

INTRODUCTION TO HILBERT SPACES  
WITH APPLICATIONS  
THIRD EDITION (2010)  
**Debnath and Mikusinski**

PARTIAL SCRUTINY,  
SOLUTIONS OF SOME EXERCISES,  
COMMENTS, SUGGESTIONS AND ERRATA  
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1

**Erratum**, p. 6, l. 8

' $\sum_{k=1}^n |x_j||y_j|$ ' should be ' $\sum_{j=1}^n |x_j||y_j|$ ' or ' $\sum_{k=1}^n |x_k||y_k|$ '.

**Comment**, p. 5, **Theo. 1.2.7**, *Proof*, 2nd sentence

See **Ex. 8**, p. 35.

**Comment**, pp. 6–7, **Theo. 1.2.8**, *Proof*

The second inequality holds by **Theo. 1.2.7** (Hölder's inequality) provided that

$$\left( (x_n + y_n)^{p-1} \right) \in l^q!$$

So consider partial sums (and the last inequality obtained in the *Proof* of **Theo. 1.2.7**) instead:

$$\begin{aligned} \sum_{k=1}^m |x_k + y_k|^p &= \sum_{k=1}^m |x_k + y_k| |x_k + y_k|^{p-1} \\ &\leq \sum_{k=1}^m |x_k| |x_k + y_k|^{p-1} + \sum_{k=1}^m |y_k| |x_k + y_k|^{p-1} \\ &\leq \left( \sum_{k=1}^m |x_k|^p \right)^{1/p} \left( \sum_{k=1}^m |x_k + y_k|^{q(p-1)} \right)^{1/q} + \left( \sum_{k=1}^m |y_k|^p \right)^{1/p} \left( \sum_{k=1}^m |x_k + y_k|^{q(p-1)} \right)^{1/q} \\ &\leq \left( \sum_{n=1}^{\infty} |x_n|^p \right)^{1/p} \left( \sum_{k=1}^m |x_k + y_k|^{q(p-1)} \right)^{1/q} + \left( \sum_{n=1}^{\infty} |y_n|^p \right)^{1/p} \left( \sum_{k=1}^m |x_k + y_k|^{q(p-1)} \right)^{1/q} \\ &\quad \Downarrow \\ \sum_{k=1}^m |x_k + y_k|^p &\leq \left\{ \left( \sum_{n=1}^{\infty} |x_n|^p \right)^{1/p} + \left( \sum_{n=1}^{\infty} |y_n|^p \right)^{1/p} \right\} \left( \sum_{k=1}^m |x_k + y_k|^p \right)^{1/q}. \end{aligned} \tag{1}$$

On the other hand, the inequality that completes the *Proof* of **Theo. 1.2.8** is trivially satisfied if

$$\sum_{n=1}^{\infty} |x_n + y_n|^p = 0. \tag{2}$$

So suppose (2) is not satisfied. Then there is an index  $M$  such that

$$m \geq M \implies \sum_{k=1}^m |x_k + y_k|^p > 0.$$

Therefore, by (1),

$$\left( \sum_{k=1}^m |x_k + y_k|^p \right)^{1-1/q} \leq \left( \sum_{n=1}^{\infty} |x_n|^p \right)^{1/p} + \left( \sum_{n=1}^{\infty} |y_n|^p \right)^{1/p}$$

for  $m \geq M$ . Now let  $m \rightarrow \infty$ .

**Erratum**, p. 7, l. 14

' $X_j$ ' should be ' $E_j$ '.

**Comment**, p. 11, **Ex. 1.3.8**, penultimate sentence

Consider  $t \in [0, 1]$ . On the one hand,

$$g_n(t) \rightarrow 0. \tag{3}$$

On the other hand,

$$f_n(t) = \frac{g_n(t)}{\|g_n\|} \rightarrow 0$$

depending on the behavior of the sequence  $(1/\|g_n\|)$  as  $n \rightarrow \infty$ . However, by (1.7), p. 11, and (3),

$$\frac{1}{\|g_n\|} \rightarrow \infty.$$

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**Comment, p. 12, Theo. 1.3.11, Proof, penultimate sentence**

The contradiction is that  $\|y_n\|_2 \rightarrow 0$  but  $\|y_n\|_1 \not\rightarrow 0$ !

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**Comment, p. 13, Theo. 1.3.13, Proof**

Since the equivalence of norms is an equivalence relation, if two norms are equivalent to  $\|\cdot\|_0$ , then they are equivalent to each other.

