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Chapter 1
Metric Spaces

We will introduce and quickly study the basics of metrics, norms, and inner products in this short manuscript. This manuscript should be accessible to readers who have a background in undergraduate real analysis topics, including sequences, limits, suprema and infima, functions, cardinality, infinite series, Riemann integration, and vector spaces. Assuming that background, the manuscript essentially self-contained, although the presentation is quite compressed. Most major proofs are included, while certain other proofs are assigned as problems, and references are provided for proofs that are omitted. Explicit proofs of most of the statements made in this appendix, with extensive discussion and motivation, appear in the forthcoming volume [Heil16], but many of these can also be found in the volume [Heil11], which has already appeared.

We assume that the reader is familiar with vector spaces (which are also called linear spaces). The scalar field associated with the vector spaces in this manuscript will always be either the real line $\mathbb{R}$ or the complex plane $\mathbb{C}$. When we specifically deal with the vector space $\mathbb{R}^d$, we assume that the scalar field is $\mathbb{R}$, and likewise we always assume that the scalar field for $\mathbb{C}^d$ is $\mathbb{C}$. For simplicity of presentation, when dealing with a vector space we often implicitly assume that the scalar field is $\mathbb{C}$, but usually only minor (and obvious) changes are required if the scalar field is $\mathbb{R}$. The elements of the scalar field are often called scalars, so for us a scalar will always mean a real or complex number.

1.1 Metrics and Convergence

A metric provides us with a notion of the distance between points in a set.

**Definition 1.1.1 (Metric Space).** Let $X$ be a nonempty set. A metric on $X$ is a function $d : X \times X \to \mathbb{R}$ such that for all $x, y, z \in X$ we have:
(a) Nonnegativity: \(0 \leq d(x, y) < \infty\),
(b) Uniqueness: \(d(x, y) = 0\) if and only if \(x = y\),
(c) Symmetry: \(d(x, y) = d(y, x)\), and
(d) The Triangle Inequality: \(d(x, z) \leq d(x, y) + d(y, z)\).

If these conditions are satisfied, then \(X\) is called a metric space. The number \(d(x, y)\) is called the distance from \(x\) to \(y\).

A metric space \(X\) does not have to be a vector space, although most of the metric spaces that we will encounter in this manuscript will be vector spaces (indeed, most are actually normed spaces). If \(X\) is a generic metric space, then we often refer to the elements of \(X\) as "points," but if we know that \(X\) is a vector space, then we may refer to the elements of \(X\) as "vectors." We will mostly use letters such as \(x, y, z\) to denote elements of a metric or normed space. However, in many cases we know that our space is a space of functions. In such a context we usually use letters such as \(f, g, h\) to denote elements of the space, and we may refer to those elements as "functions," "vectors," or "points."

Here is an example of a metric on an infinite-dimensional vector space.

**Example 1.1.2.** Given a sequence of real or complex scalars \(x = (x_k)_{k \in \mathbb{N}} = (x_1, x_2, \ldots)\),
we define the \(\ell^1\)-norm of \(x\) to be
\[
\|x\|_1 = \|(x_k)_{k \in \mathbb{N}}\|_1 = \sum_{k=1}^{\infty} |x_k|.
\]

We say that the sequence \(x\) is absolutely summable (or just summable for short) if \(\|x\|_1 < \infty\), and we let \(\ell^1\) denote the space of all absolutely summable sequences, i.e.,
\[
\ell^1 = \left\{ x = (x_k)_{k \in \mathbb{N}} : \|x\|_1 = \sum_{k=1}^{\infty} |x_k| < \infty \right\}.
\]

This set is a vector space; in particular, it is closed under the operations of addition of sequences and multiplication of a sequence by a scalar. Further, a straightforward calculation shows that the function \(d\) defined by
\[
d(x, y) = \|x - y\|_1 = \sum_{k=1}^{\infty} |x_k - y_k|, \quad x, y \in \ell^1,
\]
is a metric on \(\ell^1\), so \(\ell^1\) is both a vector space and a metric space.
1.2 Convergence and Completeness

The following particular elements of $\ell^1$ appear so often that we introduce a name for them.

**Notation 1.1.3 (The Standard Basis Vectors).** Given an integer $n \in \mathbb{N}$, we let $\delta_n$ denote the sequence $\delta_n = (\delta_{nk})_{k \in \mathbb{N}} = (0, \ldots, 0, 1, 0, 0, \ldots)$. That is, the $n$th component of the sequence $\delta_n$ is 1, while all other components are zero. We call $\delta_n$ the $n$th standard basis vector, and we refer to the family $\{\delta_n\}_{n \in \mathbb{N}}$ as the sequence of standard basis vectors, or simply the standard basis.

1.2 Convergence and Completeness

Since a metric space has a notion of distance, we can define a corresponding notion of convergence in the space, as follows.

**Definition 1.2.1 (Convergent Sequence).** Let $X$ be a metric space. A sequence of points $\{x_n\}_{n \in \mathbb{N}}$ in $X$ converges to the point $x \in X$ if
\[
\lim_{n \to \infty} d(x_n, x) = 0.
\]
That is, for every $\varepsilon > 0$ there must exist some integer $N > 0$ such that
\[
n \geq N \implies d(x_n, x) < \varepsilon.\]
In this case, we write $x_n \to x$.

Convergence implicitly depends on the choice of metric for $X$, so if we want to emphasize that we are using a particular metric, we may write $x_n \to x$ with respect to the metric $d$.

Closely related to convergence is the idea of a Cauchy sequence, which is defined as follows.

**Definition 1.2.2 (Cauchy Sequence).** Let $X$ be a metric space. A sequence of points $\{x_n\}_{n \in \mathbb{N}}$ in $X$ is a Cauchy sequence if for every $\varepsilon > 0$ there exists an integer $N > 0$ such that
\[
m, n \geq N \implies d(x_m, x_n) < \varepsilon.\]
By applying the Triangle Inequality, we immediately obtain the following relation between convergent and Cauchy sequences.

**Lemma 1.2.3 (Convergent Implies Cauchy).** If $\{x_n\}_{n \in \mathbb{N}}$ is a convergent sequence in a metric space $X$, then $\{x_n\}_{n \in \mathbb{N}}$ is a Cauchy sequence in $X$. 
Proof. Assume that $x_n \to x$ as $n \to \infty$. Given $\varepsilon > 0$, there exists an $N > 0$ such that $d(x, x_n) < \frac{\varepsilon}{2}$ for all $n > N$. Consequently, if $m, n > N$ then the Triangle Inequality implies that

$$d(x_m, x_n) \leq d(x_m, x) + d(x, x_n) < \varepsilon.$$  

However, the converse of Lemma 1.2.3 does not hold in general.

Example 1.2.4. The “standard metric” on the real line $\mathbb{R}$ or the complex plane $\mathbb{C}$ is

$$d(x, y) = |x - y|.$$  

Using the terminology we will make precise in Definition 1.2.7, each of $\mathbb{R}$ and $\mathbb{C}$ is a complete metric space with respect to this metric. This means that any Cauchy sequence of real scalars must converge to a real scalar, and any Cauchy sequence of complex scalars must converge to a complex scalar (for a proof, see [Rud76, Thm. 3.11]).

Now consider the set of rational numbers $\mathbb{Q}$. This is also a metric space with respect to the metric $d(x, y) = |x - y|$. However, we will show that $\mathbb{Q}$ is not complete, i.e., we claim that there exist Cauchy sequences of rational numbers that do not converge to a rational number. For example, let $x_n$ be the following rational numbers based on the decimal expansion of $\pi$:

$$x_1 = 3, \quad x_2 = 3.1, \quad x_3 = 3.14, \quad \ldots.$$  

Then $\{x_n\}_{n \in \mathbb{N}}$ is a Cauchy sequence in both $\mathbb{Q}$ and $\mathbb{R}$. Moreover, it is a convergent sequence in $\mathbb{R}$ because $x_n \to \pi \in \mathbb{R}$. However, $\{x_n\}_{n \in \mathbb{N}}$ is not a convergent sequence in the space $\mathbb{Q}$, because there is no rational point $r \in \mathbb{Q}$ such that $x_n \to r$.  

The metric space $\mathbb{Q}$ in Example 1.2.4 is not a vector space over the real field. Here is an example of an infinite-dimensional vector space that contains Cauchy sequences that do not converge in the space.

Example 1.2.5. Let $c_00$ be the space of all sequences of real or complex numbers that have only finitely many nonzero components:

$$c_00 = \left\{ x = (x_1, \ldots, x_N, 0, 0, \ldots) : N > 0, x_1, \ldots, x_N \in \mathbb{C} \right\}.$$  

Since $c_00$ is a subset of $\ell^1$, it is a metric space with respect to the metric $d$ defined in equation (1.2).

For each $n \in \mathbb{N}$, let $x_n$ be the sequence

$$x_n = (2^{-1}, \ldots, 2^{-n}, 0, 0, 0, \ldots).$$

and consider the sequence of vectors $\{x_n\}_{n \in \mathbb{N}}$, which is contained in both $c_00$ and $\ell^1$. If $m < n$, then
\[ \|x_n - x_m\|_1 = \sum_{k=m+1}^{n} 2^{-k} < 2^{-m}, \]

and it follows from this that \( \{x_n\}_{n \in \mathbb{N}} \) is a Cauchy sequence. If we consider this sequence to be a sequence in the space \( \ell^1 \), then it does converge; in fact \( x_n \to x \) where

\[ x = (2^{-1}, 2^{-2}, \ldots) = (2^{-k})_{k \in \mathbb{N}}. \]

However, this vector \( x \) does not belong to \( c_{00} \), and there is no sequence \( y \in c_{00} \) such that \( x_n \to y \). Therefore \( c_{00} \) is not a complete metric space. \( \square \)

The set of rationals, \( \mathbb{Q} \), is not a vector space over the real field or the complex field (which are the only fields we are considering in this manuscript). In contrast, \( c_{00} \) is a vector space with respect to the real field (if we are using real scalars), or with respect to the complex field (if we are using complex scalars). In fact, \( c_{00} \) is the finite linear span of the set of standard basis vectors \( \mathcal{E} = \{\delta_k\}_{k \in \mathbb{N}}: \)

\[ c_{00} = \text{span}(\mathcal{E}) = \left\{ \sum_{k=1}^{N} x_k \delta_k : N > 0, x_1, \ldots, x_N \in \mathbb{C} \right\}. \]

However, at least when we use the metric \( d \) defined by equation (1.2), there are Cauchy sequences in \( c_{00} \) that do not converge to an element of \( c_{00} \). This fact should be compared to the next theorem, which shows that every Cauchy sequence in \( \ell^1 \) converges to an element of \( \ell^1 \).

**Theorem 1.2.6.** If \( \{x_n\}_{n \in \mathbb{N}} \) is a Cauchy sequence in \( \ell^1 \), then there exists a vector \( x \in \ell^1 \) such that \( x_n \to x \).

**Proof.** Assume that \( \{x_n\}_{n \in \mathbb{N}} \) is a Cauchy sequence in \( \ell^1 \). Each \( x_n \) is a vector in \( \ell^1 \), and for this proof we will write the components of \( x_n \) as

\[ x_n = (x_n(1), x_n(2), \ldots) = (x_n(k))_{k \in \mathbb{N}}. \]

By the definition of a Cauchy sequence, if we fix \( \varepsilon > 0 \), then there is an integer \( N > 0 \) such that \( d(x_m, x_n) = \|x_m - x_n\|_1 < \varepsilon \) for all \( m, n > N \). Therefore, if we fix a particular index \( k \in \mathbb{N} \) then for all \( m, n > N \) we have

\[ |x_m(k) - x_n(k)| \leq \sum_{j=1}^{\infty} |x_m(j) - x_n(j)| = \|x_m - x_n\|_1 < \varepsilon. \]

Thus, with \( k \) fixed, \( \{x_n(k)\}_{n \in \mathbb{N}} \) is a Cauchy sequence of **scalars** and therefore must converge. Define

\[ x(k) = \lim_{n \to \infty} x_n(k), \quad (1.3) \]

and set \( x = (x(1), x(2), \ldots) \). For each fixed \( k \), we have by construction that the \( k \)th component of \( x_n \) converges to the \( k \)th component of \( x \) as \( n \to \infty \).
We therefore say that \( x_n \) converges componentwise to \( x \). However, this is not enough. We need to show that \( x \in \ell^1 \), and that \( x_n \) converges to \( x \) in \( \ell^1 \)-norm.

To do this, again fix an \( \varepsilon > 0 \). Since \( \{x_n\}_{n \in \mathbb{N}} \) is Cauchy, there is an \( N > 0 \) such that \( \|x_m - x_n\|_1 < \varepsilon \) for all \( m, n > N \). Choose any particular \( n > N \), and fix an integer \( M > 0 \). Then, since \( M \) is finite,

\[
\sum_{k=1}^{M} |x(k) - x_n(k)| = \sum_{k=1}^{M} \lim_{m \to \infty} |x_m(k) - x_n(k)| = \lim_{m \to \infty} \sum_{k=1}^{M} |x_m(k) - x_n(k)| \leq \lim_{m \to \infty} \|x_m - x_n\|_1 \leq \varepsilon.
\]

As this is true for every \( M \), we conclude that

\[
d(x_n, x) = \|x - x_n\|_1 = \sum_{k=1}^{\infty} |x(k) - x_n(k)| = \lim_{M \to \infty} \sum_{k=1}^{M} |x(k) - x_n(k)| \leq \varepsilon.
\]  

(1.4)

Even though we do not know yet that \( x \in \ell^1 \), this tells us that the vector \( x - x_n \) has finite \( \ell^1 \)-norm and therefore belongs to \( \ell^1 \). Since \( \ell^1 \) is closed under addition, it follows that \( x = (x - x_n) + x_n \in \ell^1 \). Therefore our “candidate sequence” \( x \) does belong to \( \ell^1 \). Further, equation (1.4) establishes that \( d(x_n, x) \leq \varepsilon \) for all \( n > N \), so we have shown that \( x_n \) does indeed converge to \( x \) as \( n \to \infty \). Hence \( \ell^1 \) is complete. \( \square \)

In summary, some metric spaces have the property that every Cauchy sequence in the space does converge to an element of the space. Since we can test for Cauchyness without having the limit vector \( x \) in hand, this is often very useful. We give such spaces the following name.

**Definition 1.2.7 (Complete Metric Space).** Let \( X \) be a metric space. If every Cauchy sequence in \( X \) converges to an element of \( X \), then we say that \( X \) is complete. \( \Diamond \)

Theorem 1.2.6 shows that \( \ell^1 \) is a complete metric space. More precisely, it is complete with respect to the metric \( d(x, y) = \|x - y\|_1 \). If we impose a different metric on \( \ell^1 \), then it might not be the case that \( \ell^1 \) is complete with respect to that new metric. In particular, Problem 3.9.10 defines another metric on \( \ell^1 \) and shows that \( \ell^1 \) is not complete with respect to that metric.
Remark 1.2.8. The reader should be aware that the term “complete” is heavily overused and has a number of distinct mathematical meanings. In particular, the notion of a complete space as given in Definition 1.2.7 is quite different from the notion of a complete sequence that will be introduced in Definition 2.7.1. ♦

1.3 Topology in Metric Spaces

Given a metric space $X$, we make the following definitions.

- Given $x \in X$ and $r > 0$, the open ball in $X$ centered at $x$ with radius $r$ is the set
  \[ B_r(x) = \{ y \in X : d(x, y) < r \}. \]

- A set $U \subseteq X$ is open if for each $x \in U$ there exists an $r > 0$ such that $B_r(x) \subseteq U$. Equivalently, $U$ is open if and only if $U$ can be written as a union of open balls.

- The topology of $X$ is the collection of all open subsets of $X$.

- The interior of a set $E \subseteq X$ is the largest open set $E^\circ$ that is contained in $E$. Explicitly, $E^\circ = \bigcup\{ U : U \text{ is open and } U \subseteq E \}$.

- A set $E \subseteq X$ is closed if its complement $X \setminus E$ is open.

- A set $E \subseteq X$ is bounded if it is contained in some open ball, i.e., there exists some $x \in X$ and $r > 0$ such that $E \subseteq B_r(x)$.

- A point $x \in X$ is an accumulation point of a set $E \subseteq X$ if there exist $x_n \in E$ with all $x_n \neq x$ such that $x_n \to x$.

- A point $x \in X$ is a boundary point of a set $E \subseteq X$ if for every $r > 0$ we have both $B_r(x) \cap E \neq \emptyset$ and $B_r(x) \cap E^C \neq \emptyset$. The set of all boundary points of $E$ is called the boundary of $E$, and it is denoted by $\partial E$.

- The closure of a set $E \subseteq X$ is the smallest closed set $\overline{E}$ that contains $E$. Explicitly, $\overline{E} = \bigcap\{ F : F \text{ is closed and } E \subseteq F \}$.

- A set $E \subseteq X$ is dense in $X$ if $\overline{E} = X$.

- We say that $X$ is separable if there exists a countable subset $E$ that is dense in $X$.

The following lemma gives useful equivalent reformulations of some of the notions defined above.

**Lemma 1.3.1.** If $E$ is a subset of a metric space $X$, then the following statements hold.
(a) $E$ is closed if and only if
\[ x_n \in E \text{ and } x_n \to x \in X \implies x \in E. \]

(b) The closure of $E$ satisfies
\[ \overline{E} = E \cup \{ y \in X : y \text{ is an accumulation point of } E \} \]
\[ = \{ y \in X : \text{there exist } x_n \in E \text{ such that } x_n \to y \}. \] (1.5)

(c) $E$ is dense in $X$ if and only if for every point $x \in X$ there exist $x_n \in E$ such that $x_n \to x$. ♦

Proof. (a) This statement can be deduced from part (b), or it can be proved directly. We assign the proof of statement (a) as Problem 1.6.11.

(b) Let $F$ be the union of $E$ and the accumulation points of $E$, i.e.,
\[ F = E \cup \{ y \in X : y \text{ is an accumulation point of } E \}, \]
and let $G$ be the set of all limits of points of $E$, i.e.,
\[ G = \{ y \in X : \text{there exist } x_n \in E \text{ such that } x_n \to y \}. \]

We must prove that $F = \overline{E} = G$.

