

# An Introduction to Hilbert Spaces

Prepared by: Brailey Sims and Michael Rose

2008

## 1 Inner-Product Spaces

Hilbert spaces provide a user-friendly framework for the study of a wide range of subjects, from Fourier Analysis to Quantum Mechanics. Ideas from linear algebra underlie much of what follows, so we begin with a brief review of linear (or vector) spaces.

**Definition:** A linear space is a set  $X$  with an associated scalar field  $\mathbb{F}$  (in this course either  $\mathbb{R}$  or  $\mathbb{C}$ ) on which the following linear operations are defined:

1. Vector addition, which takes each pair of elements  $x$  and  $y$  in  $X$  to another element  $x + y$  of  $X$ :

$$X \times X \rightarrow X, \quad (x, y) \mapsto x + y$$

2. Scalar multiplication, which takes each pairing of scalars  $\lambda$  from  $\mathbb{F}$  and elements  $x$  of  $X$  to another element  $\lambda x$  of  $X$ :

$$X \times \mathbb{F} \rightarrow X, \quad (x, \lambda) \mapsto \lambda x$$

and for which the following conditions are satisfied:

- i) Vector addition is commutative:  $x + y = y + x \quad \forall x, y \in X$
- ii) Vector addition is associative:  $(x + y) + z = x + (y + z) \quad \forall x, y, z \in X$
- iii) Existence of an additive identity for all elements:  $\exists$  an element  $0 \in X$  such that  $0 + x = x \quad \forall x \in X$
- iv) Existence of additive inverses for each element:  $\forall x \in X \exists$  a corresponding element  $-x \in X$  such that  $-x + x = 0$
- v) Scalar multiplication is associative:  $(\lambda\mu)x = \lambda(\mu x) \quad \forall x \in X, \forall \lambda, \mu \in \mathbb{F}$
- vi) Scalar multiplication distributes over scalar addition:  $(\lambda + \mu)x = \lambda x + \mu x \quad \forall x \in X, \forall \lambda, \mu \in \mathbb{F}$
- vii) Scalar multiplicative identity applies to vectors:  $1x = x$  for every element  $x \in X$
- viii) Scalar multiplication distributes over vector addition:  $\lambda(x + y) = \lambda x + \lambda y \quad \forall x, y \in X, \forall \lambda \in \mathbb{F}$

We will refer to this structure as the linear space  $X$  over  $\mathbb{F}$ .

As illustrated above, in this course we will adopt the convention of denoting the elements (points or vectors) of the space  $X$  by Roman letters  $x, y, z, \dots$  and elements of the associated scalar field (either  $\mathbb{R}$  or  $\mathbb{C}$ ) by the Greek letters  $\alpha, \beta, \gamma, \dots, \lambda, \dots$ . Other notations that are commonly used include the use of bold type ( $\mathbf{x}$ ), underlining ( $\underline{x}$ ), arrows ( $\vec{x}$ ) or 'twiddles' ( $\tilde{x}$ ) when writing vectors to distinguish them from scalar quantities.

# Introduction To Hilbert Spaces

**Jianjun Gao**



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