \\ &= \overline{\langle Tx, x \rangle}\end{aligned}$$

Hence $\langle Tx, x \rangle$ is a real number.

Conversely: suppose that $\langle Tx, x \rangle$ is a real number then we have to show that T is self adjoint we have,

$$\begin{aligned}4\langle Tx, y \rangle &= \langle T(x+y), x+y \rangle - \langle T(x-y), x-y \rangle + \\ &\quad i\langle T(x+iy), x+iy \rangle - i\langle T(x-iy), x-iy \rangle\end{aligned}$$

Taking conjugate and interchanging x and y we get,

$$\begin{aligned}4\langle x, Ty \rangle &= \langle T(x+y), x+y \rangle - \langle T(x-y), x-y \rangle - \\ &\quad i\langle T(x+iy), y+ix \rangle + i\langle T(x-iy), y-ix \rangle\end{aligned}$$

Comparing the right side of the above two eqn we see that

$$\begin{aligned}\langle Tx, y \rangle &= \langle x, Ty \rangle = \langle T^*x, y \rangle \\ \Rightarrow \langle Tx, y \rangle &= \langle T^*x, y \rangle \\ \Rightarrow \langle Tx, y \rangle - \langle T^*x, y \rangle &= 0 \\ \Rightarrow \langle Tx - T^*x, y \rangle &= 0 \\ \Rightarrow \langle (T - T^*)x, y \rangle &= 0 \\ \Rightarrow T - T^* &= 0 \\ \Rightarrow T &= T^*\end{aligned}$$

Thus $T \in B(X)$ is self adjoint.

* **Theorem:** The set of all self-adjoint operator is closed linear subspace of $B(X)$ and therefore is a real Banach space.

Proof: clearly 0 and I are self adjoint operator. If T_1 and T_2 are self adjoint and α and β are real numbers then,

$$\begin{aligned}(\alpha T_1 + \beta T_2)^* &= (\alpha T_1)^* + (\beta T_2)^* \\ &\quad \text{[property of adjoint operator]} \\ &= \alpha T_1^* + \beta T_2^* \\ &= \alpha T_1 + \beta T_2 \quad \text{[self adjoint]}\end{aligned}$$

so that $(\alpha T_1 + \beta T_2)$ is self adjoint. Now if $\{T_n\}$ is a sequence of self adjoint operator which converges to T then,

$$\begin{aligned}\|T - T^*\| &= \|(T - T_n) + (T_n - T_n^*) + (T_n^* - T^*)\| \\ &\leq \|T - T_n\| + \|T_n - T_n^*\| + \|T_n^* - T^*\| \\ &= \|T - T_n\| + \|T_n - T\| \quad \text{[} T_n \text{ is self adjoint]} \\ &= 2\|T - T_n\| \\ &= 2\|T_n - T\| \rightarrow 0 \text{ as } n \rightarrow \infty \\ \Rightarrow T &= T^*\end{aligned}$$

Hence, T is self adjoint operator. This complete the proof of theorem.

Theorem:- (Sequence of self adjoint Operator)

Statements:- let $\{T_n\}$ be a sequence of self adjoint linear operators. $T_n: H \rightarrow H$ on Hilbert space H . Suppose that $\{T_n\}$ converges say $T_n \rightarrow T$ that is $\|T_n - T\| \rightarrow 0$ where $\|\cdot\|$ is norm on the space $B(H, H)$ then the limit operator T is self adjoint operator on H . $\square$

Proof:- let $\{T_n\}$ be a sequence of bounded self adjoint linear operators $T_n: H \rightarrow H$ on Hilbert space H .

suppose that $\{T_n\}$ converges to T .

Then we have to show that

$$T^* = T$$

$$\text{i.e. } \|T - T^*\| = 0$$

we know that "the Hilbert adjoint operator T^* of T exists" is unique and is a bounded linear operator with norm

$$\|T^*\| = \|T\|$$

Thus it follows that, $\|T\| =$

$$\|T_n^* - T^*\| = \|(T_n - T)^*\| = \|T_n - T\| \quad \text{--- (1)}$$

Then

$$\begin{aligned} \|T - T^*\| &= \|(T - T_n) + (T_n - T_n^*) + (T_n^* - T^*)\| \\ &\leq \|T - T_n\| + \|T_n - T_n^*\| + \|T_n^* - T^*\| \\ &= \|T - T_n\| + \|T_n - T\| \end{aligned}$$

$$\begin{aligned} &= \|T - T_n\| + \|T_n - T\| \quad \text{by (1)} \\ &= 2\|T - T_n\| \rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned}$$

Therefore

$$T = T^*$$

This complete the proof of Theorem.

Theorem:- The set of all normal operators is a closed subset of $B(X)$ which contains the set of all self adjoint operators and closed under scalar multiplication.

Proof:- obviously, every self adjoint operator is normal and if T is normal and α is any scalar then αT is normal.