To show that $\overline{E} \subseteq F$, fix any point $x \in F \setminus \overline{E}$. Then $x \notin \overline{E}$ and $x$ is not an accumulation point of $E$. If every open ball $B_r(x)$ contained a point $y \in E$, then $x$ would be an accumulation point of $E$ (because $y$ cannot equal $x$). Therefore there must exist some ball $B_r(x)$ that contains no points of $E$. We claim $B_r(x)$ contains no accumulation points of $E$ either. To see this, suppose that $y \in B_r(x)$ was an accumulation point of $E$. Then there would exist points $x_n \in E$ such that $x_n \to y$. By taking $n$ large enough it follows that $x_n \in B_r(y)$, which is a contradiction. Thus $B_r(x)$ contains no points of $E$ and no accumulation points of $E$, so $B_r(x) \subseteq F \setminus \overline{E}$. This shows that $F \setminus \overline{E}$ is open, and therefore $F$ is closed. Since $E \subseteq F$ and $\overline{E}$ is the smallest closed set that contains $E$, we conclude that $\overline{E} \subseteq F$.

Next, we will prove that $F \subseteq \overline{E}$ by showing that $\overline{E} \setminus F \subseteq F \setminus \overline{E}$. Since $\overline{E} \setminus F$ is open, if $x$ belongs to this set then there exists some $r > 0$ such that $B_r(x) \subseteq \overline{E} \setminus F$.

Hence $B_r(x)$ contains no points of $E$, so $x$ cannot be an accumulation point of $E$. We also have $x \notin \overline{E}$ since $x \notin F$, so it follows that $x \notin F$.

The above work shows that $\overline{E} = F$. Now choose any point $y \in G$. If $y \in E$, then $y \in F$ since $E \subseteq F$. So, suppose that $y \in G \setminus E$. Then, by definition of $G$, there exist points $x_n \in E$ such that $x_n \to y$. But $x_n \neq y$ for any $n$ since $x_n \in E$ and $y \notin G$, so $y$ is an accumulation point of $E$. Therefore $y \in F$. Thus $G \subseteq F$. 

\[ B_r(x) \subseteq \overline{E} \setminus F. \]
Finally, suppose that \( y \in F \). If \( y \in E \), then \( y \) is the limit of the sequence \( \{y, y, y, \ldots\} \), so \( y \in G \). On the other hand, if \( y \in F \setminus E \), then \( y \) must be an accumulation point of \( E \). Therefore there exist points \( x_n \in E \), with \( x_n \neq y \) for every \( n \), such that \( x_n \to y \). This shows that \( y \) is a limit of points from \( E \), so \( y \in G \). Therefore \( F \subseteq G \).

(c) This follows from equation (1.5) and the fact that \( E \) is dense in \( X \) if and only if \( X = \overline{E} \).

Restating parts of Lemma 1.3.1, we see that:

- a set \( E \) is closed if and only if it contains every limit of points from \( E \),
- the closure of a set \( E \) is the set of all limits of points from \( E \), and
- a set \( E \) is dense in \( X \) if and only if every point in \( X \) is a limit of points from \( E \).

For example, the set of rationals \( \mathbb{Q} \) is not a closed subset of \( \mathbb{R} \) because a limit of rational points need not be rational. The closure of \( \mathbb{Q} \) is \( \mathbb{R} \) because every point in \( \mathbb{R} \) can be written as a limit of rational points. Similarly, \( \mathbb{Q} \) is a dense subset of \( \mathbb{R} \) because every real number can be written as a limit of rational numbers. Since \( \mathbb{Q} \) is both countable and dense, this also shows that \( \mathbb{R} \) is a separable space. Problem 2.9.13 shows that the space \( l^1 \) defined in Example 1.1.2 is separable.

### 1.4 Compact Sets in Metric Spaces

Now we define compact sets and discuss their properties.

**Definition 1.4.1 (Compact Set).** A subset \( K \) of a metric space \( X \) is compact if every covering of \( K \) by open sets has a finite subcovering. Stated precisely, \( K \) is compact if it is the case that whenever

\[
K \subseteq \bigcup_{i \in I} U_i,
\]

where \( \{U_i\}_{i \in I} \) is any collection of open subsets of \( X \), there exist finitely many \( i_1, \ldots, i_N \in I \) such that

\[
K \subseteq \bigcup_{k=1}^{N} U_{i_k}. \quad \Diamond
\]

First we show that every compact subset of a metric space is both closed and bounded.

**Lemma 1.4.2.** If \( K \) is a compact subset of a metric space \( X \), then \( K \) is closed and there exists some open ball \( B_r(x) \) such that \( K \subseteq B_r(x) \).
Proof. Suppose that $K$ is compact, and fix any particular point $x \in X$. Then the union of the open balls $B_n(x)$ over $n \in \mathbb{N}$ is all of $X$, so $\{B_n(x)\}_{n \in \mathbb{N}}$ an open cover of $K$. This cover must have a a finite subcover, and since the balls are nested it follows that $K \subseteq B_n(x)$ for some single $n$.

It remains to show that $K$ is closed. If $K = X$ then we are done, so assume that $K \neq X$. Fix any point $y$ in $K^C = X \setminus K$. Then given any $x \in K$ we have $x \neq y$, so by the Hausdorff property stated in Problem 1.6.5, there exist disjoint open sets $U_x, V_x$ such that $x \in U_x$ and $y \in V_x$. The collection $\{U_x\}_{x \in K}$ is an open cover of $K$, so it must contain some finite subcover, say

$$K \subseteq U_{x_1} \cup \cdots \cup U_{x_N}.$$ (1.6)

Each $V_{x_j}$ is disjoint from $U_{x_j}$, so it follows from equation (1.6) that the set

$$V = V_{x_1} \cap \cdots \cap V_{x_N}$$

is entirely contained in the complement of $K$. Thus, $V$ is an open set that satisfies

$$y \in V \subseteq K^C.$$

This shows that $K^C$ is open, so we conclude that $K$ is closed. ☐

If $X$ is a finite-dimensional normed space, then a subset of $X$ is compact if and only if it closed and bounded (for a proof, see [Kre78, Thm. 2.5-3] or [Heil16]). However, every infinite-dimensional normed space contains a set that is closed and bounded but not compact. In fact, if $X$ is an infinite-dimensional normed space then the closed unit ball in $X$ is closed and bounded but not compact. Problem 2.9.12 asks for a proof of this fact for the space $\ell^1$; for a proof in the general setting see [Heil11, Exercise 1.44].

We will give several equivalent reformulations of compactness for subsets of metric spaces in terms of the following concepts.

**Definition 1.4.3.** Let $E$ be a subset of a metric space $X$.

(a) $E$ is **sequentially compact** if every sequence $\{x_n\}_{n \in \mathbb{N}}$ of points from $E$ contains a convergent subsequence $\{x_{n_k}\}_{k \in \mathbb{N}}$ whose limit belongs to $E$.

(b) $E$ is **totally bounded** if given any $r > 0$ we can cover $E$ by finitely many open balls of radius $r$. That is, for each $r > 0$ there must exist finitely many points $x_1, \ldots, x_N \in X$ such that

$$E \subseteq \bigcup_{k=1}^{N} B_r(x_k).$$

We will need the following lemma.

**Lemma 1.4.4.** Let $E$ be a sequentially compact subset of a metric space $X$. If $\{U_i\}_{i \in I}$ is an open cover of $E$, then there exists a number $\delta > 0$ such that if $B$ is an open ball of radius $\delta$ that intersects $E$, then there is an $i \in I$ such that $B \subseteq U_i$. 

Proof. Let \( \{U_i\}_{i \in I} \) be an open cover of \( E \). We want to prove that there is a \( \delta > 0 \) such that
\[
B_r(x) \cap E \neq \emptyset \implies B_r(x) \subseteq U_i \text{ for some } i \in I.
\]
Suppose that no \( \delta > 0 \) has this property. Then for each positive integer \( n \), there must exist some open ball with radius \( \frac{1}{n} \) that intersects \( E \) but is not contained in any set \( U_i \). Call this open ball \( G_n \). For each \( n \), choose a point \( x_n \in G_n \cap E \). Then since \( \{x_n\}_{n \in \mathbb{N}} \) is a sequence in \( E \) and \( E \) is sequentially compact, there must be a subsequence \( \{x_{n_k}\}_{k \in \mathbb{N}} \) that converges to a point \( x \in E \). Since \( \{U_i\}_{i \in I} \) is a cover of \( E \), we must have \( x \in U_i \) for some \( i \in I \), and since \( U_i \) is open there must exist some \( r > 0 \) such that \( B_r(x) \subseteq U_i \). Now choose \( k \) large enough that we have both
\[
\frac{1}{n_k} < \frac{r}{3} \quad \text{and} \quad d(x, x_{n_k}) < \frac{r}{3}.
\]
Keeping in mind the facts that \( G_{n_k} \) contains \( x_{n_k} \), \( G_{n_k} \) is an open ball with radius \( 1/n_k \), the distance from \( x \) to \( x_{n_k} \) is less than \( r/3 \), and \( B_r(x) \) has radius \( r \), it follows that \( G_{n_k} \subseteq B_r(x) \subseteq U_i \), which is a contradiction. \( \square \)

Now we prove some reformulations of compactness that hold for subsets of metric spaces.

**Theorem 1.4.5.** If \( K \) is a subset of a complete metric space \( X \), then the following statements are equivalent.

(a) \( K \) is compact.
(b) \( K \) is sequentially compact.
(c) \( K \) is totally bounded and every Cauchy sequence of points from \( K \) converges to a point in \( K \).

Proof. (a) \( \Rightarrow \) (b). Suppose that \( E \) is not sequentially compact. Then there exists a sequence \( \{x_n\}_{n \in \mathbb{N}} \) in \( E \) that has no subsequence that converges to an element of \( E \). Choose any point \( x \in E \). If every open ball centered at \( x \) contains infinitely many of the points \( x_n \), then by considering radii \( r = \frac{1}{k} \) we can construct a subsequence \( \{x_{n_k}\}_{k \in \mathbb{N}} \) that converges to \( x \). This is a contradiction, so there must exist some open ball centered at \( x \) that contains only finitely many \( x_n \). If we call this ball \( B_x \), then \( \{B_x\}_{x \in E} \) is an open cover of \( E \) that contains no finite subcover. Consequently \( E \) is not compact.

(b) \( \Rightarrow \) (c). Suppose that \( E \) is sequentially compact, and suppose that \( \{x_n\}_{n \in \mathbb{N}} \) is a Cauchy sequence in \( E \). Then since \( E \) is sequentially compact, there is a subsequence \( \{x_{n_k}\}_{k \in \mathbb{N}} \) that converges to some point \( x \in E \). Hence \( \{x_n\}_{n \in \mathbb{N}} \) is Cauchy and has a convergent subsequence. Appealing to Problem 1.6.8, this implies that \( x_n \to x \). Therefore \( E \) is complete.

Suppose that \( E \) is not totally bounded. Then there is a radius \( r > 0 \) such that \( E \) cannot be covered by finitely many open balls of radius \( r \) centered...
at points of $X$. Choose any point $x_1 \in E$. Since $E$ cannot be covered by a single $r$-ball, $E$ cannot be a subset of $B_r(x_1)$. Hence there exists a point $x_2 \in E \setminus B_r(x_1)$. In particular, $d(x_2, x_1) \geq r$. But $E$ cannot be covered by two $r$-balls, so there must exist a point $x_3$ that belongs to $E \setminus (B_r(x_1) \cup B_r(x_2))$. In particular, we have both $d(x_3, x_1) \geq r$ and $d(x_3, x_2) \geq r$. Continuing in this way we obtain a sequence of points $\{x_n\}_{n \in \mathbb{N}}$ in $E$ that has no convergent subsequence, which is a contradiction.

(c) $\Rightarrow$ (b). Assume that $E$ is complete and totally bounded, and let $\{x_n\}_{n \in \mathbb{N}}$ be any sequence of points in $E$. Since $E$ can be covered by finitely many open balls of radius $\frac{1}{2}$, at least one of those balls must contain infinitely many of the points $x_n$. That is, there is some infinite subsequence $\{x^{(1)}_n\}_{n \in \mathbb{N}}$ of $\{x_n\}_{n \in \mathbb{N}}$ that is contained in an open ball of radius $\frac{1}{2}$. The Triangle Inequality therefore implies that

$$\forall m, n \in \mathbb{N}, \quad d(x^{(1)}_m, x^{(1)}_n) < 1.$$ 

Similarly, since $E$ can be covered by finitely many open balls of radius $\frac{1}{4}$, there is some subsequence $\{x^{(2)}_n\}_{n \in \mathbb{N}}$ of $\{x^{(1)}_n\}_{n \in \mathbb{N}}$ such that

$$\forall m, n \in \mathbb{N}, \quad d(x^{(2)}_m, x^{(2)}_n) < \frac{1}{2}.$$ 

Continuing by induction, for each $k > 1$ we find a subsequence $\{x^{(k)}_n\}_{n \in \mathbb{N}}$ of $\{x^{(k-1)}_n\}_{n \in \mathbb{N}}$ such that $d(x^{(k)}_m, x^{(k)}_n) < \frac{1}{k}$ for all $m, n \in \mathbb{N}$.

Now consider the diagonal subsequence $\{x^{(k)}_k\}_{k \in \mathbb{N}}$. Given $\varepsilon > 0$, let $n$ be large enough that $\frac{1}{n} < \varepsilon$. If $j \geq k > n$, then $x^{(j)}_j$ is one element of the sequence $\{x^{(k)}_n\}_{n \in \mathbb{N}}$ (why?), say $x^{(j)}_j = x^{(k)}_n$. Hence

$$d(x^{(j)}_j, x^{(k)}_k) = d(x^{(k)}_n, x^{(k)}_k) < \frac{1}{k} < \frac{1}{n} < \varepsilon.$$ 

Thus $\{x^{(k)}_k\}_{k \in \mathbb{N}}$ is a Cauchy subsequence of the original sequence $\{x_n\}_{n \in \mathbb{N}}$. Since $K$ is complete, this subsequence must converge to some element of $E$. Hence $K$ is sequentially compact.

(b) $\Rightarrow$ (a). Assume that $E$ is sequentially compact. Since we have already proved that statement (b) implies statement (c), we know that $E$ is complete and totally bounded.

Suppose that $\{U_i\}_{i \in J}$ is any open cover of $E$. By Lemma 1.4.4, there exists a $\delta > 0$ such that if $B$ is an open ball of radius $\delta$ that intersects $E$, then there is an $i \in J$ such that $B \subseteq U_i$. However, $E$ is totally bounded, so we can cover $E$ by finitely many open balls of radius $\delta$. Each of these balls is contained in some $U_i$, so $E$ is covered by finitely many $U_i$. $\square$
1.5 Continuity for Functions on Metric Spaces

Here is the abstract definition of continuity for functions on metric spaces.

**Definition 1.5.1 (Continuous Function).** Let $X$ and $Y$ be metric spaces. We say that a function $f : X \to Y$ is continuous if given any open set $V \subseteq Y$, its inverse image $f^{-1}(V)$ is an open subset of $X$. ♦

By applying the definition of continuity, the following lemma shows that the direct image of a compact set under a continuous function is compact.

**Lemma 1.5.2.** Let $X$ and $Y$ be metric spaces. If $f : X \to Y$ is continuous and $K$ is a compact subset of $X$, then $f(K)$ is a compact subset of $Y$.

**Proof.** Let $\{V_i\}_{i \in J}$ be any open cover of $f(K)$. Each set $U_i = f^{-1}(V_i)$ is open, and $\{U_i\}_{i \in J}$ is an open cover of $K$. Since $K$ is compact, this cover must have a finite subcover $\{U_{i_1}, \ldots, U_{i_N}\}$. But then $\{V_{i_1}, \ldots, V_{i_N}\}$ is a finite subcover of $f(K)$, so we conclude that $f(K)$ is compact. □

The next lemma gives a useful reformulation of continuity for functions on metric spaces in terms of preservation of limits.

**Lemma 1.5.3.** Let $X$ be a metric space with metric $d_X$, and let $Y$ be a metric space with metric $d_Y$. If $f : X \to Y$, then the following three statements are equivalent.

(a) $f$ is continuous.

(b) If $x$ is any point in $X$, then for every $\varepsilon > 0$ there exists a $\delta > 0$ such that

$$d_X(x, y) < \delta \implies d_Y(f(x), f(y)) < \varepsilon.$$

(c) Given any point $x \in X$ and any sequence $\{x_n\}_{n \in \mathbb{N}}$ in $X$,

$$x_n \to x \text{ in } X \implies f(x_n) \to f(x) \text{ in } Y.$$ ♦

**Proof.** For this proof we let $B_r^X(x)$ and $B_s^Y(y)$ denote open balls in $X$ and $Y$, respectively.

(a) ⇒ (b). Suppose that $f$ is continuous, and choose any point $x \in X$ and any $\varepsilon > 0$. Then the ball $V = B_r^Y(f(x))$ is an open subset of $Y$, so $U = f^{-1}(V)$ must be an open subset of $X$. As $x \in U$, there exists some $\delta > 0$ such that $B_\delta^X(x) \subseteq U$. If $y \in X$ is any point that satisfies $d_X(x, y) < \delta$, then we have $y \in B_\delta^X(x) \subseteq U$, and therefore

$$f(y) \in f(U) \subseteq V = B_r^Y(f(x)).$$

Consequently $d_Y\left(f(x), f(y)\right) < \varepsilon$.

(b) ⇒ (c). Assume that statement (b) holds, choose any point $x \in X$, and suppose that points $x_n \in X$ are such that $x_n \to x$. Fix any $\varepsilon > 0$, and
let \( \delta > 0 \) be the number whose existence is given by statement (b). Since \( x_n \to x \), there must exist some \( N > 0 \) such that \( d_X(x, x_n) < \delta \) for all \( n > N \). Statement (b) therefore implies that \( d_Y(f(x), f(x_n)) < \varepsilon \) for all \( n > N \), so we conclude that \( f(x_n) \to f(x) \) in \( Y \).

(c) \( \Rightarrow \) (a). Suppose that statement (c) holds, and let \( V \) be any open subset of \( Y \). Suppose that \( f^{-1}(V) \) was not open. Then \( f^{-1}(V) \) cannot be the empty set, so there must exist some point \( x \in f^{-1}(V) \). By definition, this means that \( y = f(x) \in V \). Since \( V \) is open, there exists some \( \varepsilon > 0 \) such that \( B^Y_\varepsilon(y) \subseteq V \). But \( f^{-1}(V) \) is not open, so for no \( n \in \mathbb{N} \) can the ball \( B^X_{1/n}(x) \) be entirely contained in \( f^{-1}(V) \). Hence for every \( n \) there is some \( x_n \in B^X_{1/n}(x) \) such that \( x_n \notin f^{-1}(V) \). Since \( d_X(x, x_n) < 1/n \), we have \( x_n \to x \). Applying statement (c), it follows that \( f(x_n) \to f(x) \). Therefore there must exist some \( N > 0 \) such that \( d_Y(f(x), f(x_n)) < \varepsilon \) for all \( n > N \). Hence for every \( n > N \) we have \( f(x_n) \in B^Y_\varepsilon(y) \subseteq V \), and therefore \( x_n \in f^{-1}(V) \). This contradicts the definition of \( x_n \), so we conclude that \( f^{-1}(V) \) must be open. Therefore \( f \) is continuous. \( \square \)

The number \( \delta \) that appears in statement (b) of Lemma 1.5.3 depends both on the point \( x \) and the number \( \varepsilon \). We say that a function \( f \) is uniformly continuous if \( \delta \) can be chosen independently of \( x \). Here is the precise definition.

