

Cor: If $x \in X$ and $c_k = \langle x, e_k \rangle$,

then $\sum_{k=1}^{\infty} c_k e_k$ converges.

(Previous two results).

So, then, when can we guarantee

$$x = \underbrace{\sum_{k=1}^{\infty} \langle x, e_k \rangle e_k}_y ?$$

$$\begin{aligned} z = x - y. \quad \langle z, e_k \rangle &= \langle x - y, e_k \rangle \\ &= \langle x, e_k \rangle - \langle y, e_k \rangle \end{aligned}$$

$$\langle y, e_k \rangle = \lim \langle s_n, e_k \rangle = \langle x, e_k \rangle.$$

$$\text{So } z \in \{e_1, \dots\}^{\perp}$$

$$z \in S_p(e_1, \dots)^{\perp}$$

$$z \in \overline{S_p(e_1, \dots)}^{\perp}$$

If $w \in \overline{\text{Sp}(e_1, \dots)}$ find $w_k \in \text{Sp}(e_1, \dots)$

$$w_k \rightarrow w.$$

$z \perp w_k$ for all k

$$\langle z, w \rangle = \lim \langle z, w_k \rangle = 0.$$

We say an o.n. sequence is complete if

$$\overline{\text{Sp}\{e_1, \dots\}}^\perp = \{0\}.$$

Prop: If e_1, \dots is a complete o.n. sequence
then if $x \in X$,

$$y = \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k$$

Pf: Let $y = \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k$. By our observations above

$$x - y \in \overline{\text{Sp}\{e_1, \dots\}}^\perp = \{0\}. \text{ So } x = y.$$

Prop: Suppose e_k is an o.n. sequence and

$$x = \sum \langle x, e_k \rangle e_k \quad \forall x \in X.$$

Then the sequence is complete.

Pf: Suppose the sequence is not complete.

$$\text{Pick } z \neq 0, \quad z \in \overline{\text{sp}} \{e_1, \dots, e_n\}^\perp.$$

$$\text{Observe } \langle z, e_k \rangle = 0 \quad \forall k.$$

$$\text{But } z \neq \sum \langle z, e_k \rangle e_k.$$

Lemma: TFAE

- 1) $\{e_n\}$ is complete
- 2) $\{e_n\}^\perp = \{0\}$
- 3) $\overline{\text{sp}}(e_n) = X$.

Pf: 1) \Rightarrow 2) Suppose $\{e_n\}$ is complete.

Suppose $\langle x, e_k \rangle = 0 \quad \forall k$.

Then $x = \sum \langle x, e_k \rangle e_k = 0$. So $\{e_n\}^\perp = \{0\}$.

2) \Rightarrow 1) $\{e_n\} \subseteq \overline{\text{sp}} \{e_n\} \Rightarrow \{0\} = \{e_n\}^\perp \supseteq \overline{\text{sp}} \{e_n\}^\perp$.

$$1) \Rightarrow 3) \quad \overline{\text{span}\{e_n\}}^\perp = \{0\}$$

$$\Rightarrow (\overline{\text{span}\{e_n\}}^\perp)^\perp = \{0\}^\perp$$

$$\Rightarrow \overline{\text{span}\{e_n\}} = X.$$

↑ closed subspace!

$$3) \Rightarrow 1) \quad \overline{\text{span}\{e_n\}} = X \Rightarrow \overline{\text{span}\{e_n\}}^\perp = X^\perp = \{0\}.$$

Prop: $\{e_k\}$ is complete iff for all $x \in X$,

$$\|x\|^2 = \sum |\langle x, e_k \rangle|^2. \quad \leftarrow \text{Parseval's Identity}$$

Pf: If not complete, $\exists x, x \neq 0, \langle x, e_k \rangle = 0 \forall k$.

$$\text{So } \|x\|^2 \neq \sum |\langle x, e_k \rangle|^2.$$

Suppose $\{e_k\}$ is complete so

$$x = \lim_{n \rightarrow \infty} \sum_{k=1}^n \langle x, e_k \rangle e_k.$$

$$\text{Then } \|x\|^2 = \left\| \lim_{n \rightarrow \infty} \sum_{k=1}^n \langle x, e_k \rangle e_k \right\|^2$$

$$\begin{aligned} &= \lim_{n \rightarrow \infty} \left\| \sum_{k=1}^n \langle x, e_k \rangle e_k \right\|^2 = \lim_{n \rightarrow \infty} \sum_{k=1}^n |\langle x, e_k \rangle|^2 \\ &= \sum_{k=1}^{\infty} |\langle x, e_k \rangle|^2. \end{aligned}$$

Bessel: $\sum |\langle x, e_k \rangle|^2 \leq \|x\|^2$ generally

Parseval: $\sum |\langle x, e_k \rangle|^2 = \|x\|^2$ for a complete
o.n. sequence.