If $\{T_n\}$ is a sequence of normal operators such that

$$T_n \rightarrow T \text{ as } n \rightarrow \infty$$

then

$$T_n^* \rightarrow T^*$$

and so,

$$\begin{aligned} \|T T^* - T^* T\| &= \|(T T^* - T_n T_n^*) + (T_n T_n^* - T_n^* T_n) \\ &\quad + (T_n^* T_n - T^* T)\| \end{aligned}$$

$$\leq \|T T^* - T_n T_n^*\| + \|T_n T_n^* - T_n^* T_n\| + \|T_n^* T_n - T^* T\|$$

$$\therefore \|T_n T_n^* - T_n^* T_n\| \rightarrow 0$$

$$= \|T^*T - T_n T_n^*\| + \|T_n T_n^* - T^*T\|$$

$$= 2 \|T^*T - T_n T_n^*\|$$

Hence,

$$T^*T = T_n T_n^*$$

Thus T is normal.

Theorem: If T_1 and T_2 are normal operators such that each commutes with the adjoint of the other then prove that $T_1 + T_2$ and $T_1 T_2$ are normal.

Proof: We have T_1 and T_2 are normal operators such that each commutes with the adjoint of the other i.e.

$$T_1^* T_2 = T_2 T_1^* \Leftrightarrow T_1 T_2^* = T_2^* T_1 \quad \text{--- (1)}$$

Now,

$$(T_1 + T_2)(T_1 + T_2)^* = (T_1 + T_2)(T_1^* + T_2^*)$$

$$= T_1 T_1^* + T_1 T_2^* + T_2 T_1^* + T_2 T_2^*$$

and,

$$(T_1 + T_2)^*(T_1 + T_2) = (T_1^* + T_2^*)(T_1 + T_2)$$

$$= T_1^* T_1 + T_1^* T_2 + T_2^* T_1 + T_2^* T_2$$

$$= T_1 T_1^* + T_1 T_2^* + T_2 T_1^* + T_2 T_2^* \quad \text{--- (2)}$$

From eqn (1), (2) and (3) we get,

$$(T_1 + T_2)(T_1 + T_2)^* = (T_1 + T_2)^*(T_1 + T_2)$$

To prove $T_1 T_2$ is normal.

$$(T_1 T_2)(T_1 T_2)^* = (T_1 T_2)(T_1^* T_2^*)$$

$$= T_1 T_2 T_1^* T_2^*$$

$$= T_1^* T_2^* T_1 T_2$$

$$= (T_1^* T_2^*)(T_1 T_2)$$

$$(T_1 T_2)^*(T_1 T_2) = (T_1^* T_2^*)(T_1 T_2)$$

Hence $T_1 + T_2$ and $T_1 T_2$ is normal.

Theorem: $T \in B(X)$ is a normal if and only if its real and imaginary part commutes.

Proof: let A_1 and A_2 are the real and imaginary parts of T and let $T \in B(X)$ s.t.

$$T = A_1 + iA_2 \quad \text{--- (1)}$$

and also, let real and imaginary parts are commutes. i.e.

$$A_1 A_2 = A_2 A_1 \quad \text{--- (2)}$$

Now, we have to show that T is normal for this we will prove

$$T T^* = T^* T \quad \text{--- (3)}$$

we have $T = A_1 + iA_2$

$$\text{and } T^* = A_1 - iA_2$$

$$T T^* = (A_1 + iA_2)(A_1 - iA_2)$$

$$= A_1^2 - iA_1 A_2 + iA_2 A_1 + A_2^2$$

$$= A_1^2 + A_2^2 \quad \text{--- (4)}$$

$$T^*T = (A_1 - iA_2)(A_1 + iA_2)$$

$$T^*T = A_1^2 + iA_1A_2 - iA_1A_2 + A_2^2$$

$$= A_1^2 + A_2^2 \quad \text{--- (5)}$$

Hence, from eqn (4) and (5) we have,

$$TT^* = T^*T$$

$\Rightarrow T$ is normal.

Conversely:- Now suppose that T is normal
i.e.

$$TT^* = T^*T$$

then we have to show that real and imaginary parts are commutes we will show

$$A_1A_2 = A_2A_1$$

Now,

$$TT^* = T^*T$$

$$A_1^2 + A_2^2 + i(A_2A_1 - A_1A_2) = A_1^2 + A_2^2 + i(A_1A_2 - A_2A_1)$$

$$i(A_2A_1 - A_1A_2) = i(A_1A_2 - A_2A_1)$$

$$A_2A_1 - A_1A_2 = A_1A_2 - A_2A_1$$

$$A_2A_1 + A_2A_1 = A_1A_2 + A_1A_2$$

$$2A_2A_1 = 2A_1A_2$$

$$A_2A_1 = A_1A_2$$

Hence, real and imaginary parts of commutes

* Theorem:- If $T \in B(X)$ is such that $\langle Tx, x \rangle = 0 \quad \forall x \in X$, then $T = 0$.