**Definition 1.5.4 (Uniform Continuity).** Let \( X \) be a metric space with metric \( d_X \), and let \( Y \) be a metric space with metric \( d_Y \). If \( E \subseteq X \), then we say that a function \( f : X \to Y \) is uniformly continuous on \( E \) if for every \( \varepsilon > 0 \) there exists a \( \delta > 0 \) such that

\[
\forall x, y \in E, \quad d_X(x, y) < \delta \implies d_Y(f(x), f(y)) < \varepsilon. \]

The next lemma shows that a continuous function whose domain is a compact set is uniformly continuous on that set.

**Lemma 1.5.5.** Let \( X \) and \( Y \) be metric spaces. If \( K \) is a compact subset of \( X \) and \( f : K \to Y \) is continuous, then \( f \) is uniformly continuous on \( K \).

**Proof.** For this proof, let \( d_X \) and \( d_Y \) denote the metrics on \( X \) and \( Y \), and let \( B^X_\varepsilon(x) \) and \( B^Y_\varepsilon(y) \) denote open balls in \( X \) and \( Y \), respectively.

Suppose that \( f : K \to Y \) is continuous, and fix \( \varepsilon > 0 \). For each point \( z \in Y \), let \( U_z = f^{-1}(B^Y_\varepsilon(z)) \). Then \( \{U_z\}_{z \in Y} \) is an open cover of \( K \). Since \( K \) is compact, it is sequentially compact. Therefore Lemma 1.4.4 implies that there exists a number \( \delta > 0 \) such that if \( B \) is any open ball of radius \( \delta \) in \( X \) that intersects \( K \), then \( B \subseteq U_z \) for some \( z \in Y \).

Now choose any points \( x, y \in K \) with \( d_X(x, y) < \delta \). Then \( x, y \in B^X_\delta(x) \), and \( B^X_\delta(x) \) must be contained in some set \( U_z \), so

\[
f(x), f(y) \in f(B^X_\delta(x)) \subseteq f(U_z) \subseteq B^Y_\varepsilon(z).\]

Therefore \( d_Y(f(x), f(y)) < 2\varepsilon \), so \( f \) is uniformly continuous. \( \square \)
Urysohn’s Lemma

Urysohn’s Lemma is a basic result about the existence of continuous functions. We will state this theorem for functions on metric spaces, although it can be generalized to functions on normal topological spaces (for precise statements and proofs, see texts such as [Mun75] or [ST76]).

To prove Urysohn’s Lemma for functions on a metric space, we will use the following lemma, which states that the distance from a point $x$ to a subset $E$ of a metric space is a continuous function of $x$.

**Lemma 1.6.1.** Let $X$ be a metric space. If $E$ is a nonempty subset of $X$, then the function $f : X \to \mathbb{R}$ defined by

$$f(x) = \text{dist}(x, E) = \inf \{d(x, z) : z \in E\}, \quad x \in X,$$

is uniformly continuous on $X$.

**Proof.** Fix $\varepsilon > 0$, and set $\delta = \varepsilon/2$. Choose any points $x, y \in X$ such that $d(x, y) < \delta$. By definition of the distance function, there exist points $a, b \in E$ such that

$$d(x, a) < \text{dist}(x, E) + \delta \quad \text{and} \quad d(y, b) < \text{dist}(y, E) + \delta.$$

Consequently,

$$f(y) = \text{dist}(y, E) \leq d(y, a) \leq d(y, x) + d(x, a) < \delta + (\text{dist}(x, E) + \delta) = f(x) + \varepsilon.$$

Interchanging the roles of $x$ and $y$, we similarly obtain $f(x) < f(y) + \varepsilon$. Therefore $|f(x) - f(y)| < \varepsilon$ whenever $d(x, y) < \delta$. This tells us that $f$ is uniformly continuous on $X$. $\Box$

Now we prove Urysohn’s Lemma, which states that if $E$ and $F$ are disjoint closed sets, then we can find a continuous function that is identically 0 on $E$ and identically 1 on $F$. In this sense, $E$ and $F$ can be “separated” by a continuous function.

**Theorem 1.6.2 (Urysohn’s Lemma).** If $E, F$ are disjoint closed subsets of a metric space $X$, then there exists a continuous function $\theta : X \to \mathbb{R}$ such that

(a) $0 \leq \theta \leq 1$ on $X$,
(b) $\theta = 0$ on $E$, and
(c) $\theta = 1$ on $F$. 

Proof. Since $E$ is closed, if $x \notin E$ then $\text{dist}(x, E) > 0$. Lemma 1.6.1 tells us $\text{dist}(x, E)$ and $\text{dist}(x, F)$ are each continuous functions of $x$. It follows that the function

$$\theta(x) = \frac{\text{dist}(x, E)}{\text{dist}(x, E) + \text{dist}(x, F)}$$

has the required properties. □

We can sometimes improve on Urysohn’s Lemma Theorem when dealing with particular concrete domains. For example, the following result says that if we take $X = \mathbb{R}$ and fix a compact set $K \subseteq \mathbb{R}$, then we can find an infinitely differentiable, compactly supported function that is identically 1 on $K$.

**Theorem 1.6.3.** If $K \subseteq \mathbb{R}$ is compact and $U \supseteq K$ is open, then there exists a function $f \in C^\infty_c(\mathbb{R})$ such that

(a) $0 \leq f \leq 1$ everywhere,

(b) $f = 1$ on $K$, and

(c) $\text{supp}(f) \subseteq U$. □

One way to prove Theorem 1.6.3 is by combining Urysohn’s Lemma with the operation of convolution. For details on convolution we refer to texts such as [DM72], [Ben97], or [Kat04]. For comparison, Problem 1.6.20 presents a less ambitious result. Specifically, it shows that there exists an infinitely differentiable function $g$ that is identically zero outside of the finite interval $[0, 1]$ and nonzero on the interior of this interval. Problems 1.6.21 and 1.6.22 give some related constructions.

**Problems**

1.6.4. Given a set $X$, show that

$$d(x, y) = \begin{cases} 1, & x \neq y, \\ 0, & x = y, \end{cases}$$

is a metric on $X$. This is called the *discrete metric* on $X$.

1.6.5. Prove that every metric space $X$ is Hausdorff, i.e., if $x \neq y$ are two distinct elements of $X$, then there exist disjoint open sets $U$, $V$ such that $x \in U$ and $y \in V$.

1.6.6. Let $X$ be a metric space. Prove that the following inequality (called the *Reverse Triangle Inequality*) holds for all $x, y, z \in X$:

$$|d(x, z) - d(y, z)| \leq d(x, y).$$
1.6.7. Let $X$ be a metric space. Prove that the limit of any convergent sequence in $X$ is unique, i.e., if $x_n \to y$ and $x_n \to z$ then $y = z$.

1.6.8. Suppose that $\{x_n\}_{n \in \mathbb{N}}$ is a Cauchy sequence in a metric space $X$, and suppose there exists a subsequence $\{x_{n_k}\}_{k \in \mathbb{N}}$ that converges to $x \in X$, i.e., $x_{n_k} \to x$ as $k \to \infty$. Prove that $x_n \to x$ as $n \to \infty$.

1.6.9. Let $\{x_n\}_{n \in \mathbb{N}}$ be a sequence in a metric space $X$, and fix $x \in X$. Suppose that every subsequence $\{y_n\}_{n \in \mathbb{N}}$ of $\{x_n\}_{n \in \mathbb{N}}$ has a subsequence $\{z_n\}_{n \in \mathbb{N}}$ of $\{y_n\}_{n \in \mathbb{N}}$ such that $z_n \to x$. Prove that $x_n \to x$.

1.6.10. Let $A$ be a subset of a metric space $X$.

(a) Prove that $A$ is open if and only if $A = A^o$.

(b) Prove that $A$ is closed if and only if $A = \overline{A}$.

1.6.11. Prove part (a) of Lemma 1.3.1.

1.6.12. Let $X$ be a complete metric space, and let $A$ be a subset of $X$. Prove that the following two statements are equivalent.

(a) $A$ is closed.

(b) $A$ is complete, i.e., every Cauchy sequence of points in $A$ converges to a point of $A$.

1.6.13. (a) Let $Q$ be the “open first quadrant” in $\ell^1$, i.e.,

$$Q = \{x = (x_k)_{k \in \mathbb{N}} \in \ell^1 : x_k > 0 \text{ for every } k\}.$$ 

Prove that $R$ is not an open subset of $\ell^1$.

(b) Let $R$ be the “closed first quadrant” in $\ell^1$, i.e.,

$$R = \{x = (x_k)_{k \in \mathbb{N}} \in \ell^1 : x_k \geq 0 \text{ for every } k\}.$$ 

Prove that $R$ is a closed subset of $\ell^1$.

1.6.14. Let $X$ be a metric space. The diameter of a subset $S$ of $X$ is $\text{diam}(S) = \sup \{d(x, y) : x, y \in S\}$.

(a) Suppose that $X$ is complete and $F_1 \supseteq F_2 \supseteq \cdots$ is a nested decreasing sequence of closed nonempty subsets of $X$ such that $\text{diam}(F_n) \to 0$. Prove that there exists some $x \in X$ such that $\cap F_n = \{x\}$.

(b) Show by example that the conclusion of part (a) can fail if $X$ is not complete.

1.6.15. Let $E$ be a subset of a metric space $X$. Given $x \in X$, prove that the following four statements are equivalent.

(a) $x$ is an accumulation point of $E$.

(b) If $U$ is an open set that contains $x$, then $(E \cap U) \setminus \{x\} \neq \emptyset$, i.e., there exists a point $y \in E \cap U$ such that $y \neq x$. 
(c) If $r > 0$, then exists a point $y \in E$ such that $0 < d(x, y) < r$.

(d) Every open set $U$ that contains $x$ also contains infinitely many points of $E$.

1.6.16. Let $X$ be a metric space.

(a) Given $A, B \subseteq X$, prove that $\overline{A \cup B} = \overline{A} \cup \overline{B}$.

(b) Let $I$ be an arbitrary index set. Given sets $E_i \subseteq X$ for $i \in I$, prove that

$$\bigcap_{i \in I} E_i \subseteq \bigcap_{i \in I} \overline{E_i}.$$ 

Show by example that equality can fail.

1.6.17. Let $K$ be a compact subset of a metric space $X$, and let $E$ be a subset of $K$. Prove that $E$ is closed if and only if $E$ is compact.

1.6.18. Let $K$ be a compact subset of a metric space $X$, and assume that $f : K \to \mathbb{R}$ is continuous. Prove that $f$ achieves its maximum and its minimum on $K$, i.e., there exist points $x, y \in K$ such that

$$f(x) = \inf \{ f(t) : t \in K \} \text{ and } f(y) = \sup \{ f(t) : t \in K \}.$$ 

1.6.19. (a) Let $X$ and $Y$ be metric spaces, and suppose that $f : X \to Y$ is uniformly continuous. Prove that $f$ maps Cauchy sequences to Cauchy sequences, i.e.,

$$\{x_n\}_{n \in \mathbb{N}} \text{ is Cauchy in } X \implies \{f(x_n)\}_{n \in \mathbb{N}} \text{ is Cauchy in } Y.$$ 

(b) Show by example that part (a) can fail if we only assume that $f$ is continuous instead of uniformly continuous. (Contrast this with Lemma 1.5.3, which shows that every continuous function must map convergent sequences to convergent sequences.)

1.6.20. Define

$$\gamma(x) = e^{-1/x} \chi_{[0, \infty)}(x) = \begin{cases} e^{-1/x}, & x > 0, \\ 0, & x \leq 0, \end{cases}$$

and

$$\beta(x) = \gamma(1 - x^2) = \begin{cases} e^{-1/(x^2-1)}, & -1 < x < 1, \\ 0, & |x| \geq 1. \end{cases}$$

Prove the following statements.

(a) $\gamma(x) = 0$ for all $x \leq 0$, and $\gamma(x) > 0$ for all $x > 0$.

(b) For each $n \in \mathbb{N}$, there exists a polynomial $p_n$ of degree $n - 1$ such that

$$\gamma^{(n)}(x) = \frac{p_n(x)}{x^{2n}} \gamma(x).$$
(c) $\gamma \in C^\infty(\mathbb{R})$ and $\gamma^{(n)}(0) = 0$ for every $n \geq 0$.

(d) $\beta \in C^\infty_c(\mathbb{R})$, $\beta(x) > 0$ for $|x| < 1$, and $\beta(x) = 0$ for $|x| \geq 1$.

1.6.21. Let $f$ be the piecewise linear function pictured in Figure 1.1. Show that the function

$$g(x) = \int_{-3}^{x} f(t) \, dt, \quad x \in \mathbb{R},$$

has the following properties.

Fig. 1.1 The function $f$ from Problem 1.6.21.

(a) $0 \leq g(x) \leq 1$ for every $x \in \mathbb{R}$.
(b) $g(x) = 1$ for $|x| \leq 1$.
(c) $g(x) = 0$ for $|x| \geq 3$.
(d) $g \in C^1_c(\mathbb{R})$, but $g \notin C^2_c(\mathbb{R})$.

1.6.22. Prove that there exists an infinitely differentiable function $\theta$ that satisfies:

(a) $0 \leq \theta(x) \leq 1$ for every $x \in \mathbb{R}$,
(b) $\theta(x) = 1$ for all $|x| \leq 1$,
(c) $\theta(x) = 0$ for all $|x| \geq 3$. 
Chapter 2
Norms and Banach Spaces

While a metric provides us with a notion of the distance between points in a space, a norm gives us a notion of the length of an individual vector. A norm can only be defined on a vector space, while a metric can be defined on arbitrary sets.

2.1 The Definition of a Norm

Here is the definition of a norm, and the slightly weaker notion of a seminorm.

Definition 2.1.1 (Seminorms and Norms). Let $X$ be a vector space over the real field $\mathbb{R}$ or the complex field $\mathbb{C}$. A seminorm on $X$ is a function $\| \cdot \| : X \to \mathbb{R}$ such that for all vectors $x, y \in X$ and all scalars $c$ we have:

(a) Nonnegativity: $\| x \| \geq 0$,
(b) Homogeneity: $\| cx \| = |c| \| x \|$, and
(c) The Triangle Inequality: $\| x + y \| \leq \| x \| + \| y \|$. 

A seminorm is a norm if we also have:

(d) Uniqueness: $\| x \| = 0$ if and only if $x = 0$.

A vector space $X$ together with a norm $\| \cdot \|$ is called a normed vector space, a normed linear space, or simply a normed space. ♦

We refer to the number $\| x \|$ as the length of a vector $x$, and we say that $\| x - y \|$ is the distance between the vectors $x$ and $y$. A vector $x$ that has length 1 is called a unit vector, or is said to be normalized.

We usually use $\| \cdot \|$ to denote a norm or seminorm, sometimes with subscripts to distinguish among different norms (for example, $\| \cdot \|_a$ and $\| \cdot \|_b$). Other common symbols for norms or seminorms are $| \cdot |$, $\| \cdot \|$, or $\rho(\cdot)$. The absolute value function $|x|$ is a norm on the real line $\mathbb{R}$ and on the complex plane $\mathbb{C}$. Likewise, the Euclidean norm is a norm on $\mathbb{R}^d$ and $\mathbb{C}^d$. ©2014 Christopher Heil
Example 2.1.2. The space $\ell^1$ introduced in Example 1.1.2 is a vector space, and it is straightforward to check that the “$\ell^1$-norm”

$$\|x\|_1 = \sum_{k=1}^{\infty} |x_k|, \quad x = (x_k)_{k \in \mathbb{N}} \in \ell^1,$$

defined in equation (1.1) is indeed a norm on $\ell^1$. Therefore $\ell^1$ is a normed space. ♣

2.2 The Induced Metric

If $X$ is a normed space, then it follows directly from the definition of a norm that

$$d(x, y) = \|x - y\|, \quad x, y \in X,$$

defines a metric on $X$. This is called the metric on $X$ induced from $\| \cdot \|$, or simply the induced metric on $X$.

Consequently, whenever we are given a normed space $X$, we have a metric on $X$ as well as a norm, and this metric is the induced metric. Therefore all definitions made for metric spaces apply to normed spaces, using the induced norm $d(x, y) = \|x - y\|$. For example, convergence in a normed space is defined by

$$x_n \to x \iff \lim_{n \to \infty} \|x - x_n\| = 0.$$  

It may be possible to place a metric on $X$ other than the induced metric, but unless we explicitly state otherwise, all metric-related statements on a normed space are taken with respect to the induced metric.

2.3 Properties of Norms

Here are some useful properties of norms (we assign the proof as Problem 2.9.6).

**Lemma 2.3.1.** If $X$ is a normed space, then the following statements hold.

(a) Reverse Triangle Inequality: $|\|x\| - \|y\|| \leq \|x - y\|$.

(b) Convergent implies Cauchy: If $x_n \to x$, then $\{x_n\}_{n \in \mathbb{N}}$ is Cauchy.

(c) Boundedness of Cauchy sequences: If $\{x_n\}_{n \in \mathbb{N}}$ is a Cauchy sequence, then $\sup_{n \to \infty} \|x_n\| < \infty$.

(d) Continuity of the norm: If $x_n \to x$, then $\|x_n\| \to \|x\|$.

(e) Continuity of vector addition: If $x_n \to x$ and $y_n \to y$, then $x_n + y_n \to x + y$. 
(f) Continuity of scalar multiplication: If $x_n \to x$ and $c_n \to c$, then $c_n x_n \to c x$. ♦

2.4 Convexity

If $x$ and $y$ are vectors in a vector space $X$, then the line segment joining $x$ to $y$ is the set of all points of the form $tx + (1 - t)y$ where $0 \leq t \leq 1$.