Def: An o.n. basis for a Hilbert space
is a complete o.n. sequence

Prop: A infinite-dim Hilbert space is separable
iff it admits an o.n. basis.

Sketch: separable: $\{n\}$ dense.

reduce to a lin ind set. ; the span is still dense

Perform Gram-Schmidt. The span is the same,
and hence dense. \Rightarrow complete

If $\{e_k\}$ is an o.n. basis, I claim

$\left\{ x: \sum_{k=1}^n a_k e_k \quad a_k \in \mathbb{R} \right\}$ is dense.

$\exists n,$

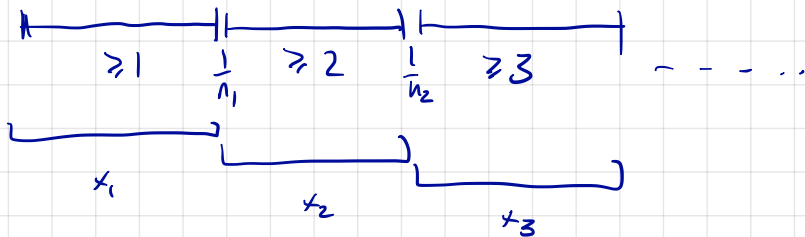
Continuity:

There are linear maps $T: X \rightarrow Y$ that are not continuous.
($x_n \rightarrow x \Rightarrow T(x_n) \not\rightarrow T(x)$).

Z with the l^∞ norm.

Z with the l^1 norm.

$(1, \frac{1}{2}, \frac{1}{3}, \dots)$



$$\|x_k\|_\infty = \frac{1}{n_k} \leq \frac{1}{k} \rightarrow 0 \quad x_k \rightarrow 0, \quad (Z, l^\infty)$$

But $\|x_k\|_1 \rightarrow \infty$ so $x_k \not\rightarrow x$ for any x in l^1 !

This is just the identity map.

Lemma: Suppose $T: X \rightarrow Y$ is continuous at $x=0$.
Then T is continuous.

Pf: Suppose $x_n \rightarrow x$ in X .

Then $x_n - x \rightarrow 0$ in X and

$$T(x_n - x) \rightarrow T(0) = 0 \text{ in } Y.$$

But $T(x_n - x) = T(x_n) - T(x)$ for all n .

Thus $\lim T(x_n) - T(x) = 0$ and

$$\lim T(x_n) = T(x).$$

Upshot: Not continuous at 0 \Rightarrow not continuous.

Of course, if cts \Rightarrow cts at 0.

So T is continuous iff it is cts at 0.

Lemma: If $T: X \rightarrow Y$ is continuous, then there exists $K > 0$ such that

$$\|T(x)\|_Y \leq K \|x\|_X \quad \text{for all } x \in X$$

Pf: For $\varepsilon = 1$, there exists $\delta > 0$ so if $\|x - 0\|_X < \delta$,

$$\|T(x) - T(0)\| < 1.$$

$$\text{I.e. if } \|x\|_X < \delta \Rightarrow \|T(x)\|_Y < 1$$

Let $K = \frac{2}{\delta}$ and suppose $x \neq 0$.

Then $z = \frac{x}{K\|x\|}$ satisfies $\|z\| = \frac{\delta}{2} < \delta$.

So $\|Tz\|_Y < 1$.

Hence $\|T \frac{x}{K\|x\|}\| < 1$ and $\|T(x)\| < K \|x\|$.

This still holds for $x=0$ also and we are done.

Cor: If T is cts, there is a K ,

$$\|T(x)\| \leq K$$

for all $x \in X$, $\|x\| \leq 1$.

The ball of radius 1 is sent inside the ball of radius K .

Lemma: Suppose $\exists K$, $\|T_x\| \leq K$ for all $x \in X$,

$\|x\| \leq 1$. Then $\|T\| \leq K \forall x \in X$.