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**Comments, p. 15, Ex. 1.3.19, 1st and 5th sets**

Consider that  $g \in S_1 :=$  first set,<sup>1</sup>  $r := \min\{(f-g)(x) : x \in \Omega\}$  and  $h \in B(g,r)$ . So, for each  $x \in \Omega$ ,

$$\begin{aligned} (h-g)(x) &\leq |(h-g)(x)| \\ &< r \\ &< (f-g)(x) \end{aligned}$$

⇓

$$h(x) < f(x).$$

Therefore  $h \in S_1$ .

Now let  $x$  be an arbitrary vector in  $\Omega$  and consider that  $n$  is an arbitrary positive integer. Suppose that  $g_n \in S_5 :=$  fifth set,<sup>2</sup>  $g \in \mathcal{C}(\Omega)$  and  $\|g_n - g\| \rightarrow 0$ .<sup>3</sup> So  $(g_n - g)(x) \leq (f - g)(x)$  and  $(g_n - g)(x) \rightarrow 0$ . Then  $g(x) \leq f(x)$ . Therefore  $g \in S_5$ .<sup>4</sup>

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**Comment, p. 16, Theo. 1.3.23**

Let  $X$  be the RHS of the equation. It suffices to show that  $X$  is closed. In fact, suppose  $X$  is closed. So, on the one hand, due to the fact that  $S \subset X$ ,

$$\text{cl } S \subset X.$$

On the other hand, if

$$X \not\subset \text{cl } S,$$

there exists  $x \in X$  with  $x \notin \text{cl } S$ . Then  $x \notin C$  for some closed set  $C$  containing  $S$ . This leads to a contradiction since there exist  $x_1, x_2, \dots \in S \subset C$  with  $x_n \rightarrow x$ . Therefore  $x \in C$  by **Theo. 1.3.21, p. 16**.

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**Comments, p. 17, sentence right before Theo. 1.3.31**

‘only-if-part’

Since  $(\|x_n\|)$  is bounded and  $|\lambda_n| \rightarrow 0$ ,  $|\lambda_n| \|x_n\| \rightarrow 0$  by a very well-known result from Analysis on the Real Line.

‘if-part’

Suppose  $S$  is not bounded and  $n$  is a positive integer. Thus  $\|x_n\| \geq n$  for some  $x_n \in S$ . Hence  $\left\|\frac{1}{n}x_n\right\| \geq 1$ , which contradicts the convergence (to 0) hypothesis.

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<sup>1</sup>That is,  $(f-g)(x) > 0$  for each  $x \in \Omega$ .

<sup>2</sup>That is,  $g_n(x) \leq f(x)$ .

<sup>3</sup>Hence  $|(g_n - g)(x)| \rightarrow 0$ .

<sup>4</sup>Now use **Theo. 1.3.21, p. 16**.

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**Comment**, p. 18, **Theo. 1.3.33**, *Proof*, 2nd sentence

Suppose  $d = 0$  and consider a positive integer  $n$ . Hence there exists  $x_n \in X$  such that  $\|z - x_n\| < \frac{1}{n}$ , which leads to a contradiction. In fact, since  $E \setminus X$  is open, there is an open ball  $B(z, \varepsilon) \subset E \setminus X$ .

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**Comments**, pp. 18–9, **Theo. 1.3.34**, *Proof*

‘only-if-part’

A sequence in  $\overline{B}(0, 1)$  satisfies the condition

$$\begin{aligned} \|\alpha_{1,n}e_1 + \cdots + \alpha_{N,n}e_N\| &= |\alpha_{1,n}| + \cdots + |\alpha_{N,n}| \\ &\leq 1. \end{aligned}$$

Furthermore, by the Bolzano-Weierstrass Theorem,  $(\alpha_{i,n})$  has a convergent subsequence,  $i = 1, \dots, N$ .

‘if-part’

Note that when the 2nd sentence ends, its verification begins!

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**Comment**, p. 21, l. 11, that is, 2nd series

By the 2nd sentence of **Ex. 1.4.6**, p. 20,  $a_n \in l^2$  for each  $n \in \mathbb{N}$ . In particular,  $a_{n_0} = (\alpha_{n_0,k}) \in l^2$ .<sup>5</sup>

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**Comment**, p. 22, penultimate sentence

Since  $\max_{[0,1]} |P_n(x) - e^x| \rightarrow 0$ , the absolute convergence criterion from **Def. 1.4.8** is satisfied.

