

## Suggested Solution to Homework 5

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**P140, 7.** Show that in an inner product space,  $x \perp y$  if and only if we have  $\|x + \alpha y\| = \|x - \alpha y\|$  for all scalars  $\alpha$ .

**Proof.** It follows from the definition of inner product that

$$\|x + \alpha y\|^2 = \langle x + \alpha y, x + \alpha y \rangle = \langle x, x \rangle + \bar{\alpha} \langle x, y \rangle + \alpha \langle y, x \rangle + \alpha \bar{\alpha} \langle y, y \rangle = \|x\|^2 + 2\operatorname{Re}(\bar{\alpha} \langle x, y \rangle) + |\alpha|^2 \|y\|^2$$

Similarly, replacing  $\alpha$  by  $-\alpha$  above, one has

$$\|x - \alpha y\|^2 = \|x\|^2 - 2\operatorname{Re}(\bar{\alpha} \langle x, y \rangle) + |\alpha|^2 \|y\|^2$$

Then,  $\|x + \alpha y\| = \|x - \alpha y\|$  for all scalars  $\alpha$  if and only if  $\operatorname{Re}(\bar{\alpha} \langle x, y \rangle) = 0$  for all  $\alpha$ . Taking  $\alpha = 1$  and  $\alpha = i$  respectively, we conclude that  $\langle x, y \rangle = 0$ , i.e.  $x \perp y$ .  $\square$

**P167, 7.** Let  $(e_k)$  be an orthonormal sequence in a Hilbert space  $H$ . Show that for every  $x \in H$ , the vector

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

exists in  $H$  and  $x - y$  is orthogonal to every  $e_k$ .

**Proof.** From the Bessel inequality in Theorem 3.4-6, we see that, for every  $x \in H$ , the series

$$\sum_{k=1}^{\infty} |\langle x, e_k \rangle|^2 \leq \|x\|^2$$

converges. So,  $y = \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k$  exists in  $H$ . Furthermore,

$$\langle x - y, e_j \rangle = \langle x, e_j \rangle - \left\langle \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k, e_j \right\rangle = 0$$

Hence,  $x - y$  is orthogonal to  $e_k$ .  $\square$

**P167, 8.** Let  $(e_k)$  be an orthonormal sequence in a Hilbert space  $H$ , and let  $M = \operatorname{span}(e_k)$ . Show that for any  $x \in H$  we have  $x \in \bar{M}$  if and only if  $x$  can be represented by  $x = \sum_{k=1}^{\infty} \alpha_k e_k$  with coefficients  $\alpha_k = \langle x, e_k \rangle$ .

**Proof.** Assume that  $x$  can be represented by  $x = \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k$ . Since  $x_n = \sum_{k=1}^n \langle x, e_k \rangle e_k \in M$  and  $x_n \rightarrow x$  as  $n \rightarrow +\infty$ , we have  $x \in \bar{M}$ . On the other hand, assume  $x \in \bar{M}$ . Set  $y = \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k$ . It follows from Q7 above that  $x - y \perp e_k$ . By the continuity of inner product, we have  $x - y \perp \bar{M}$ . It is clear that  $x - y \in \bar{M}$ . So,  $x - y \in \bar{M} \cap \bar{M}^{\perp} = \{0\}$ . That is,  $x = y = \sum_{k=1}^{\infty} \langle x, e_k \rangle e_k$ .  $\square$

**P175, 4.** Derive from (3) the following formula (which is often called the Parseval relation)

$$\langle x, y \rangle = \sum_k \langle x, e_k \rangle \overline{\langle y, e_k \rangle}$$

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**Proof.** If the Parseval relation (3) shown as

$$\sum_k |\langle x, e_k \rangle|^2 = \|x\|^2$$

holds for any  $x$  in Hilbert space  $H$ , then for any  $x, y$ , we have  $\|x + y\|^2 = \sum_k |\langle x + y, e_k \rangle|^2$ . Note that

$$\|x + y\|^2 = \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle + \|y\|^2 = \|x\|^2 + 2\operatorname{Re}\langle x, y \rangle + \|y\|^2,$$

and

$$\begin{aligned} \sum_k |\langle x + y, e_k \rangle|^2 &= \sum_k (\langle x, e_k \rangle + \langle y, e_k \rangle) \overline{(\langle x, e_k \rangle + \langle y, e_k \rangle)} \\ &= \sum_k |\langle x, e_k \rangle|^2 + \langle x, e_k \rangle \overline{\langle y, e_k \rangle} + \langle y, e_k \rangle \overline{\langle x, e_k \rangle} + |\langle y, e_k \rangle|^2 \\ &= \|x\|^2 + 2\operatorname{Re}\langle x, e_k \rangle \overline{\langle y, e_k \rangle} + \|y\|^2. \end{aligned}$$

Then,  $\operatorname{Re}\langle x, y \rangle = \operatorname{Re}\langle x, e_k \rangle \overline{\langle y, e_k \rangle}$ . Replacing  $y$  by  $iy$ , we have

$$-\operatorname{Im}\langle x, y \rangle = \operatorname{Re}\langle x, iy \rangle = \operatorname{Re}\langle x, e_k \rangle \overline{\langle iy, e_k \rangle} = -\operatorname{Im}\langle x, e_k \rangle \overline{\langle y, e_k \rangle}$$

Therefore,  $\langle x, y \rangle = \sum_k \langle x, e_k \rangle \overline{\langle y, e_k \rangle}$ . □

**P175, 5** Show that an orthonormal family  $(e_\kappa)$ ,  $\kappa \in I$ , in a Hilbert space  $H$  is total if and only if the relation in Prob. 4 holds for every  $x$  and  $y$  in  $H$ .

**Proof.** As shown in Prob. 4,

$$\langle x, y \rangle = \sum_\kappa \langle x, e_\kappa \rangle \overline{\langle y, e_\kappa \rangle} \quad \text{if and only if} \quad \|x\|^2 = \sum_{\kappa \in I} |\langle x, e_\kappa \rangle|^2$$

By Theorem 3.6-3, Hilbert space  $H$  is total if and only if the relation  $\|x\|^2 = \sum_{\kappa \in I} |\langle x, e_\kappa \rangle|^2$  holds for every  $x$  so that the relation in Prob. 4 holds for every  $x$  and  $y$  in  $H$ . □