Proof:- It is sufficient to show that,

$$\langle Tx, y \rangle = 0 \quad \forall x, y \in X \quad \text{--- (1)}$$

we have

$$\langle T(\alpha x + \beta y), \alpha x + \beta y \rangle = \langle T\alpha x + T\beta y, \alpha x + \beta y \rangle$$

$$= \langle T\alpha x, \alpha x + \beta y \rangle + \langle T\beta y, \alpha x + \beta y \rangle$$

$$= \langle T\alpha x, \alpha x \rangle + \langle T\alpha x, \beta y \rangle + \langle T\beta y, \alpha x \rangle + \langle T\beta y, \beta y \rangle$$

$$= \alpha \bar{\alpha} \langle Tx, x \rangle + \alpha \bar{\beta} \langle Tx, y \rangle + \beta \bar{\alpha} \langle Ty, x \rangle + \beta \bar{\beta} \langle Ty, y \rangle$$

$$= |\alpha|^2 \langle Tx, x \rangle + \alpha \bar{\beta} \langle Tx, y \rangle + \bar{\alpha} \beta \langle Ty, x \rangle + |\beta|^2 \langle Ty, y \rangle$$

$$= |\alpha|^2 \langle Tx, x \rangle + |\beta|^2 \langle Ty, y \rangle + \alpha \bar{\beta} \langle Tx, y \rangle + \bar{\alpha} \beta \langle Ty, x \rangle$$

$$\Rightarrow \langle T(\alpha x + \beta y), \alpha x + \beta y \rangle - |\alpha|^2 \langle Tx, x \rangle - |\beta|^2 \langle Ty, y \rangle = \alpha \bar{\beta} \langle Tx, y \rangle + \bar{\alpha} \beta \langle Ty, x \rangle$$

$$\Rightarrow 0 = \alpha \bar{\beta} \langle Tx, y \rangle + \bar{\alpha} \beta \langle Ty, x \rangle$$

$$\Rightarrow \alpha \bar{\beta} \langle Tx, y \rangle + \bar{\alpha} \beta \langle Ty, x \rangle = 0 \quad \text{--- (2)}$$

if $\alpha = 1$ and $\beta = 1$ we get

$$\langle Tx, y \rangle + \langle Ty, x \rangle = 0 \quad \text{--- (3)}$$

Put $\alpha = i, \beta = 1$

$$i \langle Tx, y \rangle - \langle Ty, x \rangle = 0 \quad \text{--- (4)}$$

$$\langle Tx, y \rangle - \langle Ty, x \rangle = 0 \quad \because i \neq 0$$

By eqn (3) and (4)

$$\langle Tx, y \rangle + \langle Ty, x \rangle = 0$$

$$\langle Tx, y \rangle - \langle Ty, x \rangle = 0$$

$$2\langle Tx, y \rangle = 0$$

$$\Rightarrow \langle Tx, y \rangle = 0$$

$$\Rightarrow T = 0$$

This complete the proof of theorem

Let $T: H \rightarrow H$ be operator then
* Theorem: (i) T is normal $\Leftrightarrow \|T^*x\| = \|Tx\|$

(ii) If T is normal then

$$\|T^2\| = \|T\|^2$$

Proof: (i) we have,

$$\|T^*x\| = \|Tx\| \Leftrightarrow \|T^*x\|^2 = \|Tx\|^2$$

$$\Leftrightarrow \langle T^*x, T^*x \rangle = \langle Tx, Tx \rangle$$

$$\Leftrightarrow \langle TT^*x, x \rangle = \langle T^*Tx, x \rangle$$

(by defn of adjoint operators)

$$\Leftrightarrow \langle TT^*x, x \rangle - \langle T^*Tx, x \rangle = 0$$

$$\Leftrightarrow \langle TT^*x - T^*Tx, x \rangle = 0$$

$$\Leftrightarrow \langle (TT^* - T^*T)x, x \rangle = 0 \quad \forall x$$

$$\Leftrightarrow TT^* - T^*T = 0$$

$$\therefore \langle Tx, x \rangle = 0 \Leftrightarrow T = 0$$

$$\Leftrightarrow TT^* = T^*T$$

Hence T is normal.

(ii) If T is normal then from (i) we have

$$\|T^2x\| = \|TTx\|$$

$$= \|T^*Tx\| \quad \text{by (i) } \|T^*x\| = \|Tx\|$$

$$\forall x$$

$$\text{Hence, } \|T^2\| = \|T^*Tx\|$$

$$= \|T\|^2$$

(by property, $\|T^*T\| = \|T\|^2$)

$$\|T^2\| = \|T\|^2$$

Hence Proved.

o.s.

Theorem: $T \in B(X)$ is unitary if and only if it is isometrically isomorphism of X onto itself.

Proof: suppose T be unitary then

$$\langle Tx, Ty \rangle = \langle T^*Tx, y \rangle \quad \text{by defn of adjoint operators}$$

$$= \langle x, y \rangle \quad \text{by defn of adjoint operators}$$

$$T^*T = I \quad \forall x, y \in X$$

Therefore

$$\|Tx\|^2 = \langle Tx, Tx \rangle$$

$$= \langle x, x \rangle$$

$$\Rightarrow \|Tx\|^2 = \|x\|^2$$

$$\Rightarrow \|Tx\| = \|x\|$$

so, T preserves norm. It is clearly onto and hence is an isometrically isomorphism.