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**Comment**, p. 23, **Theo. 1.4.9**, *Proof*, penultimate sentence

$(x_{p_k})$  is the sum of two convergent sequences:

$$(x_{p_k} - x_{p_1}) = \left( \sum_{j=1}^{k-1} (x_{p_{j+1}} - x_{p_j}) \right) \quad \text{and} \quad (x_{p_1}, x_{p_1}, \dots).$$

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**Comment**, p. 24, 1st paragraph

A linear isometry is automatically one-to-one. So the requirement for  $\Phi$  to be one-to-one in (a) is a direct consequence of (b).

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**Errata**, p. 24, 2nd paragraph

- antepenultimate sentence  
‘ $\|[x_n]\|_1$ ’ should be ‘ $\|[(x_n)]\|_1$ ’;
- ultimate sentence  
‘...  $[(x_n)]$  and  $[(y_n)]$  ...’ should be ‘...  $(x_n)$  and  $(y_n)$  ...’.

=====  
**Comments**, p. 24

- 2nd paragraph, last sentence  
Use the fact that

$$\left| \|x_n\| - \|y_n\| \right| \leq \|x_n - y_n\| \rightarrow 0.$$

- 3rd paragraph, last sentence

$$\begin{aligned} \lim_{n \rightarrow \infty} \Phi(x_n) = [(x_n)] &\iff \lim_{n \rightarrow \infty} \|\Phi(x_n) - [(x_n)]\|_1 = \lim_{n \rightarrow \infty} \|(x_n - x_1, x_n - x_2, \dots)\|_1 \\ &= \lim_{n, k \rightarrow \infty} \|x_n - x_k\| \\ &= 0, \end{aligned}$$

because  $(x_n)$  is a Cauchy sequence.

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<sup>5</sup>See **Ex. 1.2.6**, p. 4.

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**Comment**, p. 27, 1st sentence after 2nd  $\square$

It suffices to consider that  $E_1$  is finite dimensional. In fact, let  $\{e_1, \dots, e_N\}$  be a basis of  $E_1$  and assume, without loss of generality,<sup>6</sup> that the norm on  $E_1$  is defined by

$$x = \alpha_1 e_1 + \dots + \alpha_N e_N \mapsto \|x\| = |\alpha_1| + \dots + |\alpha_N|.$$

Therefore

$$\begin{aligned} \|Lx\| &\leq |\alpha_1| \|Le_1\| + \dots + |\alpha_N| \|Le_N\| \\ &\leq \alpha \|x\| \end{aligned}$$

with  $\alpha = \max \{\|Le_i\| : i = 1, \dots, N\}$ .

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**Comments**, p. 28, **Theo. 1.5.9**, *Proof*, 2nd paragraph

- 1st sentence  
 Consider  $\alpha \in \mathbb{F}$  and  $x_1, x_2 \in E_1$ . So

$$\begin{aligned} L(\alpha x_1 + x_2) &= \lim_{n \rightarrow \infty} L_n(\alpha x_1 + x_2) \\ &= \lim_{n \rightarrow \infty} (\alpha L_n x_1 + L_n x_2) \\ &= \alpha \lim_{n \rightarrow \infty} L_n x_1 + \lim_{n \rightarrow \infty} L_n x_2 \\ &= \alpha Lx_1 + Lx_2. \end{aligned}$$

- 2nd sentence  
 $(L_n)$  is bounded by **Lemma 1.4.4**, p. 20.
  - 3rd sentence  
 The second equality holds by **Ex. 1.5.3**, p. 26.
- =====

**Comments**, p. 29, **Theo. 1.5.10**

- 1st sentence  
 Note that  $\text{cl } \mathcal{D}(L)$  is a subspace of  $E_1$ . In fact, consider  $\alpha \in \mathbb{F}$  and  $x, y \in \text{cl } \mathcal{D}(L)$ , that is, there are sequences  $(x_n)$  and  $(y_n)$  in  $\mathcal{D}(L)$  such that  $x_n \rightarrow x$  and  $y_n \rightarrow y$ . Therefore  $\alpha x + y \in \text{cl } \mathcal{D}(L)$  since  $\alpha x_n + y_n \rightarrow \alpha x + y$ .<sup>7</sup>
- 2nd sentence  
 See **Def. 1.3.25**, p. 17.
- *Proof*, penultimate sentence  
 Since  $x_n \rightarrow x$  and  $Lx_n \rightarrow \tilde{L}x$ ,  $\|x_n\| \rightarrow \|x\|$  and  $\|Lx_n\| \rightarrow \|\tilde{L}x\|$ . In fact,

$$\|x_n\| \leq \|x_n - x\| + \|x\| \quad \text{and} \quad \|x\| \leq \|x - x_n\| + \|x_n\|$$

imply that

$$\left| \|x_n\| - \|x\| \right| \leq \|x - x_n\|.$$

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**Erratum**, p. 29, **Theo. 1.5.11**, 1st sentence  
 'E' should be ' $E_1$ '.