A subset $K$ of a vector space is convex if given any two points $x, y \in K$, the line segment joining $x$ to $y$ is entirely contained within $K$. That is, $K$ is convex if $x, y \in K$, $0 \leq t \leq 1 \implies tx + (1 - t)y \in K$.

If $X$ is a normed space, then every open ball $B_r(x)$ in $X$ is convex (this is Problem 2.9.7). However, if $X$ is a vector space that is merely a metric space but not a normed space then open balls in $X$ need not be convex.

2.5 Banach Spaces

Every convergent sequence in a normed vector space must be Cauchy, but the converse does not hold in general. In some normed spaces it is true that every Cauchy sequence in the space is convergent. We give spaces that have this property the following name.

Definition 2.5.1 (Banach Space). A normed space $X$ is a Banach space if it is complete, i.e., if every Cauchy sequence in $X$ converges to an element of $X$. ♦

The terms “Banach space” and “complete normed space” are interchangeable, and we will use whichever is more convenient in a given context.

The set of real numbers $\mathbb{R}$ is complete with respect to absolute value (using real scalars), and likewise the complex plane $\mathbb{C}$ is complete with respect to absolute value (using complex scalars). More generally, $\mathbb{R}^d$ and $\mathbb{C}^d$ are Banach spaces with respect to the Euclidean norm. In fact, every finite-dimensional vector space $V$ is complete with respect to any norm that we place on $V$ (for a proof, see [Con90, Sec. III.3] or [Heil16]).

We proved in Theorem 1.2.6 that the space $\ell^1$ is complete. Therefore $\ell^1$ is an example of an infinite-dimensional Banach space. One example of an infinite-dimensional normed space that is not a Banach space is the space $c_{00}$ studied in Example 1.2.5. A space that is complete with respect to one norm may be incomplete if replace that norm with another norm. For example, $\ell^1$ is no longer complete if we replace the norm $\| \cdot \|_1$ with the “$\ell^2$-norm” (see Problem 3.9.10).
2.6 Infinite Series in Normed Spaces

An infinite series is a limit of the partial sums of the series. Hence, the definition of an infinite series involves both addition and limits, each of which are defined in normed spaces. The precise definition of an infinite series in a normed space is as follows.

**Definition 2.6.1 (Convergent Series).** Let \( \{x_n\}_{n \in \mathbb{N}} \) be a sequence in a normed space \( X \). We say that the series \( \sum_{n=1}^{\infty} x_n \) converges and equals \( x \in X \) if the partial sums \( s_N = \sum_{n=1}^{N} x_n \) converge to \( x \), i.e., if
\[
\lim_{N \to \infty} \| x - s_N \| = \lim_{N \to \infty} \left\| x - \sum_{n=1}^{N} x_n \right\| = 0.
\]
In this case, we write \( x = \sum_{n=1}^{\infty} x_n \), and we also use the shorthands \( x = \sum x_n \) or \( x = \sum_{n} x_n \).

In order for an infinite series to converge in \( X \), the norm of the difference between \( f \) and the partial sum \( s_N \) must converge to zero. If we wish to emphasize which norm we are referring to, we may write that \( x = \sum x_n \) converges with respect to \( \| \cdot \| \), or we may say that \( x = \sum x_n \) converges in \( X \).

Here is another type of convergence notion for series.

**Definition 2.6.2.** Let \( \{x_n\}_{n \in \mathbb{N}} \) be a sequence in a normed space \( X \). We say that the series \( \sum_{n=1}^{\infty} x_n \) is absolutely convergent if
\[
\sum_{n=1}^{\infty} \| x_n \| < \infty.
\]

Note that Definition 2.6.2 does not imply that an absolutely convergent series will converge in the sense of Definition 2.6.1. We will prove in the next theorem that if \( X \) is complete then every absolutely convergent series in \( X \) converges, while if \( X \) is not complete then there will exist some vectors \( x_n \in X \) such that \( \sum \| x_n \| < \infty \) yet \( \sum x_n \) does not converge.

**Theorem 2.6.3.** If \( X \) is a normed space, then the following two statements are equivalent.

(a) \( X \) is complete (i.e., \( X \) is a Banach space).

(b) Every absolutely convergent series in \( X \) converges in \( X \). That is, if \( \{x_n\}_{n \in \mathbb{N}} \) is a sequence in \( X \) and \( \sum \| x_n \| < \infty \), then the series \( \sum x_n \) converges in \( X \).

**Proof.** (a) \( \Rightarrow \) (b). Assume that \( X \) is complete, and suppose that \( \sum \| x_n \| < \infty \). Set
2.6 Infinite Series in Normed Spaces

\[ s_N = \sum_{n=1}^{N} x_n \quad \text{and} \quad t_N = \sum_{n=1}^{N} \|x_n\|. \]

Given any \( N > M \) we have

\[ \|s_N - s_M\| = \left\| \sum_{n=M+1}^{N} x_n \right\| \leq \sum_{n=M+1}^{N} \|x_n\| = |t_N - t_M|. \]

Since \( \{t_N\}_{N \in \mathbb{N}} \) is a Cauchy sequence of scalars, this implies that \( \{s_N\}_{N \in \mathbb{N}} \) is a Cauchy sequence of vectors in \( X \), and hence converges. By definition, this means that \( \sum_{n=1}^{\infty} x_n \) converges in \( X \).

(b) \( \Rightarrow \) (a). Suppose that every absolutely convergent series in \( X \) is convergent. Let \( \{x_n\}_{n \in \mathbb{N}} \) be a Cauchy sequence in \( X \). Applying Problem 2.9.9, there exists a subsequence \( \{x_{n_k}\}_{k \in \mathbb{N}} \) such that

\[ \forall k \in \mathbb{N}, \quad \|x_{n_{k+1}} - x_{n_k}\| < 2^{-k}. \]

The series \( \sum_{k=1}^{\infty} (x_{n_{k+1}} - x_{n_k}) \) is absolutely convergent, because

\[ \sum_{k=1}^{\infty} \|x_{n_{k+1}} - x_{n_k}\| \leq \sum_{k=1}^{\infty} 2^{-k} = 1 < \infty. \]

Therefore the series \( \sum_{k=1}^{\infty} (x_{n_{k+1}} - x_{n_k}) \) converges in \( X \), so we can set

\[ x = \sum_{k=1}^{\infty} (x_{n_{k+1}} - x_{n_k}). \]

By definition, this means that the partial sums

\[ s_M = \sum_{k=1}^{M} (x_{n_{k+1}} - x_{n_k}) = x_{n_{M+1}} - x_{n_1} \]

converge to \( x \) as \( M \to \infty \). Setting \( y = x + x_{n_1} \), it follows that

\[ x_{n_{M+1}} = s_M + x_{n_1} \to x + x_{n_1} = y \quad \text{as} \quad M \to \infty. \]

Reindexing (replace \( M + 1 \) by \( k \)), we conclude that \( x_{n_k} \to y \) as \( k \to \infty \).

Thus \( \{x_n\}_{n \in \mathbb{N}} \) is a Cauchy sequence that has a subsequence \( \{x_{n_k}\}_{k \in \mathbb{N}} \) that converges to the vector \( y \). Appealing to Problem 1.6.8, this implies that \( x_n \to y \). Hence every Cauchy sequence in \( X \) converges, so \( X \) is complete. \( \square \)

The ordering of the vectors in a series may be important. If we reorder a series, or in other words consider a new series \( \sum_{n=1}^{\infty} x_{\sigma(n)} \) where \( \sigma: \mathbb{N} \to \mathbb{N} \) is a bijection, there is no guarantee that this reordered series will still converge. If \( \sum_{n=1}^{\infty} x_{\sigma(n)} \) does converge for every bijection \( \sigma \), then we say that the series
\[ \sum_{n=1}^{\infty} x_n \text{ converges unconditionally}. \] A series that converges but does not converge unconditionally is said to be conditionally convergent.

For series of scalars, unconditional and absolute convergence are equivalent (for one proof of the following result, see [Heil11, Lemma 3.3]).

**Lemma 2.6.4.** If \((c_n)_{n \in \mathbb{N}}\) is a sequence of scalars, then
\[\sum_{n=1}^{\infty} |c_n| < \infty \iff \sum_{n=1}^{\infty} c_n \text{ converges unconditionally}.\]  

More generally, if \(X\) is a finite-dimensional normed space, then an infinite series converges absolutely if and only if it converges unconditionally. The proof of the following theorem on infinite-dimensional spaces is non-trivial. This result is a consequence of the Devoretzky–Rogers Theorem (see Theorem 3.33 in [Heil11]).

**Theorem 2.6.5.** If \(X\) is an infinite dimensional Banach space, then there exist vectors \(x_n \in X\) such that the infinite series \(\sum x_n\) converges unconditionally but not absolutely.

### 2.7 Span and Closed Span

If \(A\) is a subset of a vector space \(X\), then the finite linear span of \(A\), denoted by \(\text{span}(A)\), is the set of all possible finite linear combinations of elements of \(A\). If the scalar field is \(\mathbb{C}\), then
\[ \text{span}(A) = \left\{ \sum_{n=1}^{N} c_n x_n : N > 0, x_n \in A, c_n \in \mathbb{C} \right\}, \]  
and if the scalar field is \(\mathbb{R}\) then we need only replace \(\mathbb{C}\) by \(\mathbb{R}\) on the preceding line. We often call \(\text{span}(A)\) the finite span, the linear span, or simply the span of \(A\). We say that \(A\) spans \(X\) if \(\text{span}(A) = X\).

If \(X\) is a normed space, then we can take limits of elements, and consider the closure of the span. The closure of \(\text{span}(A)\) is called the closed linear span or simply the closed span of \(A\). For compactness of notation, usually write the closed span as \(\overline{\text{span}}(A)\) instead of \(\text{span}(A)\).

It follows from part (b) of Lemma 1.3.1 that the closed span consists of all limits of elements of the span:
\[ \overline{\text{span}}(A) = \{ y \in X : \exists y_n \in \text{span}(A) \text{ such that } y_n \to y \}. \]  

Suppose that \(x_n \in A\), \(c_n\) is a scalar, and \(x = \sum c_n x_n\) is a convergent infinite series in \(X\). Then the partial sums
2.8 Hamel Bases and Schauder Bases

\[ s_N = \sum_{n=1}^{N} c_n x_n \]

belong to \( \text{span}(A) \) and \( s_N \to x \), so it follows from equation (2.2) that \( x \) belongs to \( \text{span}(A) \). As a consequence, we have the inclusion

\[ \left\{ \sum_{n=1}^{\infty} c_n x_n : x_n \in A, c_n \text{ scalar, } \sum_{n=1}^{\infty} c_n x_n \text{ converges} \right\} \subseteq \text{span}(A). \] (2.3)

However, equality need not hold in equation (2.3). A specific example of such a situation is presented in Example 2.9.5.

According to the following definition, if the closed span of a sequence is the entire space \( X \), then we say that sequence is complete.

**Definition 2.7.1 (Complete Sequence).** Let \( \{x_n\}_{n \in \mathbb{N}} \) be a sequence of vectors in a normed vector space \( X \). We say that the sequence \( \{x_n\}_{n \in \mathbb{N}} \) is complete in \( X \) if \( \text{span}\{x_n\}_{n \in \mathbb{N}} \) is dense in \( X \), i.e., if

\[ \text{span}\{x_n\}_{n \in \mathbb{N}} = X. \]

Complete sequences are also known as total or fundamental sequences.

If \( M \) is a subspace of a normed space \( X \), then, by definition, \( M \) is finite dimensional if it has a finite Hamel basis. Equivalently, a subspace \( M \) is finite dimensional if and only if we can write \( M = \text{span}\{x_1, \ldots, x_n\} \) for some finitely many vectors \( x_1, \ldots, x_n \in X \). The following result states that every finite-dimensional subspace of a normed space is closed. For a proof of this theorem, see [Con90, Prop. III.3.3]. or [Heil16].

**Theorem 2.7.2.** If \( M \) is a finite-dimensional subspace of a normed space \( X \), then \( M \) is a closed subset of \( X \).

2.8 Hamel Bases and Schauder Bases

A Hamel Basis is simply another name for the usual notion of a basis for a vector space. We formalize this in the following definition.

**Definition 2.8.1 (Hamel Basis).** Let \( V \) be a vector space. A Hamel basis, vector space basis, or simply a basis for \( V \) is a set \( \mathcal{B} \subseteq V \) such that

(a) \( \mathcal{B} \) is linearly independent, and
(b) \( \text{span}(\mathcal{B}) = V. \)

The span of \( \mathcal{B} \) was defined in equation (2.1) to be the set of all finite linear combinations of vectors from \( \mathcal{B} \). Likewise, independence is defined in terms
of finite linear combinations. Specifically, \(B\) is linearly independent if given any finitely many distinct vectors \(x_1, \ldots, x_N \in B\) we have
\[
\sum_{n=1}^{N} c_n x_n = 0 \iff c_1 = \cdots = c_N = 0.
\]

Thus the definition of a Hamel basis, as given in Definition 2.8.1, is made entirely in terms of finite linear combinations of vectors. This “vector space” notion of a basis is most useful when \(V\) is a finite-dimensional vector space. One consequence of the Baire Category Theorem is that any Hamel basis for an infinite-dimensional Banach space must be uncountable (for details, see [Heil11, Sec. 4.1]).

In an infinite-dimensional Banach space, instead of restricting to just finite linear combinations, it is usually preferable to employ “infinite linear combinations.” This idea leads us to the following definition of a Schauder basis for a Banach space.

**Definition 2.8.2 (Schauder Basis).** Let \(X\) be a Banach space. A countably infinite sequence \(\{x_n\}_{n \in \mathbb{N}}\) of elements of \(X\) is a Schauder basis for \(X\) if for each vector \(x \in X\) there exist unique scalars \(c_n(x)\) such that
\[
x = \sum_{n=1}^{\infty} c_n(x) x_n, \tag{2.4}
\]
where this series converges in the norm of \(X\). \(\diamondsuit\)

Recall from Definition 2.6.1 that equation (2.4) means that the partial sums of the series converge to \(x\) in the norm of \(X\), i.e.,
\[
\lim_{N \to \infty} \| x - \sum_{n=1}^{N} c_n(x) x_n \| = 0.
\]

**Example 2.8.3.** Let \(E = \{\delta_n\}_{n \in \mathbb{N}}\) be the sequence of standard basis vectors, and let \(x\) be any element of the space \(\ell^1\). Then we can write
\[
x = (x_n)_{n \in \mathbb{N}} = (x_1, x_2, \ldots)
\]
where the \(x_n\) are scalars such that \(\sum |x_n| < \infty\). We claim that
\[
x = \sum_{n=1}^{\infty} x_n \delta_n, \tag{2.5}
\]
with convergence of this series in \(\ell^1\)-norm. To see why, let
\[
s_N = \sum_{n=1}^{N} x_n \delta_n = (x_1, \ldots, x_N, 0, 0, \ldots)
\]
be the $N$th partial sum of the series. Then

$$x - s_N = (0, \ldots, 0, x_{N+1}, x_{N+2}, \ldots).$$

Therefore $\|x - s_N\|_1 = \sum_{n=N+1}^{\infty} |x_n|$, and since $\sum |x_n| < \infty$, it follows that

$$\lim_{N \to \infty} \|x - s_N\|_1 = \lim_{N \to \infty} \left\| x - \sum_{n=1}^{N} x_n \delta_n \right\|_1 = \lim_{N \to \infty} \sum_{n=N+1}^{\infty} |x_n| = 0.$$

This shows that the partial sums $s_N$ converge to $x$ in $\ell^1$-norm, which proves that equation (2.5) holds. Further, the only way to write $x = \sum c_n \delta_n$ is with $c_n = x_n$ for every $n$ (consider Problem 2.9.11), so we conclude that $E$ is a Schauder basis for the space $\ell^1$. ♦

The question of whether every separable Banach space has a Schauder basis was a longstanding open problem known as the Basis Problem. It was finally shown by Enflo [Enf73] that there exist separable Banach spaces that have no Schauder bases!

For an introduction to the theory of Schauder bases and related topics and generalizations, we refer to [Heil11].

## 2.9 The Space $C_b(X)$

Let $X$ be a metric space, and let $C_b(X)$ be the space of all bounded, continuous functions $f : X \to \mathbb{C}$ (entirely analogous statements if we prefer to restrict our attention to real-valued functions only). The uniform norm of a function $f \in C_b(X)$ is

$$\|f\|_u = \sup_{x \in X} |f(x)|.$$

This is a norm on $C_b(X)$.

Convergence with respect to the norm $\| \cdot \|_u$ is called uniform convergence. That is, if $f_n, f \in C_b(X)$ and

$$\lim_{n \to \infty} \|f - f_n\|_u = \lim_{n \to \infty} \left( \sup_{x \in X} |f(x) - f_n(x)| \right) = 0,$$

then we say that $f_n$ converges uniformly to $f$. Similarly, a sequence $\{f_n\}_{n \in \mathbb{N}}$ is Cauchy with respect to the uniform norm is said to be a uniformly Cauchy sequence.

Suppose that $f_n$ converges uniformly to $f$. Then, by definition of a supremum, for each individual point $x$ we have

$$\lim_{n \to \infty} |f(x) - f_n(x)| \leq \lim_{n \to \infty} \|f - f_n\|_u = 0.$$
Thus $f_n(x) \to f(x)$ for each individual $x$. We have a name for this latter type of convergence. Specifically, we say that $f_n$ converges pointwise to $f$ when $f_n(x) \to f(x)$ for each $x \in X$. Our argument above shows that uniform convergence implies pointwise convergence. However, the converse need not hold, i.e., pointwise convergence does not imply uniform convergence in general. Here is an example.

![Graph of the functions $f_2$ (dashed) and $f_{10}$ (solid) from Example 2.9.1.](image)

**Fig. 2.1** Graphs of the functions $f_2$ (dashed) and $f_{10}$ (solid) from Example 2.9.1.

**Example 2.9.1 (Shrinking Triangles).** Set $X = [0, 1]$. Given $n \in \mathbb{N}$, define

$$f_n(x) = \begin{cases} 
0, & x = 0, \\
\text{linear}, & 0 < x < \frac{1}{2n}, \\
1, & x = \frac{1}{2n}, \\
\text{linear}, & \frac{1}{2n} < x < \frac{1}{n}, \\
0, & \frac{1}{n} \leq x \leq 1.
\end{cases}$$

Each function $f_n$ is continuous on $[0, 1]$, and $f_n(x) \to 0$ for every $x \in [0, 1]$ (see the illustration in Figure 2.1). However, $f_n$ does not converge uniformly to the zero function on $[0, 1]$ because

$$\forall n \in \mathbb{N}, \quad \|0 - f_n\|_u = \sup_{x \in [0,1]} |0 - f_n(x)| = 1.$$

According to the following lemma, the uniform limit of a sequence of continuous functions is continuous.