Conversely: let T be an isometrically isomorphism of X onto itself. Then

$$\langle x, x \rangle = \|x\|^2 = \|Tx\|^2 \quad \therefore \|Tx\| = \|x\|$$

$$= \langle Tx, Tx \rangle$$

$$= \langle T^*Tx, x \rangle \quad \text{by defn of adjoint operators}$$

$$\Rightarrow \langle T^*Tx, x \rangle = \langle x, x \rangle$$

$$\Rightarrow \langle T^*Tx, x \rangle - \langle x, x \rangle = 0$$

$$\Rightarrow \langle T^*Tx, x-x \rangle = 0$$

$$\Rightarrow \langle T^*Tx - Tx, x \rangle = 0$$

$$\Rightarrow \langle (T^*T - I)x, x \rangle = 0$$

$$T^*T - I = 0 \quad \therefore \langle Tx, x \rangle = 0 \Rightarrow T=0$$

$$\Rightarrow T^*T = I$$

also T^* exist and

$$T^* = (T^*T)T^{-1}$$

$$T^* = IT^{-1}$$

$$TT^* = IT^{-1}T = I$$

$$TT^* = I$$

Hence

$$TT^* = T^*T = I$$

Hence T is unitary.

Lemma: let T be a bounded linear operator on H . Then $T=0$ if and only if $\langle Tx, y \rangle = 0$ $\forall x, y \in H$.

Proof: suppose that T is the zero operator. Then we have,

$$Tx = 0 \quad \forall x \in H$$

$$\text{so, } \langle Tx, y \rangle = \langle 0, y \rangle = 0 \quad \forall x, y \in H$$

conversely: let $\langle Tx, y \rangle = 0 \quad \forall x, y \in H$

$$\langle Tx, y \rangle = 0 \quad \forall x, y \in H$$

Taking $y = Tx$ we get.

$$\Rightarrow \langle Tx, Tx \rangle = 0$$

$$\Rightarrow \|Tx\|^2 = 0$$

$$\Rightarrow \|Tx\| = 0 \Rightarrow Tx = 0$$

$$\Rightarrow T=0$$

* Theorem: If T is an operator on H , then the following assertion are equivalent.

$$(i) T^*T = I$$

$$(ii) \langle Tx, Ty \rangle = \langle x, y \rangle \quad \forall x, y$$

$$(iii) \|Tx\| = \|x\| \quad \forall x$$

Proof: (i) $\Rightarrow$ (ii)

$$\text{let } T^*T = I$$

$$\text{then } \langle Tx, Ty \rangle = \langle T^*Tx, y \rangle$$

$$= \langle Ix, y \rangle$$

$$= \langle x, y \rangle$$

$$(ii) \Rightarrow (iii) \text{ put } x=y \text{ in (ii) then}$$

$$\langle Tx, Tx \rangle = \langle x, x \rangle$$

$$\Rightarrow \langle Tx, Tx \rangle = \langle x, x \rangle$$

$$\Rightarrow \|Tx\|^2 = \|x\|^2$$

$$\Rightarrow \|Tx\| = \|x\|$$

$$(iii) \Rightarrow (i) \quad \|Tx\| = \|x\|$$

$$\Rightarrow \|Tx\|^2 = \|x\|^2$$

$$\Rightarrow \langle Tx, Tx \rangle = \langle x, x \rangle$$

$$\Rightarrow \langle T^*Tx, x \rangle = \langle x, x \rangle$$

$$\Rightarrow \langle T^*Tx - x, x \rangle = 0$$

$$\Rightarrow \langle (T^*T - I)x, x \rangle = 0$$

$$\Rightarrow T^*T - I = 0$$

$$\Rightarrow T^*T = I$$

* Projection: A perpendicular projection on a Hilbert space is a bounded linear operator with $p^2 = p$ and $p^* = p$.

* Theorem:— P is the perpendicular projection on a closed linear subspace M of a Hilbert space H if and only if $(I-P)$ is the perpendicular projection on $M^\perp$.

Proof:— suppose P is a perpendicular projection on M then we have $P^2 = P$ and $P^* = P$

we have,

$$\begin{aligned} (I-P)^2 &= (I-P)(I-P) \\ &= I \cdot I - IP - PI + PP \\ &= I - P - P + P \quad \because IP = P, PI = P \\ &= I - P \end{aligned}$$

and

$$\begin{aligned} (I-P)^* &= I^* - P^* \\ &= I - P \quad \because I^* = I \text{ and } P^* = P \end{aligned}$$

Thus $I-P$ is a perpendicular projection in H . Now we shall show that if P is define on M then $I-P$ is define on $M^\perp$

for this let x be the range of $I-P$.

Then $x \in N$,

$$(I-P)x = x \quad \forall x \in N.$$

i.e. $x - Px = x \quad \forall x \in N$

$$\Rightarrow Px = 0 \quad \forall x \in N$$

$$\Rightarrow M \subseteq M^\perp \quad \text{--- (1)}$$

further let,

$x \in M^\perp$ then

$$Px = 0$$

$$\Rightarrow x - Px = x$$

$$\Rightarrow (I-P)x = x$$

which shows that x belongs to the range of $(I-P)$

i.e. $x \in N$

Hence $M^\perp \subseteq M$ --- (2)

By (1) and (2) we get

$$M^\perp = M$$

Hence $(I-P)$ is the perpendicular projection on $M^\perp$.

