E-content(lecture-7)

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Topic: Theorem on Hilbert space

Theorem:

(Lemma of F.Riesz on closed convex set in a Hilbert space)

Let A be a closed convex set in a Hilbert space H. Then

there exists a unique vector $x_0 \in A$ such that

 $||x_0|| \le ||y||$ for every $y \in A$.

In other words, a closed convex subset in a Hilbert space H contains a unique vevtor of smallest norm.

Proof: Let $\beta = glb\{||x||: x \in A\}$. Then for each positive integer n, there exists $x_n \in A$ such that

$$\beta \le ||x_n|| \le \beta + \frac{1}{n}$$
 Hence the sequence (x_n) in A

Is such that $||x_n|| \to \beta$. since A is convex so $\frac{x_m + x_n}{2} \in A$ and hence $||\frac{x_m + x_n}{2}|| \ge \beta$ by the parallelogram law we get

$$\begin{aligned} \|x_m - x_n\|^2 &= 2\|x_m\|^2 + 2\|x_n\|^2 - \|x_m + x_n\|^2 \\ &\leq 2\|x_m\|^2 + 2\|x_n\|^2 - 4\beta^2 \\ &\to 2\beta^2 + 2\beta^2 - 4\beta^2 = 0 \text{ as } m, n \to \infty. \end{aligned}$$

Hence $||x_m - x_n|| \to 0$ as $m, n \to \infty$.

So (x_n) is a Cauchy sequence in A.Since A is closed in the complete metric space H. Hence A is also complete so there exists $x_0 \in A$ such that $x_n \to x_0$, since the norm is continuous function so $||x_n|| \to ||x_0||$. But $||x_n|| \to \beta$ Since the sequence has the unique limit Hence $||x_0|| = \beta$. Thus x_0 is a vector in A with smallest

norm.

We have to show that x_0 is a unique vector in A. Let x_1 is an another vector in A different from x_0 Such that $||x_1|| = \beta$. Then $\frac{x_0 + x_1}{2} \in A$

and hence $\|\frac{x_0+x_1}{2}\| \ge \beta$.

But by the parallelogram law we have

$$\|\frac{x_0 + x_1}{2}\|^2 = 2\|\frac{x_0}{2}\|^2 + 2\|\frac{x_1}{2}\|^2 - \|\frac{x_0 - x_1}{2}\|^2$$

$$< \frac{1}{2}\|x_0\|^2 + \frac{1}{2}\|x_1\|^2 \text{ (since } \|x_0 - x_1\| > 0)$$

$$= \frac{1}{2}\beta^2 + \frac{1}{2}\beta^2 = \beta^2.$$

hence $\|\frac{x_0+x_1}{2}\| < \beta$.

Which is contradiction because $\|\frac{x_0+x_1}{2}\| \ge \beta$.

Hence x_0 is a unique vector in A with smallest norm.

Theorem : Let M be a closed convex subset of a normed

linear space H and let x be a vector in H. Then x + M is also a closed convex subset in H.

Proof:Let
$$A = x + M = \{x + m : m \in M\}$$

) Let $y_1, y_2 \in A$ and $0 \le \alpha \le 1$.Then
 $y_1 = x + m_1, y_2 = x + m_2$ for some $m_1, m_2 \in M$.
 $\alpha y_1 + (1 - \alpha)y_2 = \alpha (x + m_1) + (1 - \alpha)(x + m_2)$

 $=x+(\alpha m_1+(1-\alpha)m_2)\in x+M$

Since $(\alpha m_1 + (1 - \alpha)m_2) \in M$ and M is convex set So x + M is also a convex set since M is closed set and so x + M is a closed set thus A is closed and convex set in H.

END.