**Lemma 2.9.2.** Assume that $X$ is a metric space. Let $f_n \in C_b(X)$ for $n \in \mathbb{N}$ be given, and let $f : X \to \mathbb{C}$ be any scalar-valued function on $X$. If $f_n$ converges uniformly to $f$, then $f \in C_b(X)$.

**Proof.** Let $x$ be any fixed point in $X$, and choose $\varepsilon > 0$. Then, by definition of uniform convergence, there exists some integer $n > 0$ such that
In fact, equation (2.6) will be satisfied for all large enough \( n \), but we need only one particular \( n \) for this proof.

The function \( f_n \) is continuous, so there is a \( \delta > 0 \) such that for all \( y \in I \) we have
\[
d(x, y) < \delta \implies |f_n(x) - f_n(y)| < \varepsilon.
\]
Consequently, if \( y \in X \) is any point that satisfies \( |x - y| < \delta \), then
\[
|f(x) - f(y)| \leq |f(x) - f_n(x)| + |f_n(x) - f_n(y)| + |f_n(y) - f(y)|
\]
\[
\leq \|f - f_n\|_u + \varepsilon + \|f_n - f\|_u
\]
\[
< \varepsilon + \varepsilon + \varepsilon = 3\varepsilon.
\]

This proves that \( f \) is continuous. To see that \( f \) is bounded, observe that \( f_n \) is bounded because it belongs to \( C_b(X) \), and \( f - f_n \) is bounded because \( \|f - f_n\|_u < \varepsilon \). Since the sum of two bounded functions is bounded, we conclude that \( f = f_n + (f - f_n) \) is bounded. Thus \( f \) is both bounded and continuous, so \( f \in C_b(X) \). \( \Box \)

Next, we use Lemma 2.9.2 to prove that \( C_b(X) \) is complete with respect to the uniform norm.

**Theorem 2.9.3.** If \( \{f_n\}_{n \in \mathbb{N}} \) is a sequence in \( C_b(X) \) that is Cauchy with respect to \( \|\cdot\|_u \), then there exists a function \( f \in C_b(X) \) such that \( f_n \) converges to \( f \) uniformly. Consequently \( C_b(X) \) is a Banach space with respect to the uniform norm.

**Proof.** Suppose that \( \{f_n\}_{n \in \mathbb{N}} \) is a uniformly Cauchy sequence in \( C_b(X) \). If we fix any particular point \( x \in X \), then for all \( m \) and \( n \) we have
\[
|f_m(x) - f_n(x)| \leq \|f_m - f_n\|_u.
\]
It follows that \( \{f_n(x)\}_{n \in \mathbb{N}} \) is a Cauchy sequence of scalars. Since \( \mathbb{R} \) and \( \mathbb{C} \) are complete, this sequence of scalars must converge. Define
\[
f(x) = \lim_{n \to \infty} f_n(x), \quad x \in X.
\]

Now choose \( \varepsilon > 0 \). Then there exists an \( N \) such that \( \|f_m - f_n\|_u < \varepsilon \) for all \( m, n > N \). If \( n > N \), then for every \( x \in X \) we have
\[
|f(x) - f_n(x)| = \lim_{m \to \infty} |f_m(x) - f_n(x)| \leq \|f_m - f_n\|_u \leq \varepsilon.
\]
Hence \( \|f - f_n\|_u \leq \varepsilon \) whenever \( n > N \). This shows that \( f_n \to f \) uniformly as \( n \to \infty \). Consequently Lemma 2.9.2 implies that \( f \in C_b(X) \). Thus every uniformly Cauchy sequence in \( C_b(X) \) converges uniformly to a function in
Therefore we have shown that $C_b(X)$ is complete with respect to the uniform norm.

The Weierstrass Approximation Theorem is an important result about $C_b(X)$ when $X = [a, b]$ is a finite closed interval in the real line. This theorem, which we state next, tells us that the set of polynomial functions is a dense subset of $C[a, b]$. There are many different proofs of the Weierstrass Approximation Theorem; one can be found in [Rud76, Thm. 7.26].

**Theorem 2.9.4 (Weierstrass Approximation Theorem).** Given a function $f \in C[a, b]$ and given $\varepsilon > 0$, there exists some polynomial

$$p(x) = \sum_{k=0}^{N} c_k x^k$$

such that

$$\|f - p\|_u = \sup_{x \in [a, b]} |f(x) - p(x)| < \varepsilon.$$  

We will use the Weierstrass Approximation Theorem to help illustrate the difference between a Hamel basis, a complete sequence, and a Schauder basis.

**Example 2.9.5.** (a) Let

$$\mathcal{M} = \{x^k\}_{k=0}^{\infty} = \{1, x, x^2, \ldots\}.$$  

By definition, a polynomial is a finite linear combination of the monomials $1, x, x^2, \ldots$, so the set of polynomials is the finite linear span of $\mathcal{M}$:

$$\mathcal{P} = \text{span}(\mathcal{M}).$$

Since

$$\sum_{k=0}^{N} c_k x^k = 0 \iff c_0 = \cdots = c_N = 0,$$

the set of monomials $\mathcal{M}$ is finitely linearly independent. Hence $\mathcal{M}$ is a Hamel basis for $\mathcal{P}$.

(b) Restricting our attention to functions on the domain $[a, b]$, we have that span$(\mathcal{M}) = \mathcal{P}$ is a proper subset of $C[a, b]$. Therefore $\mathcal{M}$ is not a Hamel basis for $C[a, b]$. On the other hand, by combining Theorem 2.9.4 with Lemma 1.3.1 we see that span$(\mathcal{M})$ is dense in $C[a, b]$, i.e.,

$$\text{span}(\mathcal{M}) = C[a, b].$$

Thus $\mathcal{M}$ is a complete sequence in $C[a, b]$ in the sense of Definition 2.7.1.

(c) Even though $\mathcal{M}$ is complete and finitely linearly independent, not every function $f \in C[a, b]$ can be written as
2.9 The Space $C_b(X)$

\[ f(x) = \sum_{k=0}^{\infty} \alpha_k x^k. \quad (2.8) \]

A series of this form is called a power series, and if it converges at some point $x$, then it converges absolutely for all points $t$ with $|t| < r$ where $r = |x|$. In fact (see Problem 2.9.18), the function $f$ so defined is infinitely differentiable on $(-r, r)$. Therefore a continuous function that is not infinitely differentiable cannot be written as a power series (for example, consider $f(x) = |x-c|$ where $a < c < b$). Although such a function belongs to the closed span of $\mathcal{M}$, it cannot be written in the form given in equation (2.8). Consequently $\mathcal{M}$ is not a Schauder basis for $C[a, b]$. ♦

Problems

2.9.6. Prove Lemma 2.3.1.

2.9.7. Prove that every open ball $B_r(x)$ in a normed space $X$ is convex.

2.9.8. Let $Y$ be a subspace of a Banach space $X$, and let the norm on $Y$ be the restriction of the norm on $X$ to the set $Y$. Prove that $Y$ is a Banach space with respect to this norm if and only if $Y$ is a closed subset of $X$.

2.9.9. Suppose that $\{x_n\}_{n \in \mathbb{N}}$ is a Cauchy sequence in a normed space $X$. Show that there exists a subsequence $\{x_{n_k}\}_{k \in \mathbb{N}}$ such that $\|x_{n_{k+1}} - x_{n_k}\| < 2^{-k}$ for every $k$.

2.9.10. Suppose that $A = \{x_n\}_{n \in \mathbb{N}}$ is a Schauder basis for a Banach space $X$. Prove that equality holds in equation (2.3).

2.9.11. Suppose that $\{x_n\}_{n \in \mathbb{N}}$ is a sequence of vectors in $\ell^1$. For each $n$, write the components of $x_n$ as

\[ x_n = (x_n(k))_{k \in \mathbb{N}} = (x_n(1), x_n(2), \ldots). \]

Suppose that

\[ x = (x(k))_{k \in \mathbb{N}} = (x(1), x(2), \ldots) \]

is such that $x_n$ converges to $x$ in $\ell^1$-norm, i.e., $\|x - x_n\|_1 \to 0$ as $n \to \infty$. Prove that for each fixed $k$, the $k$th component of $x_n$ converges to the $k$th component of $x$, i.e.,

\[ \lim_{k \to \infty} x_n(k) = x(k), \quad k \in \mathbb{N}. \]

Thus, convergence in $\ell^1$-norm implies componentwise convergence.
2.9.12. The closed unit ball in the space $\ell^1$ is $D = \{ x \in \ell^1 : \| x \|_1 \leq 1 \}$.

(a) Prove that $D$ is a closed and bounded subset of $\ell^1$.

(b) Let $\delta_n$ be the $n$th standard basis vector (see Notation 1.1.3). Prove that the set of standard basis vectors $\{ \delta_n \}_{n \in \mathbb{N}}$ contains no convergent subsequences. Conclude that $D$ is not sequentially compact, and therefore (by Theorem 1.4.5) $D$ is not compact.

2.9.13. Let $S$ be the set of all “finite sequences” whose components are rational, i.e.,

$$S = \left\{ (r_1, \ldots, r_N, 0, 0, \ldots) : N > 0, r_1, \ldots, r_N \text{ rational} \right\},$$

where we say that a complex number is rational if both its real and imaginary parts are rational. Prove that $S$ is a countable, dense subset of $\ell^1$. Conclude that $\ell^1$ is separable.

2.9.14. Suppose that $X$ is a Banach space that has a Schauder basis $\{ x_n \}_{n \in \mathbb{N}}$. Prove that $X$ must be separable.

2.9.15. For the following choices of functions $g_n$, determine whether the sequence $\{ g_n \}_{n \in \mathbb{N}}$ is: pointwise convergent, uniformly convergent, uniformly Cauchy, or bounded with respect to the uniform norm.

(a) $g_n(x) = nf_n(x), \ x \in [0, 1]$, where $f_n$ is the Shrinking Triangle from Example 2.9.1.

(b) $g_n(x) = e^{-n|x|}, \ x \in \mathbb{R}$.

(c) $g_n(x) = xe^{-n|x|}, \ x \in \mathbb{R}$.

(d) $g_n(x) = \frac{nx}{1 + nx^2}, \ x \in \mathbb{R}$.

2.9.16. The space of continuous functions that “vanish at infinity” is

$$C_0(\mathbb{R}) = \left\{ f \in C(\mathbb{R}) : \lim_{x \to \pm \infty} f(x) = 0 \right\}.$$

Prove the following statements.

(a) $C_0(\mathbb{R})$ is a closed subspace of $C_b(\mathbb{R})$ with respect to the uniform norm, and is therefore a Banach space with respect to $\| \cdot \|_u$.

(b) Every function in $C_0(\mathbb{R})$ is uniformly continuous on $\mathbb{R}$, but there exist functions in $C_b(\mathbb{R})$ that are not uniformly continuous.

(c) If $f \in C_0(\mathbb{R})$ and $g(x) = f(x - k)$ where $k$ is fixed, then $f \in C_0(\mathbb{R})$ and $\|g\|_u = \|f\|_u$.

(d) The “closed unit ball” $D = \{ f \in C_0(\mathbb{R}) : \|f\|_u \leq 1 \}$ in $C_0(\mathbb{R})$ is closed and bounded, but it is not sequentially compact.
2.9.17. Let \( f_n(x) = \frac{e^{-n^2x^2}}{n^2}, \quad x \in \mathbb{R}. \)

(a) Prove that the series \( \sum_{n=1}^{\infty} f_n \) converges absolutely in \( C_b(\mathbb{R}) \) with respect to the uniform norm, and therefore converges since \( C_b(\mathbb{R}) \) is a Banach space.

(b) Prove that the series \( \sum_{n=1}^{\infty} f'_n \) converges in \( C_b(\mathbb{R}) \) with respect to the uniform norm, but it does not converge absolutely with respect to that norm.

2.9.18. Let \((c_k)_{k \geq 0}\) be a fixed sequence of scalars. Suppose that the series \( \sum_{k=0}^{\infty} c_k x^k \) converges for some number \( x \in \mathbb{R} \), and set \( r = |x| \). Prove the following statements.

(a) The series \( f(t) = \sum_{k=0}^{\infty} c_k t^k \) converges absolutely for all \( t \in (-r, r) \), i.e.,
\[
\sum_{k=0}^{\infty} |c_k| |t|^k < \infty, \quad |t| < r.
\]

(b) \( f \) is infinitely differentiable on the interval \((-r, r)\).
Chapter 3
Inner Products and Hilbert Spaces

In a normed vector space, each vector has an assigned length, and from this we obtain the distance from $x$ to $y$ as the length of the vector $x - y$. For vectors in $\mathbb{R}^d$ and $\mathbb{C}^d$ we also know how to measure the angle between vectors. In particular, two vectors $x, y$ in $\mathbb{R}^d$ or $\mathbb{C}^d$ are perpendicular, or orthogonal, if their dot product is zero. An inner product is a generalization of the dot product, and it provides us with a generalization of the notion of orthogonality to vector spaces other than $\mathbb{R}^d$ or $\mathbb{C}^d$.

3.1 The Definition of an Inner Product

Here are the defining properties of an inner product.

**Definition 3.1.1 (Semi-Inner Product, Inner Product).** Let $H$ be a vector space over either the real field $\mathbb{R}$ or the complex field $\mathbb{C}$. A semi-inner product on $H$ is a scalar-valued function $\langle \cdot, \cdot \rangle$ on $H \times H$ such that for all vectors $x, y, z \in H$ and all scalars $a, b$ we have:

(a) Nonnegativity: $\langle x, x \rangle \geq 0$,

(b) Conjugate Symmetry: $\langle x, y \rangle = \overline{\langle y, x \rangle}$, and

(c) Linearity in the First Variable: $\langle ax + by, z \rangle = a \langle x, z \rangle + b \langle y, z \rangle$.

If a semi-inner product $\langle \cdot, \cdot \rangle$ also satisfies:

(d) Uniqueness: $\langle x, x \rangle = 0$ if and only if $x = 0$,

then it is called an inner product on $H$. In this case, $H$ is called an inner product space or a pre-Hilbert space. ♦

The usual dot product

$$u \cdot v = u_1 \overline{v_1} + \cdots + u_n \overline{v_n} \quad (3.1)$$
is an inner product on $\mathbb{R}^d$ (using real scalars) and on $\mathbb{C}^n$ (using complex scalars). Of course, if the scalar field is $\mathbb{R}$, then the complex conjugate in equation (3.1) is superfluous. Similarly, if $H$ is a real vector space then the complex conjugate in the definition of conjugate symmetry is irrelevant since $\langle x, y \rangle$ will be real.

If $\langle \cdot, \cdot \rangle$ is a semi-inner product on a vector space $H$, then we define

$$\|x\| = \langle x, x \rangle^{1/2}, \quad x \in H.$$  

We will prove in Lemma 3.2.3 that $\| \cdot \|$ is a seminorm on $H$, and therefore we refer to $\| \cdot \|$ as the seminorm induced by $\langle \cdot, \cdot \rangle$. Likewise, if $\langle \cdot, \cdot \rangle$ is an inner product, then we will prove that $\| \cdot \|$ is a norm on $H$, and in this case we refer to $\| \cdot \|$ as the norm induced by $\langle \cdot, \cdot \rangle$. It may be possible to place other norms on $H$, but unless we explicitly state otherwise, we assume that all norm-related statements on an inner product space are taken with respect to the induced norm.

### 3.2 Properties of an Inner Product

Here are some useful properties of inner products (the proof is assigned as Problem 3.9.4).

**Lemma 3.2.1.** If $\langle \cdot, \cdot \rangle$ is a semi-inner product on a vector space $H$, then the following statements hold for all vectors $x, y, z \in H$ and all scalars $a, b$.

(a) Antilinearity in the Second Variable: $\langle x, ay + bz \rangle = a \langle x, y \rangle + b \langle x, z \rangle$.

(b) Polar Identity: $\|x + y\|^2 = \|x\|^2 + 2 \text{Re}(\langle x, y \rangle) + \|y\|^2$.

(c) Pythagorean Theorem: If $\langle x, y \rangle = 0$, then $\|x \pm y\|^2 = \|x\|^2 + \|y\|^2$.

(d) Parallelogram Law: $\|x + y\|^2 + \|x - y\|^2 = 2(\|x\|^2 + \|y\|^2)$.  

The inequality that we prove next is variously known as the Schwarz, Cauchy–Schwarz, Cauchy–Bunyakovski–Schwarz, or CBS Inequality.

**Theorem 3.2.2 (Cauchy–Bunyakovski–Schwarz Inequality).** If $\langle \cdot, \cdot \rangle$ is a semi-inner product on a vector space $H$, then

$$\forall x, y \in H, \quad |\langle x, y \rangle| \leq \|x\| \|y\|.$$  

**Proof.** If $x = 0$ or $y = 0$ then there is nothing to prove, so suppose that $x$ and $y$ are both nonzero. Let $\alpha \in \mathbb{C}$ be a scalar such that $|\alpha| = 1$ and

$$\langle x, y \rangle = \alpha |\langle x, y \rangle|.$$  

Then for each $t \in \mathbb{R}$, the Polar Identity implies that
0 \leq \|x - \alpha ty\|^2 = \|x\|^2 - 2 \text{Re}(\langle x, \alpha ty \rangle) + t^2 \|y\|^2
\leq \|x\|^2 - 2t \|\langle x, y \rangle\| + t^2 \|y\|^2
\leq (\|x\| + \|y\|)^2.

This is a real-valued quadratic polynomial in the variable $t$. Since this polynomial is nonnegative, it can have at most one real root. This requires that the discriminant of the polynomial be at most zero, so we must have

\((-2 \langle x, y \rangle)^2 - 4 \|x\|^2 \|y\|^2 \leq 0.

The desired result follows by rearranging this inequality. □

3.3 Hilbert Spaces

The question of whether every Cauchy sequence in a given inner product space must converge is very important, just as it is in a metric or normed space. We give the following name to those inner product spaces that have this property.

**Definition 3.3.1 (Hilbert Space).** An inner product space $H$ is called a Hilbert space if it is complete with respect to the induced norm. ◊

Thus, an inner product space is a Hilbert space if and only if every Cauchy sequence in $H$ converges to an element of $H$. Equivalently, a Hilbert space is
an inner product space that is a Banach space with respect to the induced norm.