Conversely:— suppose that $(I-P)$ is the perpendicular projection on $M^\perp$ then by the above argument

$P = I - (I-P)$ is a projection on $(M^\perp)^\perp = M$

Hence P is the perpendicular projection on M .

* Theorem:— If P is the perpendicular projection on the closed linear subspace of H then $x \in M \Leftrightarrow Px = x \Leftrightarrow \|Px\| = \|x\|$

Proof:— $x \in M \Leftrightarrow Px = x$ follows from the definition of the operator and M is the range P .

Now, it is trivial that

$$Px = x \Rightarrow \|Px\| = \|x\|$$

To prove the converse assume that
 $\|Px\| = \|x\|$

Now, $x = Px + (I-P)x$

$$\Rightarrow \|x\| = \|Px + (I-P)x\|$$

$$\Rightarrow \|x\|^2 = \|Px + (I-P)x\|^2$$

Now, $Px \in M$ and since P is a perpendicular projection on M therefore $(I-P)$ is a perpendicular projection on $M^\perp$.
 Thus,

$$(I-P)^* = I-P$$

so, Px and $(I-P)x$ are orthogonal vectors.
 By the pythagorean theorem,

$$\|Px + (I-P)x\|^2 = \|Px\|^2 + \|(I-P)x\|^2$$

$$\Rightarrow \|x\|^2 = \|Px\|^2 + \|(I-P)x\|^2 \quad \text{--- (1)}$$

$$\Rightarrow \|x\|^2 = \|x\|^2 + \|(I-P)x\|^2$$

$$M = \{x \in H : Px = x\}$$

$$\Rightarrow \|(I-P)x\|^2 = 0$$

$$\Rightarrow (I-P)x = 0$$

$$\Rightarrow x = Px$$

* Theorem:- let T be a bounded self adjoint operator on a real Hilbert space H . Then,
 $\|T\| = \sup\{|\langle x, Tx \rangle| : \|x\| \leq 1\}$

Proof:- set

$$M = \sup\{|\langle x, Tx \rangle| : \|x\| \leq 1\}$$

Then for any x with $\|x\| \leq 1$,

$$|\langle x, Tx \rangle| \leq \|x\| \|Tx\| \leq \|x\|^2 \|T\|$$

$$|\langle x, Tx \rangle| \leq \|T\|$$

Hence $\|T\| \leq M$ --- (1)

In order to prove

$$\|T\| \leq M$$

we need to consider the following identity

$$4\|Tu\|^2 = (T(\beta u + \beta^* Tu), \beta u + \beta^* Tu) - (T(\beta u - \beta^* Tu), \beta u - \beta^* Tu)$$

This is true for any u and any real $\beta \neq 0$.
 It follows from the defn of M that,

$$4\|Tu\|^2 \leq M\|\beta u + \beta^* Tu\|^2 + M\|\beta u - \beta^* Tu\|^2$$

By the parallelogram law,

$$4\|Tu\|^2 \leq 2M(\beta^2\|u\|^2 + \beta^{-2}\|Tu\|^2)$$

taking

$$\beta^2 = \frac{\|Tu\|}{\|u\|}$$

reduce to

$$\|Tu\| \leq M\|u\|$$

This is true for any nonzero u in the space and hence,

$$\|T\| \leq M \quad \text{this proves the Property.}$$

* Theorem:- Prove that an operator T on a Hilbert space H is self adjoint $\Leftrightarrow \langle Tx, x \rangle$ is dual for all x .

Proof:- let T be self adjoint and let x then,

$$\begin{aligned}\langle Tx, x \rangle &= \langle x, T^*x \rangle \\ &= \langle x, Tx \rangle \\ &= \overline{\langle Tx, x \rangle}\end{aligned}$$

$$\Rightarrow \langle Tx, x \rangle = \overline{\langle Tx, x \rangle}$$

Hence, $\langle Tx, x \rangle$ is a real number.

Conversely:- suppose that $\langle Tx, y \rangle$ is real.

$$\begin{aligned}4\langle Tx, y \rangle &= \langle T(x+y), x+y \rangle - \langle T(x-y), x-y \rangle \\ &\quad + i\langle T(x+iy), x+iy \rangle - i\langle T(x-iy), x-iy \rangle\end{aligned}$$

By taking conjugate conjugate and in terms of x and y .

$$\begin{aligned}4\langle x, Ty \rangle &= \langle T(x+y), x+y \rangle - \langle T(y-x), y-x \rangle - \\ &\quad i\langle T(y+ix), y+ix \rangle + i\langle T(y-ix), y-ix \rangle\end{aligned}$$

Comparing above eqn we get,

$$\langle Tx, y \rangle = \overline{\langle x, Ty \rangle} = \langle T^*x, y \rangle$$

