PROBLEM SET 5 FOR 18.102, SPRING 2017 DUE FRIDAY 17 MARCH IN THE USUAL SENSE.

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Problem 5.1

Let H be a normed space (over \mathbb{C}) in which the norm satisfies the parallelogram law:

(1)
$$\|u+v\|^2 + \|u-v\|^2 = 2(\|u\|^2 + \|v\|^2) \ \forall \ u, v \in H.$$

Show that

(2)
$$\langle u, v \rangle = \frac{1}{4} \left(\|u + v\|^2 - \|u - v\|^2 + i\|u + iv\|^2 - i\|u - iv\|^2 \right)$$

is a positive-definite Hermitian form which induces the given norm.

Hint: Linearity is a pain. Try to get something, say for a mid-point, first.

Problem 5.2

Let H be a finite dimensional (pre)Hilbert space. So, by definition H has a basis $\{v_i\}_{i=1}^n$, meaning that any element of H can be written

(3)
$$v = \sum_{i} c_i v_i$$

and there is no dependence relation between the v_i 's – the presentation of v = 0 in the form (3) is unique. Show that H has an orthonormal basis, $\{e_i\}_{i=1}^n$ satisfying $(e_i, e_j) = \delta_{ij}$ (= 1 if i = j and 0 otherwise). Check that for the orthonormal basis the coefficients in (3) are given by the inner products $c_i = \langle v, e_i \rangle$ and that the map

(4)
$$T: H \ni v \longmapsto (\langle v, e_1 \rangle, \langle v, e_2 \rangle, \dots, \langle v, e_n \rangle) \in \mathbb{C}^r$$

is a linear isomorphism with the properties

(5)
$$\langle u, v \rangle = \sum_{i} (Tu)_{i} \overline{(Tv)_{i}}, \ \|u\|_{H} = \|Tu\|_{\mathbb{C}^{n}} \ \forall \ u, v \in H.$$

Why is a finite dimensional pre-Hilbert space a Hilbert space?

Problem 5.3

Let $e_i, i \in \mathbb{N}$, be an orthonormal sequence in a separable Hilbert space H. Suppose that for each element u in a dense subset $D \subset H$

(6)
$$\sum_{i} |\langle u, e_i \rangle|^2 = ||u||^2$$

Conclude that e_i is an orthonormal basis, i.e. is complete.

Problem 5.4

Consider the sequence space

(7)
$$h^{2,1} = \left\{ c : \mathbb{N} \ni j \longmapsto c_j \in \mathbb{C}; \sum_j (1+j^2) |c_j|^2 < \infty \right\}.$$

(1) Show that

(8)
$$h^{2,1} \times h^{2,1} \ni (c,d) \longmapsto \langle c,d \rangle_{2,1} = \sum_{j} (1+j^2) c_j \overline{d_j}$$

is an Hermitian inner form which turns $h^{2,1}$ into a Hilbert space.

(2) Denoting the norm on this space by $\|\cdot\|_{2,1}$ and the norm on l^2 by $\|\cdot\|_2$, show that

(9)
$$h^{2,1} \subset l^2, \ \|c\|_2 \le \|c\|_{2,1} \ \forall \ c \in h^{2,1}.$$

Problem 5.5

Suppose that H_1 and H_2 are two different Hilbert spaces and $A: H_1 \longrightarrow H_2$ is a bounded linear operator. Show that there is a unique bounded linear operator (the adjoint) $A^*: H_2 \longrightarrow H_1$ with the property

(10)
$$\langle Au_1, u_2 \rangle_{H_2} = \langle u_1, A^* u_2 \rangle_{H_1} \ \forall \ u_1 \in H_1, \ u_2 \in H_2.$$

Problem 5.6 – Extra

Show that the complex finite linear combinations of the functions $\sin ax$, $a \in \mathbb{R}$ form a pre-Hilbert space with respect to the norm given by

(11)
$$||f||^2 = \lim_{R \to \infty} \frac{1}{R} \int_{[-R,R]} |f|^2.$$

Show that the completion is a non-separable Hilbert space. Can you give a concrete description of the elements of the completion?

Problem 5.7 – Extra

Consider the subspace of $\mathcal{L}^2(\mathbb{R})$ which consists of continuous functions u with the additional property that there exists $v \in \mathcal{L}^2(\mathbb{R})$ such that

(12)
$$u(x) = \begin{cases} u(0) + \int_{(0,x)} v(t) & \text{if } x > 0\\ u(0) - \int_{(x,0)} v(t) & \text{if } x < 0. \end{cases}$$

Show that for a given u if there are two such functions v then they differ by a null function. Prove that the set of pairs (u, [v]) where $[v] \in L^2(\mathbb{R})$ is a Hilbert space with respect to the inner product

(13)
$$\langle (u_1, [v_1]), (u_2, [v_2]) \rangle = \int u_1 \overline{u_2} + \int v_1 \overline{v_2}.$$

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