Using real scalars, \( \mathbb{R}^d \) is a Hilbert space with respect to the usual dot product. Likewise, \( \mathbb{C}^d \) is a Hilbert space with respect to the dot product if we use complex scalars.

Here is an example of an infinite-dimensional Hilbert space (compare this to Example 1.1.2, which introduced the space \( \ell^1 \)).

**Example 3.3.2.** Given a sequence of real or complex scalars 

\[
x = (x_k)_{k \in \mathbb{N}} = (x_1, x_2, \ldots),
\]

we define the \( \ell^2 \)-norm of \( x \) to be

\[
\|x\|_2 = \|(x_k)_{k \in \mathbb{N}}\|_2 = \left( \sum_{k=1}^{\infty} |x_k|^2 \right)^{1/2}.
\]

(3.2)

Note that we have not yet proved that \( \| \cdot \|_2 \) is a norm in any sense; we will address this issue below.

We say that a sequence \( x = (x_k)_{k \in \mathbb{N}} \) is *square summable* if \( \|x\|_2 < \infty \), and we let \( \ell^2 \) denote the space of all square summable sequences, i.e.,

\[
\ell^2 = \left\{ x = (x_k)_{k \in \mathbb{N}} : \|x\|_2^2 = \sum_{k=1}^{\infty} |x_k|^2 < \infty \right\}.
\]

We will define an inner product on \( \ell^2 \). First we recall that the arithmetic-geometric mean inequality implies that if \( a, b \geq 0 \), then

\[
ab \leq \frac{a^2}{2} + \frac{b^2}{2}.
\]

Consequently, if we choose any two vectors \( x = (x_k)_{k \in \mathbb{N}} \) and \( y = (y_k)_{k \in \mathbb{N}} \) in \( \ell^2 \), then

\[
\sum_{k=1}^{\infty} |x_k y_k| \leq \sum_{k=1}^{\infty} \left( \frac{|x_k|^2}{2} + \frac{|y_k|^2}{2} \right) = \frac{\|x\|_2^2}{2} + \frac{\|y\|_2^2}{2} < \infty.
\]

(3.3)

Therefore we can define

\[
\langle x, y \rangle = \sum_{k=1}^{\infty} x_k \overline{y_k}, \quad x, y \in \ell^2,
\]

(3.4)

because equation (3.3) tells us that this series of scalars converges absolutely. In particular, for \( x = y \) we have
\[ \langle x, x \rangle = \sum_{k=1}^{\infty} |x_k|^2 = \|x\|_2^2. \]  

(3.5)

We can check that the function \( \langle \cdot , \cdot \rangle \) satisfies all of the requirements of an inner product. For example, simply by definition we have \( 0 \leq \langle x, x \rangle < \infty \) for every \( x \in \ell^2 \). Further, if \( \langle x, x \rangle = 0 \) then it follows from equation (3.5) that \( x_k = 0 \) for every \( k \), so \( x = 0 \). This establishes the nonnegativity and uniqueness requirements of an inner product, and the conjugate symmetry and linearity in the first variable requirements are easily checked as well.

Thus \( \langle \cdot , \cdot \rangle \) is an inner product on \( \ell^2 \), and therefore \( \ell^2 \) is an inner product space with respect to this inner product. Further, equation (3.5) shows that the norm induced from this inner product is precisely the \( \ell^2 \)-norm \( \| \cdot \|_2 \), so Lemma 3.2.3 implies that \( \| \cdot \|_2 \) really is a norm on \( \ell^2 \).

Is \( \ell^2 \) a Hilbert space? This is slightly more difficult to check, but an argument very similar to the one used in Theorem 1.2.6 shows that every Cauchy sequence in \( \ell^2 \) converges to an element of \( \ell^2 \) (we assign the details as Problem 3.9.9). Consequently \( \ell^2 \) is complete, so it is a Hilbert space. \( \diamond \)

The space \( \ell^1 \) is a proper subspace of \( \ell^2 \). For, if \( x = (x_k)_{k \in \mathbb{N}} \) belongs to \( \ell^1 \) then we must have \( |x_k| < 1 \) for all large enough \( k \), say \( k > N \), and therefore

\[
\sum_{k=N+1}^{\infty} |x_k|^2 \leq \sum_{k=N+1}^{\infty} |x_k| \leq \|x\|_1 < \infty.
\]

Hence \( x \in \ell^2 \). On the other hand, the sequence

\[
x = (\frac{1}{k})_{k \in \mathbb{N}} = (1, \frac{1}{2}, \frac{1}{3}, \ldots)
\]

belongs to \( \ell^2 \), but it does not belong to \( \ell^1 \). Now, since \( \ell^1 \) is a subspace of \( \ell^2 \), we can define an inner product on \( \ell^1 \) simply by restricting equation (3.4) to vectors in \( \ell^1 \). However, the norm induced from this inner product is \( \| \cdot \|_2 \) rather than \( \| \cdot \|_1 \). Although \( \ell^1 \) is complete with respect to the norm \( \| \cdot \|_1 \), it is not complete with respect to the norm \( \| \cdot \|_2 \) (see Problem 3.9.10). Therefore \( \ell^1 \) is an inner product space with respect to the inner product defined in equation (3.4), but it is not a Hilbert space.

Here is a different example of an inner product space.

**Example 3.3.3.** Let \( C[a, b] \) be the space of all continuous functions of the form \( f : [a, b] \to \mathbb{C} \). All functions in \( C[a, b] \) are bounded and Riemann integrable. If we choose \( f, g \in C[a, b] \), then the product \( f(x) \overline{g(x)} \) is continuous and Riemann integrable, so we can define

\[
\langle f, g \rangle = \int_a^b f(x) \overline{g(x)} \, dx, \quad f, g \in C[a, b].
\]

(3.6)
We can easily see that $\langle \cdot, \cdot \rangle$ satisfies the nonnegativity, conjugate symmetry, and linearity in the first variable requirements stated in Definition 3.1.1, and hence is at least a semi-inner product on $C[a, b]$. According to Problem 3.9.8, the uniqueness requirement also holds, and therefore $\langle \cdot, \cdot \rangle$ is an inner product on $C[a, b]$. The norm induced from this inner product is

$$\|f\|_2 = \langle f, f \rangle^{1/2} = \left( \int_a^b |f(x)|^2 \, dx \right)^{1/2}, \quad f \in C[a, b].$$

We call $\|f\|_2$ the $L^2$-norm of the function $f$. ♦

Although we have defined an inner product on $C[a, b]$, we will prove that $C[a, b]$ is not complete with respect to the norm $\| \cdot \|_2$ that is induced from that inner product (in contrast, note that Theorem 2.9.3 implies that $C[a, b]$ is complete with respect to a different norm—the uniform norm $\| \cdot \|_u$).

Lemma 3.3.4. $C[a, b]$ is not a Hilbert space with respect to $\langle \cdot, \cdot \rangle$.

Proof. For simplicity of presentation we will take $a = -1$ and $b = 1$. As illustrated in Figure 3.1 for the case $n = 5$, define

$$f_n(x) = \begin{cases} 
-1, & -1 \leq x \leq -\frac{1}{n}, \\
\text{linear,} & -\frac{1}{n} < x < \frac{1}{n}, \\
1, & \frac{1}{n} \leq x \leq 1;
\end{cases}$$

Given positive integers $m < n$ we compute that

$$\|f_m - f_n\|_2^2 = \int_{-1}^1 |f_m(x) - f_n(x)|^2 \, dx$$

$$= \int_{-1}^{1/m} |g(x) - f_n(x)|^2 \, dx$$

$$\leq \int_{-1/m}^{1/m} 1 \, dx = \frac{2}{m}.$$
Therefore, if we fix \( \varepsilon > 0 \) then for all \( m, n \) large enough we will have \( \|f_m - f_n\|_2 < \varepsilon \). This shows that \( \{f_n\}_{n \in \mathbb{N}} \) is a Cauchy sequence in \( C[-1, 1] \). However, we will prove that there is no function \( g \in C[-1, 1] \) such that \( \|g - f_n\|_2 \to 0 \) as \( n \to \infty \).

Suppose that there was some \( g \in C[-1, 1] \) such that \( \|g - f_n\|_2 \to 0 \). Fix \( 0 < c < 1 \), and suppose that \( h \) is not identically 1 on \( [c, 1] \). Then

\[
C = \int_c^1 |g(x) - 1| \, dx > 0.
\]

On the other hand, \( f_n \) is identically 1 on \( [c, 1] \) for all \( n > 1/c \), so for all large enough \( n \) we have

\[
\|g - f_n\|_2^2 = \int_{-1}^1 |g(x) - f_n(x)|^2 \, dx \\
\geq \int_c^1 |g(x) - f_n(x)|^2 \, dx \\
= \int_c^1 |g(x) - 1| \, dx \geq C.
\]

Since \( C > 0 \), it follows that \( \|g - f_n\|_2 \not\to 0 \), which is a contradiction. Therefore \( g \) must be identically 1 on \( [c, 1] \). This is true for every \( c > 1 \), so \( g(x) = 1 \) for all \( 0 < x \leq 1 \). A similar argument shows that \( g(x) = -1 \) for all \( -1 \leq x < 0 \). There is no continuous function that takes these values, so we have obtained a contradiction.

Thus, although \( \{f_n\}_{n \in \mathbb{N}} \) is Cauchy in \( C[-1, 1] \), there is no function in \( C[-1, 1] \) that this sequence can converge to with respect to the induced norm \( \| \cdot \|_2 \). Therefore \( C[-1, 1] \) is not complete with respect to this norm. \( \Box \)

Each incomplete normed space that we encountered prior to \( C[a, b] \) was contained in some larger complete space. For example, \( c_{00} \) is incomplete with respect to the norm \( \| \cdot \|_1 \), but it is a subset of \( \ell^1 \), which is complete with respect to \( \| \cdot \|_1 \). Likewise, \( C_c(\mathbb{R}) \) is incomplete with respect to the uniform norm, yet it is contained in \( C_0(\mathbb{R}) \), which is a Banach space with respect to that norm. It is likewise true that the inner product space \( C[a, b] \) is contained in a larger Hilbert space, the Lebesgue space \( L^2[a, b] \). However, defining \( L^2[a, b] \) is beyond the scope of this manuscript, as it requires the theory of the Lebesgue integral. We refer to texts such as [Fol99], [SS05], or [WZ77] for discussion of the Lebesgue integral and the Hilbert space \( L^2[a, b] \).
3.4 Orthogonal and Orthonormal Sets

Orthogonality plays an important role in the analysis of inner product spaces. We declare that two vectors are orthogonal if their inner product is zero (consequently, the zero vector is orthogonal to every other vector). We say that a collection of vectors is orthogonal if every pair of vectors from the collection is orthogonal. Often it is convenient to work with orthogonal unit vectors; we refer to these as orthonormal vectors. Here are the precise definitions (the “Kronecker delta” is defined by $\delta_{ij} = 1$ if $i = j$, and $\delta_{ij} = 0$ if $i \neq j$).

**Definition 3.4.1.** Let $H$ be an inner product space, and let $I$ be an arbitrary index set.

(a) Two vectors $x, y \in H$ are orthogonal, denoted $x \perp y$, if $\langle x, y \rangle = 0$.
(b) A set of vectors $\{x_i\}_{i \in I}$ is orthogonal if $\langle x_i, x_j \rangle = 0$ whenever $i \neq j$.
(c) A set of vectors $\{x_i\}_{i \in I}$ is orthonormal if it is orthogonal and each vector $x_i$ is a unit vector. Using the Kronecker delta notation, $\{x_i\}_{i \in I}$ is an orthonormal set if for all $i, j \in I$ we have

$$\langle x_i, x_j \rangle = \delta_{ij} = \begin{cases} 1, & i = j, \\ 0, & i \neq j. \end{cases}$$

The zero vector may be an element of a set of orthogonal vectors. However, any orthogonal set $\{x_i\}_{i \in \mathbb{N}}$ of nonzero vectors can be rescaled to form an orthonormal set. That is, if we set

$$y_i = \frac{x_i}{\|x_i\|},$$

then $\{y_i\}_{i \in I}$ is an orthonormal set.

**Example 3.4.2.** The sequence of standard basis vectors $\{\delta_n\}_{n \in \mathbb{N}}$ is an orthonormal sequence in $\ell^2$. ♦

3.5 Orthogonal Complements

We define the orthogonal complement of a set $A$ to be the largest set $B$ that is orthogonal to $A$.

**Definition 3.5.1 (Orthogonal Complement).** Let $A$ be a subset of an inner product space $H$. The orthogonal complement of $A$ is

$$A^\perp = \{ x \in H : x \perp A \} = \{ x \in H : \langle x, y \rangle = 0 \text{ for all } y \in A \}. \quad \text{♦}$$
Here are some properties of orthogonal complements (the proof is assigned as Problem 3.9.12).

**Lemma 3.5.2.** If $A$ is a subset of an inner product space $H$, then the following statements hold.

(a) $A^\perp$ is a closed subspace of $H$.
(b) $H^\perp = \{0\}$ and $\{0\}^\perp = H$.
(c) If $A \subseteq B$, then $B^\perp \subseteq A^\perp$.
(d) $A \subseteq (A^\perp)^\perp$.  

Later we will prove that if $M$ is a closed subspace of a Hilbert space, then $(M^\perp)^\perp = M$ (see Lemma 3.6.4).

### 3.6 Orthogonal Projections

The following theorem states that if $S$ is a closed and convex subset of a Hilbert space $H$, then for each vector $x \in H$ there exists a unique vector $y \in S$ that is closest to $x$. Looking at the proof, we can see why we must assume in this result that $H$ is a Hilbert space and not just an inner product space—we need to know that every Cauchy sequence in $H$ will converge to an element of $H$.

**Theorem 3.6.1 (Closest Point Theorem).** Let $H$ be a Hilbert space, and let $S$ be a nonempty closed, convex subset of $H$. Given any $x \in H$ there exists a unique vector $y \in S$ that is closest to $x$. That is, there is a unique vector $y \in S$ that satisfies

$$\|x - y\| = \text{dist}(x, S) = \inf \{\|x - k\| : k \in S\}.$$ 

**Proof.** Set $d = \text{dist}(x, S)$. Then, by definition of infimum, there exist vectors $y_n \in S$ such that $\|x - y_n\| \to d$ as $n \to \infty$, and for each of these vectors we have $\|x - y_n\| \geq d$. Therefore, if we fix $\varepsilon > 0$ then we can find an integer $N > 0$ such that

$$d^2 \leq \|h - y_n\|^2 \leq d^2 + \varepsilon^2 \quad \text{for all } n > N.$$ 

Set 

$$p = \frac{y_m + y_n}{2}.$$ 

Since $p$ is the midpoint of the line segment joining $y_m$ to $y_n$ we have $p \in S$, and therefore

$$\|x - p\| \geq \text{dist}(x, S) = d.$$ 

Using the Parallelogram Law, it follows that if $m, n > N$, then
\begin{equation*}
\|y_n - y_m\|^2 + 4d^2 \leq \|y_n - y_m\|^2 + 4\|x - p\|^2 \\
= \|(x - y_n) - (x - y_m)\|^2 + \|(x - y_n) + (x - y_m)\|^2 \\
= 2 (\|x - y_n\|^2 + \|x - y_m\|^2) \\
\leq 4 (d^2 + \varepsilon^2).
\end{equation*}

Rearranging, we see that \(\|y_m - y_n\| \leq 2\varepsilon\) for all \(m, n > N\). Therefore \(\{y_n\}_{n \in \mathbb{N}}\) is a Cauchy sequence in \(H\). Since \(H\) is complete, this sequence must converge, say to \(y\). Since \(S\) is closed and \(y_n \in S\) for every \(n\), the vector \(y\) must belong to \(S\). Also, since \(x - y_n \to x - y\), it follows from the continuity of the norm that

\[\|x - y\| = \lim_{n \to \infty} \|x - y_n\| = d.\]

Hence \(y\) is a point in \(S\) that is closest to \(x\).

It only remains to show that \(y\) is the unique point in \(S\) that is closest to \(x\). If \(z \in S\) is also a closest point, then \(\|x - y\| = d = \|x - z\|\). Further, the midpoint \(p = (y + z)/2\) belongs to \(S\), so \(\|x - p\| \geq d\). Applying the Parallelogram Law again, we see that

\[4d^2 = 2 (\|x - y\|^2 + \|x - z\|^2) \\
= \|(x - y) - (x - z)\|^2 + \|(x - y) + (x - z)\|^2 \\
= \|y - z\|^2 + 4\|x - p\|^2 \\
\geq \|y - z\|^2 + 4d^2.\]

Rearranging this yields \(\|y - z\| \leq 0\), which implies that \(y = z\). □

In particular, every closed subspace \(M\) of \(H\) is nonempty, closed, and convex. For this setting we introduce a name for the point in \(M\) that is closest to a given vector \(x\). We also use the same name to denote the function that maps \(x\) to the point in \(M\) that is closest to \(x\).

**Definition 3.6.2 (Orthogonal Projection).** Let \(M\) be a closed subspace of a Hilbert space \(H\).

(a) Given \(x \in H\), the unique vector \(p \in M\) that is closest to \(x\) is called the **orthogonal projection of \(x\) onto \(M\)**.

(b) The function \(P: H \to H\) defined by \(Px = p\), where \(p\) is the orthogonal projection of \(x\) onto \(M\), is called the **orthogonal projection of \(H\) onto \(M\)**. □

Since the orthogonal projection \(p\) is the vector in \(M\) that is closest to \(x\), we can think of \(p\) as being the best approximation to \(x\) by vectors from \(M\). The difference vector \(e = x - p\) is the error in this approximation. The following lemma states that the orthogonal projection of \(x\) is the unique vector \(p \in H\) such that the error vector \(e = x - p\) is orthogonal to \(M\).
Lemma 3.6.3. Let $M$ be a closed subspace of a Hilbert space $H$. Given vectors $x$ and $p$ in $H$, the following four statements are equivalent.

(a) $p$ is the orthogonal projection of $x$ onto $M$, i.e., $p$ is the unique point in $M$ that is closest to $x$.
(b) $p \in M$ and $x - p \perp M$.
(c) $x = p + e$ where $p \in M$ and $e \in M^\perp$.
(d) $e = x - p$ is the orthogonal projection of $x$ onto $M^\perp$.

Proof. We will prove one implication, and assign the task of proving the remaining (easier) implications as Problem 3.9.13. We assume that scalars in this problem are complex, but the proof remains valid if we assume that scalars are real.