* State and prove generalised Lax-Milgram Lemma:-

Statement:- let H be a Hilbert space and $\phi: H \times H \rightarrow K$ be a sesquilinear functional on H . suppose that there exist constant $\alpha, \beta > 0$ such that,

$$|\phi(x, y)| \leq \alpha \|x\| \|y\| \quad \text{--- (1)}$$

and

$$\|x\|^2 \leq \operatorname{Re} \phi(x, x) \quad \forall x, y \in H$$

Then $\exists$ a unique $s \in B(H)$ s.t.

$$\langle x, y \rangle = \phi(x, sy) \quad \forall x, y \in H$$

and also that s exist in $B(H)$

$$\|s\| \leq \frac{1}{\beta} \Rightarrow \|s\| \leq \alpha.$$

* Sesquilinear functional:- let X and Y be linear spaces. A linear mapping $\phi: X \times Y \rightarrow K$ is called the sesquilinear functional if it is linear in the first variable and conjugate linear in the second variable. i.e.

$$\phi(kx + x_2, y) = k\phi(x, y) + \phi(x_2, y)$$

$$\phi(x, ky_1 + y_2) = \overline{k}\phi(x, y_1) + \phi(x, y_2)$$

* Theorem:- let P and Q be the perpendicular projection on closed linear subspace M and N of a Hilbert space H . prove that PQ is a perpendicular projection on H iff $PQ = QP$ so that in this case PQ is a perpendicular projection on $M \cap N$.

Proof:- suppose that PQ is a perpendicular projection we have $P^2 = P$ and $P^* = P$,

$$Q^2 = Q \text{ and } Q^* = Q \quad \text{--- (1)}$$

$\therefore PQ$ is a perpendicular projection

$$\therefore (PQ)^* = PQ$$

$$\Rightarrow P^* Q^* = PQ \text{ by (1)}$$

$$\Rightarrow QP = PQ \quad \text{--- by (1)}$$

Conversely: suppose that $PA = QA$ — (2)
we have

$$(PA)^* = A^*P^* = QA \quad \text{by (1)} \quad \text{--- (3)}$$

$$\begin{aligned} \text{also } (PA)^2 &= (PA)(PA) \\ &= (QA)(QA) \quad \text{by (3)} \\ &= QAQA \Rightarrow PA^2P \\ &= PA^2P \\ &= P(QA) \\ &= PQA = P^2A = PA \quad \text{--- (4)} \end{aligned}$$

from (3) and (4) we have,

$$(PA)^* = (PA)^2$$

Now, it remains to show that PA is a perpendicular project MAN .

let the range of PA be R

let $x \in MAN \Rightarrow x \in M$ and $x \in N$

$\therefore Px = x, Qx = x$ — (5)

Now, $(PA)x = P(Qx) = Px$ by (5)

$$(PA)x = x \quad \text{by (5)} \quad PA = PA$$

Thus $MAN \subset R$ — (6)

again let $x \in R$ then $(PA)x = x$.

$$P[(PA)x] = Px$$

$$[P(PA)]x = Px$$

$$[P^2A]x = Px$$

$$(PA)x = Px$$

$$x = Px \quad \text{by (5)}$$

$$\Rightarrow x \in M \quad \text{--- (7)}$$

$$\text{Similarly } x \in N \quad \text{--- (8)}$$

from (6) and (8) we get

$x \in MAN$

Hence, $R \subset MAN$ — (9)

from eqn (6) and (9) we have

$$R = MAN$$

Hence, The range of PA is MAN .

* **Projection Operator**: let M be a subspace of the Hilbert space H . the operator $P: H \rightarrow M$ define by $Px = y$ where y is the projection of x onto M is called the projection operator. M is called the range of P .

* **Theorem**: Projection operator P is linear bounded, self adjoint, idempotent if $P \neq 0$ then $\|P\| = 1$.

Proof: let P be a projection operator from Hilbert space H onto M .

(1) P is linear: let $x_1, x_2 \in H$ then

$$x_1 = y_1 + z_1$$

$$x_2 = y_2 + z_2$$

$$\text{then } Px_1 = y_1$$

$$\text{and } Px_2 = y_2$$

$$x_1 + x_2 = (y_1 + z_1) + (y_2 + z_2)$$

$$P(x_1 + x_2) = y_1 + y_2$$

$$= Px_1 + Px_2$$

$$\text{Now, } Px = y + z$$

$$Px = y$$

$$ax = ay + az$$

$$\text{then } P(ax) = ay \\ = aP(x)$$

$\Rightarrow P$ is linear.

(ii) P is bounded: - let $x = y + z$, $y, z \in M$, then

$$\begin{aligned} \|x\|^2 &= \langle x, x \rangle \\ &= \langle y+z, y+z \rangle \\ &= \langle y, y \rangle + \langle y, z \rangle + \langle z, y \rangle + \langle z, z \rangle \\ &= \|y\|^2 + \langle y, z \rangle + \langle z, y \rangle + \|z\|^2 \\ &= \|y\|^2 + \|z\|^2 \end{aligned}$$

$$\Rightarrow \|y\|^2 \leq \|x\|^2$$

$$\Rightarrow \|y\| \leq \|x\|$$

$$\Rightarrow \frac{\|y\|}{\|x\|} \leq 1$$

$$\text{Now, } \|Px\| = \|y\|$$

$$\therefore \frac{\|Px\|}{\|x\|} = \frac{\|y\|}{\|x\|} \leq 1$$

$$\|P\| \leq 1$$

$\Rightarrow P$ is bounded.

