

Def: Let  $V$  be a complex vector space.

A scalar product  $\langle \cdot, \cdot \rangle$  is a mapping

$$\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{C}$$

with the following properties:

(i) linear in the second argument, i.e.  $u, v, w \in V$   
 $\alpha, \beta \in \mathbb{C}$

$$\langle u | \alpha v + \beta w \rangle = \alpha \langle u | v \rangle + \beta \langle u | w \rangle$$

(ii)  $\overline{\langle u | v \rangle} = \langle v | u \rangle$ .

(iii) positive definite:

$$\langle u | u \rangle \geq 0 \quad \text{and} \quad \langle u | u \rangle = 0 \Leftrightarrow u = 0$$

$(V, \langle \cdot, \cdot \rangle)$  is a scalar product space.

norm  $\| \cdot \|$ ,  $\| u \| := \sqrt{\langle u | u \rangle}$

metric  $d(u, v) := \| u - v \|$

completeness:

Def:  $(u_n)_{n \in \mathbb{N}}$  is a Cauchy sequence if  $\forall \varepsilon > 0 \exists N$  s.t.  
 $d(u_n, u_m) < \varepsilon \quad \forall n, m > N$

$u_n \rightarrow u$  if  $\forall \varepsilon > 0 \exists N$  s.t.  
 $d(u_n, u) < \varepsilon \quad \forall n > N$

$V$  is called complete if every Cauchy sequence has a limit in  $V$ .

A complete scalar product space is called Hilbert space.

Def: let  $(\mathcal{X}, \langle \cdot, \cdot \rangle_{\mathcal{X}})$  be a Hilbert space.

A mapping  $A: \mathcal{X} \rightarrow \mathcal{X}$  is a bounded linear operator if

(i) linear:  $A(\alpha u + \beta v) = \alpha A(u) + \beta A(v)$

(ii) bounded:  $\exists c > 0$  s.t.

$$\|A u\| \leq c \|u\| \quad \forall u \in \mathcal{X}$$

The bounded linear operators form a complex vector space

$$(\alpha A + \beta B)(u) := \alpha A(u) + \beta B(u),$$

denoted by  $L(\mathcal{X})$ .

Remark On  $L(\mathcal{X})$  one has a norm

$$\|A\| := \sup_{\substack{u \in \mathcal{X}, \\ \|u\|=1}} \|A u\| \quad \begin{array}{l} \text{operator norm} \\ \text{sup norm} \end{array}$$

and  $(L(\mathcal{X}), \|\cdot\|)$  is a complete normed space (also called Banach space).

let  $A \in L(\mathcal{X})$ .

Def:  $A$  is symmetric if

$$\langle A u | v \rangle = \langle u | A v \rangle \quad \forall u, v \in \mathcal{X}$$

Remark:  $A \in L(\mathcal{X}) \Rightarrow A^* \in L(\mathcal{X})$  the adjoint is defined by

$$\langle A^* u | v \rangle = \langle u | A v \rangle \quad \forall u, v \in \mathcal{X}$$

Thus  $A$  symmetric  $\iff A = A^*$ ,  
 $A$  is selfadjoint

Def:  $A \in L(\mathcal{X})$  has finite rank if

$A(\mathcal{X})$  is finite-dimensional.

Let  $A \in L(\mathcal{X})$  be symmetric and of finite rank.

$J = A(\mathcal{X}) \subset \mathcal{X}$  finite-dimensional

$J^\perp := \{ u \in \mathcal{X} \mid \langle u, v \rangle = 0 \ \forall v \in J \}$   
orthogonal complement

Then:  $(J^\perp, \langle \cdot, \cdot \rangle|_{J^\perp \times J^\perp})$  is again a Hilbert space

- Any  $u \in \mathcal{X}$  can be decomposed uniquely as

$$u \in u^\parallel + u^\perp$$

$$\text{proof: } u^\parallel = \sum_{i=1}^N \langle e_i, u \rangle e_i$$

where  $(e_i)_{i=1, \dots, N}$  is an orthonormal basis of  $J$ .

Lemma  $A|_{J^\perp} = 0$

Proof: Let  $u \in J^\perp$ ,  $v \in \mathcal{X}$ . Then

$$\langle v, Au \rangle \stackrel{\substack{\uparrow \\ A \text{ symmetric}}}{=} \langle \underbrace{Av}_{\in J}, \underbrace{u}_{\in J^\perp} \rangle = 0$$

Choose  $v = Au$

$$\Rightarrow 0 = \langle Au, Au \rangle \Rightarrow Au = 0. \quad \square$$

$A|_J : J \rightarrow J$  symmetric operator on  $J$   
can be diagonalized (linear algebra)

$$A = \begin{pmatrix} \begin{array}{c|c} \text{J} & \text{J}^\perp \\ \hline A|_J & 0 \\ \hline 0 & 0 \end{array} & \begin{array}{c} \text{J} \\ \text{J}^\perp \end{array} \end{pmatrix}$$