WEEK 7

Theorem. (AFr 6.3.2.)

If P is a self-adjoint linear operator s.t. $P^2 = P$, then P is a projection.

Definition.

Let P_1 and P_2 be projections in H. We say that P_1 is orthogonal to P_2 is $P_1P_2 = 0$.

Remark. Since $(P_1P_2)^* = P_2^*P_1^* = P_2P_1$, then $P_1P_2 = 0$ implies $P_2P_1 = 0$.

Theorem. (AFr 6.3.4.) The operator $P_1 + P_2$ is a projection *iff* $P_1P_2 = 0$.

Theorem. (AFr 6.3.5.) The product $P_1P_2 = 0$ is a projection *iff* $P_1P_2 = P_2P_1$.

Definition.

Let H be a Hilbert space. A set $K \subset H$ is called orthonormal if for each element of $x \in K$ we have ||x|| = 1 and and any two elements from K are orthogonal. An orthonormal set K is called complete if there exists no nonzero elements that are orthogonal to K.

Theorem. (AFr 6.4.1.) (Bessel's inequality)

Let $\{x_n\}_{n=1}^{\infty}$ be an orthonormal set in a Hilbert space H. Then for any $x \in H$

$$\sum_{n=1}^{\infty} |(x, x_n)|^2 \le ||x||^2.$$

Theorem. (AFr 6.4.2.)

Let $\{x_n\}_{n=1}^{\infty}$ be an orthonormal set in a Hilbert space H and let $\{\lambda_n\}$ be any sequence of scalars. Then for any m

$$\left\|x-\sum_{n=1}^{\infty}\lambda_{n}x_{n}\right\|\geq\left\|x-\sum_{n=1}^{\infty}(x,x_{n})x_{n}\right\|.$$

Definition.

A set K is called an orthonormal basis of H if K is an orthonormal set and if for any $x\in H$

$$\mathbf{x} = \sum_{\mathbf{y} \in \mathsf{K}} (\mathbf{x}, \mathbf{y}) \mathbf{y}.$$

Definition.

A space X is called separable if it contains a countable dense set.

Lemma. (AFr 6.4.7.)

Any orthonormal basis in a separable Hilbert space is countable.