(iii) P is self adjoint: -

$$\langle Px_1, x_2 \rangle = \langle y_1, y_2 \rangle$$

$$\text{where } x_1 = y_1 + z_1$$

$$Px_1 = y_1$$

$$x_2 = y_2 + z_2$$

$$Px_2 = y_2$$

$$\Rightarrow \langle Px_1, x_2 \rangle = \langle y_1, y_2 \rangle$$

$$= \langle y_1, y_2 + z_2 \rangle$$

$$= \langle y_1, y_2 \rangle + \langle y_1, z_2 \rangle$$

$$= \langle y_1, y_2 \rangle$$

$$\therefore \langle Px_1, x_2 \rangle = \langle y_1, y_2 \rangle \quad \text{--- (1)}$$

again,

$$\langle x_1, Px_2 \rangle = \langle x_1, y_2 \rangle$$

$$= \langle y_1 + z_1, y_2 \rangle$$

$$= \langle y_1, y_2 \rangle + \langle z_1, y_2 \rangle$$

$$= \langle y_1, y_2 \rangle \quad (\because y_2 \in M)$$

$$\langle x_1, Px_2 \rangle = \langle y_1, y_2 \rangle \quad \text{--- (2)}$$

By (1) and (2) we get,

$$\langle Px_1, x_2 \rangle = \langle x_1, Px_2 \rangle$$

$$\Rightarrow P = P^*$$

$\Rightarrow P$ is self adjoint.

(iv) P is idempotent: -

$$\text{let } x = y + z$$

$$Px = y$$

$$\text{then } P^2x = P(Px)$$

$$= Py$$

$$= y$$

$$\Rightarrow P^2x = Px \quad \forall x \in H$$

$$\Rightarrow P^2 = P$$

$\Rightarrow P$ is idempotent.

* Orthogonal Projection: - Two projection P and Q on a Hilbert space H are orthogonal to each other if their range $R(P)$ and $R(Q)$ are orthogonal.

to each other i.e.
 $R(P) \perp R(Q)$

we say that a set $\{P_i\}$ of projection is orthogonal if

- (i) $P_i \neq 0 \quad \forall i$
- (ii) P_i is orthogonal to $P_j \quad \forall i \neq j$

* Theorem:- let $\{P_1, P_2, \dots, P_n\}$ be a finite orthogonal set of projections. Then $\sum P_i$ is also a projection.

Proof:- since each P_i is projection operator. therefore P_i is linear, bounded, self adjoint and idempotent.

since each P_i is linear and bounded it is easy to show that $\sum P_i$ is linear and bounded. Also,

$$(\sum P_i)^* = \sum P_i^* \\ = \sum P_i$$

i.e. $\sum P_i$ is self adjoint.

Now, we shall show that $\sum P_i$ is idempotent for this we first show that if

P_i and P_j are orthogonal then,

$$P_i P_j = 0 \quad \forall i \neq j$$

let $x \in H$, $P_j(x) \in R(P_j)$

$$R(P_i) \perp R(P_j)$$

$$P_j(x) \in R(P_j)$$

$$P_i P_j(x) = 0$$

$$(P_i P_j)(x) = 0 \quad \forall x \in H$$

$$\text{Thus } P_i P_j = 0 \quad \forall i \neq j$$

$$\left(\sum_{i=1}^n P_i\right)^2 = \left(\sum_{i=1}^n P_i\right) \left(\sum_{j=1}^n P_j\right)$$

$$= \sum_{i=1}^n P_i^2 + \sum_{i \neq j} P_i P_j$$

$$= \sum_{i=1}^n P_i + 0$$

$$= \sum_{i=1}^n P_i \quad \{\because \text{each } P_i \text{ is idempotent}\}$$

consequently $\sum P_i$ is projection operator.

* State and Prove Lax-Milgram Theorem

Statement:- let X be a Hilbert space and let $\phi(x, y)$ be a bounded complex valued function on the product Hilbert space $X \times X$ which satisfies the following properties:

(1) Sesquilinearity:

$$\phi(\alpha x_1 + \alpha_2 x_2, y) = \alpha \phi(x_1, y) + \alpha_2 \phi(x_2, y)$$

$$\text{and } \phi(x, \beta y_1 + \beta_2 y_2) = \bar{\beta}_1 \phi(x, y_1) + \bar{\beta}_2 \phi(x, y_2)$$

(2) Boundedness i.e. $\exists$ a positive constant γ s.t.
 $|\phi(x, y)| \leq \gamma \|x\| \|y\|$

(3) Positivity i.e. $\exists$ a positive constant δ s.t.
 $\operatorname{Re} \phi(x, x) \geq \delta \|x\|^2$ Then $\exists$ a uniquely determine

bounded linear operator S with the bounded linear inverse S^{-1} s.t.

$$\langle x, y \rangle = \phi(x, Sy) \quad \forall x, y \in X$$

and $\|S\| \leq \frac{1}{\delta}$ and $\|S^{-1}\| \leq \gamma$.