(a) $\Rightarrow$ (b). Let $p$ be the (unique) point in $M$ closest to $x$, and let $e = p - x$. Choose any vector $y \in M$. We must show that $\langle y, e \rangle = 0$. Since $M$ is a subspace, $p + \lambda y \in M$ for any scalar $\lambda \in \mathbb{C}$. Hence,

$$
\|x - p\|^2 \leq \|(x - p) - \lambda y\|^2 = \|x - p\|^2 - 2\text{Re}(\lambda y, x - p) + |\lambda|^2 \|y\|^2
$$

Therefore,

$$
\forall \lambda \in \mathbb{C}, \quad 2\text{Re}(\lambda \langle y, e \rangle) \leq |\lambda|^2 \|y\|^2.
$$

If we consider $\lambda = t > 0$, then we can divide through by $t$ to get

$$
\forall t > 0, \quad 2\text{Re}(\langle y, e \rangle) \leq t \|y\|^2.
$$

Letting $t \to 0^+$, we conclude that $\text{Re}(\langle y, e \rangle) \leq 0$. If we similarly take $\lambda = t < 0$ and let $t \to 0^-$, we obtain $\text{Re}(\langle y, e \rangle) \geq 0$, so $\text{Re}(\langle y, e \rangle) = 0$.

Finally, by taking $\lambda = it$ with $t > 0$ and then $\lambda = it$ with $t < 0$, and then $\lambda = it$ with $t < 0$, it follows that $\text{Im}(\langle y, e \rangle) = 0$. \qed

We will use Lemma 3.6.3 to compute the orthogonal complement of the orthogonal complement of a set.

Lemma 3.6.4. Let $H$ be a Hilbert space.

(a) If $M$ is a closed subspace of $H$, then $(M^\perp)^\perp = M$.
(b) If $A$ is any subset of $H$, then

$$
A^\perp = \text{span}(A)^\perp = \overline{\text{span}(A)}^\perp \quad \text{and} \quad (A^\perp)^\perp = \text{span}(A).
$$

Proof. (a) We are given a closed subspace $M$ in $H$. If $f \in M$ then $\langle f, g \rangle = 0$ for every $g \in M^\perp$, so $f \in (M^\perp)^\perp$. Hence $M \subseteq (M^\perp)^\perp$.

Conversely, suppose that $f \in (M^\perp)^\perp$. Let $p$ be the orthogonal projection of $f$ onto $M$. Since $M$ is a closed subspace, we have $f = p + e$ where $p \in M$...
and $e \in M^\perp$. Since $f$ and $p$ belong to $M$ and we have seen that $M \subseteq (M^\perp)^\perp$, it follows that $e = f - p \in (M^\perp)^\perp$. However, we also know that $e \in M^\perp$, so $e$ is orthogonal to itself and therefore is zero. Hence $f = p + 0 \in M$. This shows that $(M^\perp)^\perp \subseteq M$.

(b) Now we are given an arbitrary subset $A$ of $H$. Let $M = \text{span}(A)$. We must show that $A^\perp = M^\perp$. Since $A \subseteq M$, we have $M^\perp \subseteq A^\perp$.

Suppose that $f \in A^\perp$. Then $f \perp A$, i.e., $f$ is orthogonal to every vector in $A$. By forming linear combinations, it follows that $f \perp \text{span}(A)$. By taking limits, it follows from this that $f \perp \text{span}(A) = M$. Hence $f \in M^\perp$ and therefore $A^\perp \subseteq M^\perp$.

Thus, we have shown that $A^\perp = M^\perp$. Applying part (a), we conclude that $(A^\perp)^\perp = (M^\perp)^\perp = M$. \qed

3.7 Orthonormal Sequences

If $\{e_n\}_{n \in \mathbb{N}}$ is any sequence of orthonormal vectors in a Hilbert space, then its closed span $M = \text{span}(\{e_n\}_{n \in \mathbb{N}})$ is a closed subspace of $H$. The following lemma gives an explicit formula for the orthogonal projection of a vector onto $M$, along with other useful properties of $\{e_n\}_{n \in \mathbb{N}}$. Entirely similar results hold for a finite orthonormal sequence $\{e_1, \ldots, e_N\}$ by replacing $n = 1, 2, \ldots$ by $n = 1, \ldots, N$ in Theorem 3.7.1. In fact, the proof is easier for finite sequences, since in that case there are no issues about convergence of infinite series.

**Theorem 3.7.1.** Let $H$ be a Hilbert space, let $\{e_n\}_{n \in \mathbb{N}}$ be an orthonormal sequence in $H$, and set

$$M = \text{span}(\{e_n\}_{n \in \mathbb{N}}).$$

Then the following statements hold.
3.7 Orthonormal Sequences

(a) Bessel’s Inequality:
\[ \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2 \leq \|x\|^2 \quad \text{for all } x \in H. \]

(b) If \( c_n \) is a scalar for \( n \in \mathbb{N} \) and the series \( x = \sum_{n=1}^{\infty} c_n e_n \) converges, then
\[ c_n = \langle x, e_n \rangle, \quad \text{all } n \in \mathbb{N}. \]

(c) If \( c_n \) is a scalar for \( n \in \mathbb{N} \), then
\[ \sum_{n=1}^{\infty} c_n e_n \text{ converges } \iff \sum_{n=1}^{\infty} |c_n|^2 < \infty. \]
Further, in this case the series \( \sum_{n=1}^{\infty} c_n e_n \) converges unconditionally, i.e., it converges regardless of the ordering of the index set.

(d) If \( x \in H \), then
\[ p = \sum_{n=1}^{\infty} \langle x, e_n \rangle e_n \]
is the orthogonal projection of \( x \) onto \( M \), and
\[ \|p\|^2 = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2. \]

(e) If \( x \in H \), then
\[ x \in M \iff x = \sum_{n=1}^{\infty} \langle x, e_n \rangle e_n \iff \|x\|^2 = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2. \quad (3.8) \]

Proof. (a) Choose \( x \in H \). For each \( N \in \mathbb{N} \) define
\[ y_N = x - \sum_{n=1}^{N} \langle x, x_n \rangle x_n. \]
If \( 1 \leq m \leq N \), then
\[ \langle y_N, x_m \rangle = \langle x, x_m \rangle - \sum_{n=1}^{N} \langle x, x_n \rangle \langle x_n, x_m \rangle = \langle x, x_m \rangle - \langle x, x_m \rangle = 0. \]

Thus \( \{x_1, \ldots, x_N, y_N\} \) is an orthogonal sequence in \( H \) (though not necessarily orthonormal, since we do not know the norm of \( y_N \)). Therefore, by the Pythagorean Theorem (see Problem 3.9.7),
\[\|x\|^2 = \|y_N + \sum_{n=1}^{N} \langle x, x_n \rangle x_n \|^2\]
\[= \|y_N \|^2 + \sum_{n=1}^{N} \| \langle x, x_n \rangle x_n \|^2\]
\[= \|y_N \|^2 + \sum_{n=1}^{N} |\langle x, x_n \rangle|^2\]
\[\geq \sum_{n=1}^{N} |\langle x, x_n \rangle|^2.\]

Letting \(N \to \infty\), we obtain Bessel’s Inequality.

(b) If \(x = \sum c_n x_n\) converges, then for each fixed \(m\) we have by continuity of the inner product that
\[\langle x, x_m \rangle = \sum_{n=1}^{\infty} c_n \langle x_n, x_m \rangle = \sum_{n=1}^{\infty} c_n \delta_{mn} = c_m.\]

(c) If \(\sum c_n x_n\) converges, then part (b) implies that \(c_n = \langle x, x_n \rangle\), and hence \(\sum |c_n|^2 < \infty\) by Bessel’s Inequality.

For the converse direction, suppose that \(\sum |c_n|^2 < \infty\). Set
\[s_N = \sum_{n=1}^{N} c_n x_n \quad \text{and} \quad t_N = \sum_{n=1}^{N} |c_n|^2.\]

We know that \(\{t_N\}_{N \in \mathbb{N}}\) is a convergent (hence Cauchy) sequence of scalars, and we must show that \(\{s_N\}_{N \in \mathbb{N}}\) is a convergent sequence of vectors. We have for \(N > M\) that
\[\|s_N - s_M\|^2 = \left\| \sum_{n=M+1}^{N} c_n x_n \right\|^2\]
\[= \sum_{n=M+1}^{N} \|c_n x_n\|^2\]
\[= \sum_{n=M+1}^{N} |c_n|^2\]
\[= |t_N - t_M|.\]

Since \(\{t_N\}_{N \in \mathbb{N}}\) is Cauchy, we conclude that \(\{s_N\}_{N \in \mathbb{N}}\) is a Cauchy sequence in \(H\) and hence converges.

(d) By Bessel’s Inequality and part (c), we know that the series
3.7 Orthonormal Sequences

\[ p = \sum_{n=1}^{\infty} \langle x, x_n \rangle x_n \]

converges. Our task is to show that this vector \( p \) is the orthogonal projection of \( x \) onto \( M \).

Given any fixed \( k \), we compute that

\[
\langle x - p, x_k \rangle = \langle x, x_k \rangle - \sum_{n=1}^{\infty} \langle x, x_n \rangle \langle x_n, x_k \rangle
\]

\[
= \langle x, x_k \rangle - \sum_{n=1}^{\infty} \langle x, x_n \rangle \langle x_n, x_k \rangle
\]

\[
= \langle x, x_k \rangle - \langle x, x_k \rangle = 0,
\]

where we have used Problem 3.9.6 to move the infinite series to the outside of the inner product. Thus \( x - p \) is orthogonal to each vector \( x_k \). Since the inner product is antilinear in the second variable, this implies that \( x - p \) is orthogonal to every finite linear combination of the \( x_k \). Taking limits and applying the continuity of the inner product again, it follows that \( x - p \) is orthogonal to every vector in \( M \), i.e., \( x - p \perp M \). Lemma 3.6.3 therefore implies that that \( p \) is the orthogonal projection of \( x \) onto \( M \).

(c) Statement (d) tells us that \( p = \sum \langle x, e_n \rangle e_n \) is the orthogonal projection of \( x \) onto \( M \), and that

\[ \|p\|^2 = \langle p, p \rangle = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2. \]

Let i, ii, iii denote the three statements that appear in equation (3.8). We must prove that these statements i, ii, and iii are equivalent.

i \( \Rightarrow \) ii. If \( x \in M \), then the orthogonal projection of \( x \) onto \( M \) is \( x \) itself. Thus \( x = p = \sum \langle x, x_n \rangle x_n \).

ii \( \Rightarrow \) iii. If \( x = p \) then \( \|x\|^2 = \|p\|^2 = \sum |\langle x, e_n \rangle|^2 \).

iii \( \Rightarrow \) i. Suppose \( \|x\|^2 = \sum |\langle x, e_n \rangle|^2 \). Then since \( x - p \perp p \), we can use the Pythagorean Theorem to compute that

\[
\|x\|^2 = \|(x - p) + p\|^2 = \|x - p\|^2 + \|p\|^2
\]

\[
= \|x - p\|^2 + \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2
\]

\[
= \|x - p\|^2 + \|x\|^2.
\]

Hence \( \|x - p\| = 0 \), so \( x = p \in M \). \( \Box \)
3.8 Orthonormal Bases

If the closed span of an orthonormal sequence \( \{ e_n \}_{n \in \mathbb{N}} \) is \( M = H \), then we say that the sequence \( \{ e_n \}_{n \in \mathbb{N}} \) is complete, total, or fundamental (see Definition 2.7.1). Part (c) of Theorem 3.7.1 implies that if \( \{ e_n \}_{n \in \mathbb{N}} \) is both orthonormal and complete, then every vector \( x \in H \) can be written as \( x = \sum \langle x, e_n \rangle e_n \).

The following theorem states that this property characterizes completeness (assuming that our sequence \( \{ e_n \}_{n \in \mathbb{N}} \) is orthonormal), and gives several other useful characterizations of complete orthonormal sequences. A completely analogous theorem holds for finite orthonormal sequence \( \{ e_1, \ldots, e_d \} \) (see Problem 3.9.15).

**Theorem 3.8.1.** If \( H \) is a Hilbert space and \( \{ e_n \}_{n \in \mathbb{N}} \) is an orthonormal sequence in \( H \), then the following five statements are equivalent.

(a) \( \{ e_n \}_{n \in \mathbb{N}} \) is complete, i.e., \( \overline{\text{span}} \{ e_n \}_{n \in \mathbb{N}} = H \).

(b) \( \{ e_n \}_{n \in \mathbb{N}} \) is a Schauder basis for \( H \), i.e., for each \( x \in H \) there exists a unique sequence of scalars \( (c_n)_{n \in \mathbb{N}} \) such that \( x = \sum c_n e_n \).

(c) For each \( x \in H \) we have

\[
x = \sum_{n=1}^{\infty} \langle x, e_n \rangle e_n.
\]

(d) Plancherel’s Equality:

\[
\|x\|^2 = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2 \quad \text{for all } x \in H.
\]

(e) Parseval’s Equality:

\[
\langle x, y \rangle = \sum_{n=1}^{\infty} \langle x, e_n \rangle \langle e_n, y \rangle \quad \text{for all } x, y \in H.
\]

**Proof.** (a) \( \Rightarrow \) (b). If \( \{ e_n \} \) is complete, then its closed span is all of \( H \), so Theorem 3.7.1(c) implies that \( x = \sum \langle x, e_n \rangle e_n \) for every \( x \in H \).

(b) \( \Rightarrow \) (c). If statement (b) holds, then we must have \( c_n = \langle x, x_n \rangle \) by Theorem 3.7.1(b).

(c) \( \Rightarrow \) (e). Suppose that statement (c) holds, and fix any vectors \( x, y \in H \). Then

\[
\langle x, y \rangle = \sum_{n=1}^{\infty} \langle x, e_n \rangle \langle e_n, y \rangle = \sum_{n=1}^{\infty} \langle \langle x, e_n \rangle e_n, y \rangle = \sum_{n=1}^{\infty} \langle x, e_n \rangle \langle e_n, y \rangle,
\]

where we have used Problem 3.9.6 to move the infinite series outside of the inner product.
(e) ⇒ (d). This follows by taking \( x = y \).

(d) ⇒ (c). Suppose that \( \|x\|^2 = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2 \) for every \( x \in H \). Fix \( x \), and define \( s_N = \sum_{n=1}^{N} \langle x, e_n \rangle e_n \). Then, by direct calculation,

\[
\|x - s_N\|^2 = \|x\|^2 - \langle x, s_N \rangle - \langle s_N, x \rangle + \|s_N\|^2
\]

\[
= \|x\|^2 - \sum_{n=1}^{N} |\langle x, e_n \rangle|^2 - \sum_{n=1}^{N} |\langle x, e_n \rangle|^2 + \sum_{n=1}^{N} |\langle x, e_n \rangle|^2
\]

\[
= \|x\|^2 - \sum_{n=1}^{N} |\langle x, e_n \rangle|^2
\]

\[
\rightarrow 0 \quad \text{as} \quad N \rightarrow \infty.
\]

Hence \( x = \sum_{n=1}^{\infty} \langle x, e_n \rangle e_n \).

(d) ⇒ (a). Suppose that Plancherel's Equality holds, and \( \langle x, e_n \rangle = 0 \) for every \( n \in \mathbb{N} \). Then

\[
\|x\|^2 = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2 = 0,
\]

so \( x = 0 \). Hence \( \{e_n\} \) is complete. \( \square \)

We will refer to a sequence that satisfies the equivalent conditions in Theorem 3.8.1 as an orthonormal basis.

**Definition 3.8.2 (Orthonormal Basis).** Let \( H \) be a Hilbert space. A countably infinite orthonormal sequence \( \{e_n\}_{n \in \mathbb{N}} \) that is complete in \( H \) is called an orthonormal basis for \( H \). \( \Diamond \)

We use similar terminology for finite-dimensional Hilbert spaces. Specifically, if \( \{e_1, \ldots, e_d\} \) is a complete orthonormal sequence in a Hilbert space \( H \), then \( \{e_1, \ldots, e_d\} \) is a basis for \( H \) in the usual vector space sense (i.e., it is a Hamel basis), and we call it an orthonormal basis for \( H \).

**Example 3.8.3.** The sequence of standard basis vectors \( \{\delta_n\}_{n \in \mathbb{N}} \) is both complete and orthonormal in \( \ell^2 \), so it is an orthonormal basis for \( \ell^2 \). \( \Diamond \)

By Theorem 3.8.1, a countable sequence that is both complete and orthonormal is a Schauder basis for \( H \). However, we emphasize that a complete sequence that is not orthonormal need not be a Schauder basis, even if it is finitely linearly independent. An example in the Hilbert space \( \ell^2 \) is given in Problem 3.9.21. A similar phenomenon in the Banach space \( C[a, b] \) was discussed earlier in Example 2.9.5, where it was shown that the sequence of monomials \( \mathcal{M} = \{1, x, x^2, \ldots\} \) is complete and finitely linearly independent in \( C[a, b] \) but is not a Schauder basis for \( C[a, b] \).
3.9 Existence of an Orthonormal Basis

A Hilbert space is separable if it contains a countable dense subset. All finite-dimensional Hilbert spaces are separable, and Problem 3.9.20 shows that the space $\ell^2$ is separable. However, not every Hilbert space is separable; an example is given in Problem 3.9.22.

We will show that every separable Hilbert space contains an orthonormal basis. We begin with finite-dimensional spaces, where we can use the same Gram–Schmidt procedure that is employed to construct orthonormal sequences in $\mathbb{R}^d$ or $\mathbb{C}^d$.

**Theorem 3.9.1.** If $H$ is a finite-dimensional Hilbert space and $d$ is the vector space dimension of $H$, then $H$ contains an orthonormal basis of the form $\{e_1, \ldots, e_d\}$.

**Proof.** Since $H$ is a $d$-dimensional vector space, it has a Hamel basis $B$ that consists of $d$ vectors, say $B = \{x_1, \ldots, x_d\}$.

Set $y_1 = x_1$, and note that $f_1 \neq 0$ since $x_1, \ldots, x_d$ are linearly independent and therefore nonzero. Define

$$M_1 = \text{span}\{x_1\} = \text{span}\{y_1\}.$$ 

Note that $M_1$ is closed since it is finite-dimensional.

If $d = 1$ then we stop here. Otherwise $M_1$ is a proper subspace of $H$, and $x_2 \notin M_1$ (because $\{x_1, \ldots, x_d\}$ is linearly independent). Let $p_2$ be the orthogonal projection of $x_2$ onto $M_1$. Then the vector $y_2 = x_2 - p_2$ is orthogonal to $x_1$, and $y_2 \neq 0$ since $x_2 \notin M_1$. Therefore we can define

$$M_2 = \text{span}\{x_1, x_2\} = \text{span}\{y_1, y_2\},$$

where the second equality follows from the fact that $y_1, y_2$ are linear combinations of $x_1, x_2$, and vice versa.