Pf: Suppose $x \neq 0$. Then $\|x/\|x\|\| = 1$ and

$$\|T\left(\frac{x}{\|x\|}\right)\| \leq K \Rightarrow \|T(x)\| \leq K \|x\|.$$

Def: We say $T: X \rightarrow Y$, linear, is bounded if

$$\exists K, \|T_x\| \leq K \quad \forall x, \|x\| \leq 1.$$

If T is cts $\Rightarrow T$ is bounded

Prop: If T is bounded, then T is cts.

Pf: Suppose $x_n \rightarrow 0$.

Then $0 \leq \|Tx_n\| \leq K \|x_n\| \rightarrow 0$.

So T is cts at 0 , and hence cts.

Let's redo that example:

$(Z, l^{\infty}) \rightarrow (Z, l^1)$

$$x_n = (\underbrace{1, \dots, 1}_n, 0, \dots)$$

$$\|x_n\|_{\infty} = 1 \Rightarrow \text{not bounded!} \Rightarrow \text{not cts.}$$
$$\|Tx_n\|_1 = n$$

In summary:

Thm: Given a linear map $T: X \rightarrow Y$, TFAE

a) T is continuous

b) T is continuous at 0

c) T is bounded

d) $\exists K > 0$, $\|Tx\| \leq K\|x\|$ for all $x \in X$.

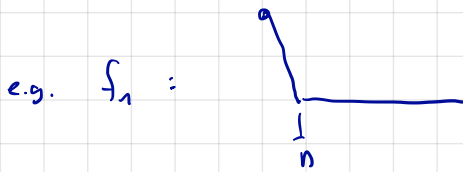
$C[0,1], L^\infty$ vs $C[0,1], L^1$

A

B

$A \rightarrow B$ is cts

$B \rightarrow A$ is not cts



$$\|f_n\|_1 = \frac{1}{2n} \rightarrow 0. \text{ So } f_n \xrightarrow{L_1} 0.$$

$$\text{But } \|f_n\|_\infty = 1 \text{ for all } n. \text{ So } f_n \not\xrightarrow{L_\infty} 0.$$

Suppose $\|f\|_\infty \leq 1$.

$$\text{Then } \|f\|_1 = \int_0^1 |f| \leq \int_0^1 1 = 1.$$

Thus $B \rightarrow A$ is bounded + hence cts.

E.g. $l^p \hookrightarrow l^\infty$ is cts.
 ($x \in l^p \Rightarrow x(k) \rightarrow 0$, so $x \in l^\infty$.
 The question is continuity).

e.g. $y \in \ell^2$

$$T(x) = \langle x, y \rangle \quad T: \ell^2 \rightarrow \mathbb{R}$$

$$|T(x)| \leq \underbrace{\|y\|_2}_{<} \|x\|_2 \quad \text{By C-S.}$$

So T is c.f.s.

e.g. $y \in \ell^\infty$

$$T: \ell^1 \rightarrow \mathbb{R}$$

$$T(x) = \sum y_k x_k$$

$$\begin{aligned} |T(x)| &\leq \sum |y_k| |x_k| \leq \|y\|_\infty \sum |x_k| \\ &= \underbrace{\|y\|_\infty}_{<} \|x\|_1 \end{aligned}$$

e.s: $y \in \ell^\infty \quad T: \ell^1 \rightarrow \ell^1$

$$Tx = (y_1 x_1, y_2 x_2, \dots)$$

$$\|Tx\|_1 = \sum |x_k y_k| \leq \|y\|_\infty \|x\|_1 \quad \text{as above.}$$

Much harder:

$$l^2 \subseteq l^\infty$$

$$\sum |x_k|^2 < \infty$$

$$\Rightarrow x_k \rightarrow 0.$$

Is this map continuous?

(Stay Tuned for the Banach Iso Thm).

$\mathcal{P} \rightarrow$ polynomials on $[0,1]$ L^∞ norm.

$$I(p) = \int_0^x p(t) dt.$$

$$I: \mathcal{P} \rightarrow \mathcal{P}.$$

$$|(I(p))(x)| = \left| \int_0^x p(t) dt \right| \leq |x| \|p\|_\infty \leq \|p\|_\infty$$

$$\text{I.e. } \|I(p)\|_\infty \leq \|p\|_\infty.$$

Derivatives?

$$p_n(x) = x^n \quad \|p_n\|_\infty = 1$$

$$\|D(p_n)\| = n \|x^{n-1}\|$$

$$= n$$

So image of unit ball is unbounded.