Proof:— since we have given that X is a Hilbert space and $\phi: X \times X \rightarrow K$ is sesquilinear functional on X and $|\phi(x, y)| \leq \gamma \|x\| \|y\|$ also

$$\operatorname{Re} \phi(x, x) \geq \delta \|x\|^2$$

Then we have to show that $\exists$ a unique $S \in B(X)$ s.t.

$$\langle x, y \rangle = \phi(x, Sy) \quad \text{and} \quad \|S\| \leq \frac{1}{\delta}, \quad \|S^{-1}\| \leq \gamma$$

Now, since ϕ is bounded

$$|\phi(x, y)| \leq \gamma \|x\| \|y\|$$

$$\sup_{\|x\|=\|y\|=1} |\phi(x, y)| \leq \gamma \Rightarrow \|\phi\| \leq \gamma \quad \text{--- (1)}$$

so, $\exists A \in B(X)$ s.t. $\phi(x, y) = \langle Ax, y \rangle$ --- (2)

$$\phi(x, y) = \langle Ax, y \rangle \quad \forall x, y \in X$$

moreover

$$\|A\| = \|\phi\| \leq \gamma \quad \text{--- (3)}$$

If $\phi: X \times X \rightarrow K$ be a bounded sequentially linear then $\exists$ unique $S \in B(X)$

$$\phi(x, y) = \langle Sx, y \rangle$$

$$\|S\| = \|\phi\|$$

using the positivity property

$$\|x\|^2 \leq \operatorname{Re} \phi(x, x)$$

$$\|x\|^2 = |\phi(x, x)|$$

$$\|x\|^2 = |\langle Ax, x \rangle|$$

$$\|x\|^2 \leq \|Ax\| \|x\|$$

$$\text{Hence } \|x\| \leq \|Ax\| \quad \text{--- (4)}$$

since $\delta > 0$ this shows that $Ax = 0 \Leftrightarrow x = 0$ and Hence, A is one-one.

The range $R(A)$ is a subspace of X . let $y \in R(A)$ then there is a sequence $\langle x_n \rangle$ in $R(A)$ s.t. $x_n \rightarrow y$ and $x_n = A(x_n)$, $x_n \in X$ and so

$$\|x_n - x_m\| \leq \|A(x_n - x_m)\|$$

$$= \|y_n - y_m\|$$

$\therefore$ $\delta > 0$ this shows that $\langle x_n \rangle$ is a Cauchy sequence in X and Hence convergence.

If $x_n \rightarrow x$ then $y_n \rightarrow Ax_n \rightarrow Ax$ and therefore, $y = Ax \in R(A)$

Thus, $R(A)$ is closed subspace of X .

Then $x = x_1 + x_2$ where $x_1 \in R(A)$, $x_2 \in R(A)^\perp$ also we have

$$\|x_2\|^2 \leq \operatorname{Re} \phi(x_2, x_2)$$

$$= \operatorname{Re} \phi(Ax_2, x_2) = 0$$

$\therefore Ax_2 \in R(A)$ and $x_2 \in R(A)^\perp$ this shows that $x_2 = 0$ and Hence, $x = x_1 \in R(A)$

Thus we see that

$$R(A) = X$$

i.e. $A: X \rightarrow X$ is bijective bounded linear

mapping. From eqn (4) we see that

$$\|A^{-1}x\| \leq \|AA^{-1}x\| = \|x\| \quad \forall x \in X.$$

Hence A^{-1} is bounded and $\|A^{-1}\| \leq 1$.

Thus, A^* and $(A^{-1})^*$ exist in $R(A)$ and

$$A^*(A^{-1})^* = (A^{-1}A)^* = I^* = I^*.$$

$$(4) \rightarrow \|x\| \geq \|Ax\|$$

Let $x \in X$ such that $0 < \|x\| < \infty$.

Since A is bounded, $\|Ax\| < \infty$.

The range of A is a subspace of Y .

Let $y \in R(A)$ then there exists $x \in X$ such that

$$y = Ax \quad \text{and} \quad \|y\| = \|Ax\| \leq \|x\|.$$

$$\|Ax\| \leq \|x\|$$

$$\|A\| = 1$$

Let $x \in X$ such that $0 < \|x\| < \infty$.

Since A is bounded, $\|Ax\| < \infty$.

The range of A is a subspace of Y .

$$(A)^* \in R(A^*) = Y.$$

Let $x \in X$ such that $0 < \|x\| < \infty$.

Since A is bounded, $\|Ax\| < \infty$.

The range of A is a subspace of Y .

$$(x, x) \geq 0 \geq \|x\|^2$$

$$0 \leq (x, x) \leq \|x\|^2$$

Let $x \in X$ such that $0 < \|x\| < \infty$.

Since A is bounded, $\|Ax\| < \infty$.

The range of A is a subspace of Y .

$$x = Ax$$

Let $x \in X$ such that $0 < \|x\| < \infty$.