If $d = 2$ then we stop here. Otherwise we continue in the same manner. At stage $k$ we have constructed orthogonal vectors $y_1, \ldots, y_k$ such that

$$M_k = \text{span}\{x_1, \ldots, x_k\} = \text{span}\{y_1, \ldots, y_k\}.$$ 

The subspace $M_k$ has dimension $k$. Consequently, when we reach $k = d$ we will have $M_d = H$, and therefore

$$H = M_d = \text{span}\{x_1, \ldots, x_d\} = \text{span}\{y_1, \ldots, y_d\}.$$ 

The vectors $y_1, \ldots, y_d$ are orthogonal and nonzero, so by setting

$$e_k = \frac{y_k}{\|y_k\|}, \quad k = 1, \ldots, d,$$

we obtain an orthonormal basis $\{e_1, \ldots, e_d\}$ for $H$. $\square$
Next we consider infinite-dimensional, but still separable, Hilbert spaces.

**Theorem 3.9.2.** If $H$ is a infinite-dimensional, separable Hilbert space, then $H$ contains an orthonormal basis of the form $\{e_n\}_{n \in \mathbb{N}}$.

**Proof.** Since $H$ is separable, it contains a countable dense subset. This subset must be infinite, so let us say that it is $Z = \{z_n\}_{n \in \mathbb{N}}$. However, $Z$ need not be linearly independent, so we will extract a linearly independent subsequence as follows.

Let $k_1$ be the first index such that $z_{k_1} \neq 0$, and set $x_1 = z_{k_1}$. Then let $k_2$ be the first index larger than $k_1$ such that $z_{k_2} \notin \text{span}\{x_1\}$, and set $x_2 = z_{k_2}$. Then let $k_3$ be the first index larger than $k_2$ such that $z_{k_3} \notin \text{span}\{x_1, x_2\}$, and so forth. In this way we obtain vectors $x_1, x_2, \ldots$ such that $x_1 \neq 0$ and for each $n > 1$ we have $x_n \notin \text{span}\{x_1, \ldots, x_{n-1}\}$ and $\text{span}\{x_1, \ldots, x_n\} = \text{span}\{z_1, \ldots, z_{k_n}\}$.

Therefore $\{x_n\}_{n \in \mathbb{N}}$ is linearly independent, and furthermore $\text{span}(\{x_n\}_{n \in \mathbb{N}})$ is dense in $H$.

Now we apply the Gram–Schmidt procedure utilized in the proof of Theorem 3.9.1, but without stopping. This gives us orthonormal vectors $e_1, e_2, \ldots$ such that for every $n$ we have $\text{span}\{e_1, \ldots, e_n\} = \text{span}\{x_1, \ldots, x_n\}$.

Consequently $\text{span}(\{e_n\}_{n \in \mathbb{N}})$ is dense in $H$. Therefore $\{e_n\}_{n \in \mathbb{N}}$ is a complete orthonormal sequence in $H$, and hence it is an orthonormal basis for $H$. \qed

The following result gives a converse to Theorems 3.9.1 and 3.9.2: only a separable Hilbert space can contain an orthonormal basis. This is a consequence of the fact that we declared in Definition 3.8.2 that an orthonormal basis must be a countable sequence.

**Theorem 3.9.3.** If a Hilbert space $H$ is not separable, then $H$ does not contain an orthonormal basis.

**Proof.** We will prove the contrapositive statement. Suppose that $H$ contains an orthonormal basis. Such a basis is either finite or countably infinite; since both cases are similar let us assume that $\{e_n\}_{n \in \mathbb{N}}$ is an orthonormal basis for $H$.

Say that a complex number is *rational* if both its real and imaginary parts are rational, and let

$$S = \left\{ \sum_{n=1}^{N} r_n e_n : N > 0, \ r_1, \ldots, r_N \text{ rational} \right\}.$$

This is a countable subset of $H$, and we will show that it is dense.
Choose any \( x \in H \) and fix \( \varepsilon > 0 \). Since \( \| x \|^2 = \sum |\langle x, e_n \rangle|^2 \), we can choose \( N \) large enough that
\[
\sum_{n=N+1}^{\infty} |\langle x, e_n \rangle|^2 < \frac{\varepsilon^2}{2}.
\]
For each \( n = 1, \ldots, N \), choose a scalar \( r_n \) that has real and imaginary parts and satisfies
\[
|\langle x, e_n \rangle - r_n|^2 < \frac{\varepsilon^2}{2N}.
\]
Then the vector
\[
z = \sum_{n=1}^{N} r_n e_n
\]
belongs to \( S \), and by the Plancherel Equality we have
\[
\|x - z\|^2 = \sum_{n=1}^{N} |\langle x, e_n \rangle - r_n|^2 + \sum_{n=N+1}^{\infty} |\langle x, e_n \rangle|^2 < N \frac{\varepsilon^2}{2N} + \frac{\varepsilon^2}{2} = \varepsilon^2.
\]
Thus \( \|x - z\| < \varepsilon \), so \( S \) is dense in \( H \). As \( S \) is also countable, it follows that \( H \) is separable. \( \Box \)

Nonseparable Hilbert spaces do exist (see Problem 3.9.22 for one example). An argument based on the Axiom of Choice in the form of Zorn’s Lemma shows that every Hilbert space, including nonseparable Hilbert spaces, contains a complete orthonormal set (for a proof, see [Heil11, Thm. 1.56]). However, if \( H \) is nonseparable, then such a complete orthonormal set must be uncountable. An uncountable complete orthonormal set does have certain basis-like properties (e.g., see [Heil11, Exer. 3.6]), and for this reason some authors refer to a complete orthonormal set of any cardinality as an orthonormal basis. In keeping with the majority of the Banach space literature, we prefer to reserve the word “basis” for use in conjunction with countable sequences only.

Problems

3.9.4. Prove Lemma 3.2.1.

3.9.5. Prove the continuity of the inner product: If \( H \) is an inner product space and \( x_n \to x \), \( y_n \to y \) in \( H \), then \( \langle x_n, y_n \rangle \to \langle x, y \rangle \).

3.9.6. Prove that if a series \( \sum_{n=1}^{\infty} x_n \) converges in an inner product space \( H \), then
\[
\left\langle \sum_{n=1}^{\infty} x_n, y \right\rangle = \sum_{n=1}^{\infty} \langle x_n, y \rangle, \quad y \in H.
\]
Note that this is not merely a consequence of the linearity of the inner product in the first variable; the continuity of the inner product is also needed.

3.9.7. Extend the Pythagorean Theorem to finite orthogonal sets of vectors. That is, prove that if $x_1, \ldots, x_N \in H$ are orthogonal vectors in an inner product space $H$, then

$$\left\| \sum_{n=1}^{N} x_n \right\|^2 = \sum_{n=1}^{N} \|x_n\|^2.$$ 

Does the result still hold if we only assume that $\langle \cdot, \cdot \rangle$ is a semi-inner product?

3.9.8. Prove that the function $\langle \cdot, \cdot \rangle$ defined in equation (3.6) is an inner product on $C[a, b]$.

3.9.9. Prove that $\ell^2$ is complete with respect to the norm $\| \cdot \|_2$ defined in equation (3.2).

3.9.10. For each $n \in \mathbb{N}$, let

$$y_n = \left(1, \frac{1}{2}, \ldots, \frac{1}{n}, 0, 0, \ldots\right).$$

Note that $y_n \in \ell^1$ for every $n$.

(a) Assume that the norm on $\ell^1$ is its usual norm $\| \cdot \|_1$. Prove that $\{y_n\}_{n \in \mathbb{N}}$ is not a Cauchy sequence in $\ell^1$ with respect to this norm.

(b) Now assume that the norm on $\ell^1$ is $\| \cdot \|_2$. Prove that $\{y_n\}_{n \in \mathbb{N}}$ is a Cauchy sequence in $\ell^1$ with respect to $\| \cdot \|_2$. Even so, prove that there is no vector $y \in \ell^1$ such that $\|y - y_n\|_2 \to 0$. Conclude that $\ell^1$ is not complete with respect to the norm $\| \cdot \|_2$.

3.9.11. Suppose that $\{x_n\}_{n \in \mathbb{N}}$ is a sequence in a Hilbert space $H$, and $y \in H$ is orthogonal to $x_n$ for every $n$. Prove the following statements.

(a) $y$ is orthogonal to every vector in $\text{span}\{x_n\}_{n \in \mathbb{N}}$, and therefore $y \in \text{span}\{x_n\}_{n \in \mathbb{N}}^\perp$.

(b) $y$ is orthogonal to every vector in $\overline{\text{span}}\{x_n\}_{n \in \mathbb{N}}$, and therefore $y \in \overline{\text{span}}\{x_n\}_{n \in \mathbb{N}}^\perp$.


3.9.13. Prove the remaining implications in Lemma 3.6.3.

3.9.14. Given a sequence $\{x_n\}_{n \in \mathbb{N}}$ in a Hilbert space $H$, prove that the following two statements are equivalent.

(a) For each $m \in \mathbb{N}$ we have $x_m \notin \overline{\text{span}}\{x_n\}_{n \neq m}$ (such a sequence is said to be minimal).
(b) There exists a sequence \( \{y_n\}_{n \in \mathbb{N}} \) in \( H \) such that \( \langle x_m, y_n \rangle = \delta_{mn} \) for all \( m, n \in \mathbb{N} \) (we say that sequences \( \{x_n\}_{n \in \mathbb{N}} \) and \( \{y_n\}_{n \in \mathbb{N}} \) satisfying this condition are biorthogonal).

Show further that in case statements (a), (b) hold, the sequence \( \{y_n\}_{n \in \mathbb{N}} \) is unique if and only if \( \{x_n\}_{n \in \mathbb{N}} \) is complete.

3.9.15. Formulate and prove analogues of Theorems 3.7.1 and 3.8.1 for finite orthonormal sequences.

3.9.16. A \( d \times d \) matrix \( A \) with scalar entries is said to be positive definite if \( Ax \cdot x > 0 \) for all nonzero vectors \( x \in \mathbb{C}^d \), where \( x \cdot y \) denotes the usual dot product of vectors in \( \mathbb{C}^d \).

(a) Suppose that \( S \) is an invertible \( d \times d \) matrix and \( A \) is a diagonal matrix whose diagonal entries are all positive. Prove that \( A = SAS^H \) is a positive definite matrix, where \( S^H = ST \) is the complex conjugate of the transpose of \( S \) (usually referred to as the Hermitian of \( S \)).

Remark: In fact, it can be shown that every positive definite matrix has this form, but that is not needed for this problem.

(b) Show that if \( A \) is a positive definite \( d \times d \) matrix, then
\[
\langle x, y \rangle_A = Ax \cdot y, \quad x, y \in \mathbb{C}^d,
\]
defines an inner product on \( \mathbb{C}^d \).

(c) Show that if \( \langle \cdot, \cdot \rangle \) is an inner product on \( \mathbb{C}^d \), then there exists some positive definite \( d \times d \) matrix \( A \) such that \( \langle \cdot, \cdot \rangle = \langle \cdot, \cdot \rangle_A \).

3.9.17. Let \( \langle \cdot, \cdot \rangle \) be a semi-inner product on a vector space \( H \). Show that equality holds in the Cauchy–Bunyakovsky–Schwarz Inequality if and only if there exist scalars \( \alpha, \beta \), not both zero, such that \( \|\alpha x + \beta y\| = 0 \). In particular, if \( \langle \cdot, \cdot \rangle \) is an inner product, then either \( x = cy \) or \( y = cx \) where \( c \) is a scalar.

3.9.18. Let \( M \) be a closed subspace of a Hilbert space \( H \), and let \( P \) be the orthogonal projection of \( H \) onto \( M \). Show that \( I - P \) is the orthogonal projection of \( H \) onto \( M^\perp \).

3.9.19. Assume \( \{e_n\}_{n \in \mathbb{N}} \) is an orthonormal basis for a Hilbert space \( H \).

(a) Suppose that vectors \( y_n \in H \) satisfy \( \sum \|e_n - y_n\|^2 < 1 \). Prove that \( \{y_n\}_{n \in \mathbb{N}} \) is a complete sequence in \( H \).

(b) Show that part (a) can fail if we only have \( \sum \|x_n - y_n\|^2 = 1 \).

3.9.20. Prove that the set \( S \) defined in Problem 2.9.13 is a countable, dense subset of \( \ell^2 \). Conclude that \( \ell^2 \) is separable.

3.9.21. We say that a sequence \( \{x_n\}_{n \in \mathbb{N}} \) in a Banach space \( X \) is \( \omega \)-dependent if there exist scalars \( c_n \), not all zero, such that \( \sum_{n=1}^{\infty} c_n x_n = 0 \), where the
series converges in the norm of $X$. A sequence is \emph{\(\omega\)-independent} if it is not \(\omega\)-dependent.

(a) Prove that every Schauder basis is both complete and \(\omega\)-independent.

(b) Let \(\alpha, \beta \in \mathbb{C}\) be fixed nonzero scalars such that \(|\alpha| > |\beta|\). Let \(\{\delta_n\}_{n \in \mathbb{N}}\) be the sequence of standard basis vectors, and define
\[
x_0 = \delta_1 \quad \text{and} \quad x_n = \alpha \delta_n + \beta \delta_{n+1}, \quad n \in \mathbb{N}.
\]
Prove that the sequence \(\{x_n\}_{n \geq 0}\) is complete and finitely linearly independent in \(\ell^2\), but it is not \(\omega\)-independent and therefore is not a Schauder basis for \(\ell^2\).

3.9.22. Let \(I\) be an uncountable index set \(I\), and let \(\ell^2(I)\) consist of all sequences \(x = (x_i)_{i \in I}\) with at most countably many nonzero components such that
\[
\|x\|_2^2 = \sum_{i \in I} |x_i|^2 < \infty.
\]
(a) Prove that \(\ell^2(I)\) is a Hilbert space with respect to the inner product
\[
\langle x, y \rangle = \sum_{i \in I} x_i \overline{y_i}.
\]
(b) For each \(i \in I\), define \(\delta_i = (\delta_{ij})_{j \in I}\), where \(\delta_{ij}\) is the Kronecker delta. Show that \(\{\delta_i\}_{i \in I}\) is a complete orthonormal sequence in \(\ell^2(I)\).
(c) Prove that \(\ell^2(I)\) is not separable.
## Index of Symbols

### Sets

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<tr>
<td>$\varnothing$</td>
<td>Empty set</td>
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<tr>
<td>$B_r(x)$</td>
<td>Open ball of radius $r$ centered at $x$</td>
</tr>
<tr>
<td>$\mathbb{C}$</td>
<td>Complex plane</td>
</tr>
<tr>
<td>$\mathbb{N}$</td>
<td>Natural numbers, ${1, 2, 3, \ldots}$</td>
</tr>
<tr>
<td>$\mathcal{P}$</td>
<td>Set of all polynomials</td>
</tr>
<tr>
<td>$\mathbb{Q}$</td>
<td>Rational numbers</td>
</tr>
<tr>
<td>$\mathbb{R}$</td>
<td>Real line</td>
</tr>
<tr>
<td>$\mathbb{Z}$</td>
<td>Integers, $\ldots, -1, 0, 1, \ldots$</td>
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### Sets

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<tr>
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<td>$A^C = X \setminus A$</td>
<td>Complement of a set $A \subseteq X$</td>
</tr>
<tr>
<td>$A^\circ$</td>
<td>Interior of a set $A$</td>
</tr>
<tr>
<td>$\overline{A}$</td>
<td>Closure of a set $A$</td>
</tr>
<tr>
<td>$\partial A$</td>
<td>Boundary of a set $A$</td>
</tr>
<tr>
<td>$A \times B$</td>
<td>Cartesian product of $A$ and $B$</td>
</tr>
<tr>
<td>$\text{dist}(x, E)$</td>
<td>Distance from a point to a set</td>
</tr>
<tr>
<td>$\inf(S)$</td>
<td>Infimum of a set of real numbers $S$</td>
</tr>
<tr>
<td>$\text{span}(A)$</td>
<td>Finite linear span of a set $A$</td>
</tr>
<tr>
<td>$\overline{\text{span}}(A)$</td>
<td>Closure of the finite linear span of $A$</td>
</tr>
<tr>
<td>$\sup(S)$</td>
<td>Supremum of a set of real numbers $S$</td>
</tr>
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### Sequences

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<tr>
<td>( { x_n }_{n \in \mathbb{N}} )</td>
<td>A sequence of points ( x_1, x_2, \ldots )</td>
</tr>
<tr>
<td>( (x_k)_{k \in \mathbb{N}} )</td>
<td>A sequence of scalars ( x_1, x_2, \ldots )</td>
</tr>
<tr>
<td>( \delta_n )</td>
<td>( n )th standard basis vector</td>
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### Functions

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<tr>
<td>( f : A \to B )</td>
<td>A function from ( A ) to ( B )</td>
</tr>
<tr>
<td>( f(A) )</td>
<td>Direct image of ( A ) under ( f )</td>
</tr>
<tr>
<td>( f^{-1}(B) )</td>
<td>Inverse image of ( B ) under ( f )</td>
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### Vector Spaces

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<tr>
<td>( c_0 )</td>
<td>Set of all “finite sequences”</td>
</tr>
<tr>
<td>( C_b(X) )</td>
<td>Set of bounded continuous functions on ( X )</td>
</tr>
<tr>
<td>( C[a, b] )</td>
<td>Set of continuous functions on ([a, b])</td>
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<tr>
<td>( \ell^1 )</td>
<td>Set of all absolutely summable sequences</td>
</tr>
<tr>
<td>( \ell^2 )</td>
<td>Set of all square-summable sequences</td>
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### Metrics, Norms, and Inner Products

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<td>( A^\perp )</td>
<td>Orthogonal complement of a set ( A )</td>
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<td>( d(\cdot, \cdot) )</td>
<td>Generic metric</td>
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<td>( \langle \cdot, \cdot \rangle )</td>
<td>Generic inner product</td>
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<td>( | \cdot | )</td>
<td>Generic norm</td>
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<tr>
<td>( | f |_u )</td>
<td>Uniform norm of a function ( f )</td>
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<td>( x \perp y )</td>
<td>Orthogonal vectors</td>
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<td>( | x |_1 )</td>
<td>( \ell^1 )-norm of a sequence ( x )</td>
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<td>( | x |_2 )</td>
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