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**Comments/Erratum**, p. 31

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<sup>6</sup>See **Theo. 1.3.13**.  
<sup>7</sup>Anyway, cf. p. 26, 1st paragraph.

- 1.3, 2nd inequality

Since  $\|x_{p_i p_i}\| \geq \varepsilon$  for all  $i \in \mathbb{N}$  and  $\|x_{r_i r_j}\| < \varepsilon/2^{j+1}$  for all  $i \neq j$ ,

$$\begin{aligned}
 \|x_{s_i s_i}\| - \sum_{i \neq j} \|x_{s_i s_j}\| &> \varepsilon - \sum_{i \neq j} \frac{\varepsilon}{2^{j+1}} = \varepsilon \left( 1 - \sum_{i \neq j} \frac{1}{2^{j+1}} \right) \\
 &= \varepsilon \left\{ 1 - \left[ \left( \frac{1}{2^2} + \cdots + \frac{1}{2^i} \right) + \left( \frac{1}{2^{i+2}} + \frac{1}{2^{i+3}} + \cdots \right) \right] \right\} \\
 &= \varepsilon \left[ 1 - \left( \frac{\frac{1}{4} \left( 1 - \frac{1}{2^{i-1}} \right)}{1 - \frac{1}{2}} + \frac{1}{2^{i+2}} \right) \right] \\
 &= \varepsilon \left[ 1 - \left( \frac{1}{2} - \frac{1}{2^i} + \frac{1}{2^{i+1}} \right) \right] \\
 &= \varepsilon \left[ \frac{1}{2} + \frac{1}{2^i} \left( 1 - \frac{1}{2} \right) \right] \\
 &= \varepsilon \left[ \frac{1}{2} \left( 1 + \frac{1}{2^i} \right) \right] > \frac{\varepsilon}{2}
 \end{aligned}$$

if  $i \geq 2$ , whereas

$$\begin{aligned}
 \|x_{s_i s_i}\| - \sum_{i \neq j} \|x_{s_i s_j}\| &> \varepsilon - \sum_{j=2}^{\infty} \frac{\varepsilon}{2^{j+1}} = \varepsilon \left( 1 - \sum_{j=2}^{\infty} \frac{1}{2^{j+1}} \right) \\
 &= \varepsilon \left( 1 - \frac{\frac{1}{8}}{1 - \frac{1}{2}} \right) \\
 &= \varepsilon \left( 1 - \frac{1}{4} \right) \\
 &= \frac{3\varepsilon}{4} > \frac{\varepsilon}{2}
 \end{aligned}$$

if  $i = 1$ .

- **Theo. 1.5.13, Proof**

– 1st and 2nd sentences

In fact, for every strictly sequence  $(M_n)$  with  $M_1 > 0$ , there exists a sequence  $(T_n)$  of elements of  $\mathcal{T}$  such that  $\|T_n\| > M_n$  for all  $n \in \mathbb{N}$ . Since  $\mathcal{T} \subset \mathcal{B}(X, Y)$ , where (1.14) holds, there exists a sequence  $(x_n)$  of unit elements of  $X$  such that  $\|T_n x_n\| > M_n$  for all  $n \in \mathbb{N}$ .

– 5th sentence

See **Theo. 1.4.9**, p. 22.

– 6th sentence and 1st clause of 9th sentence

$C$  does not depend on  $i$  since  $C = M_z$ .<sup>8</sup> Similarly, since

$$\|y_{ij}\| = \frac{1}{i} \left\| T_{p_i} \frac{x_{p_j}}{2^j} \right\| \underbrace{\leq}_{\frac{x_{p_j}}{2^j} := x_j} \frac{M_{x_j}}{i}, \quad i, j \in \mathbb{N},$$

$\lim_{i \rightarrow \infty} y_{ij} = 0$  for all  $j \in \mathbb{N}$ .

– 8th sentence

$(y_{q_i q_i})$  should be  $(y_{q_i q_j})$ .

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**Comments, pp. 32–3, Ex. 1.6.3**

<sup>8</sup>See 2nd sentence of **Theo. 1.5.13**.

- 4th sentence  
If  $f(x) = x^3 - x - 1$ , then  $f(1) < 0$  and  $f(2) > 0$ . So there is some  $x_0 \in (1, 2)$  such that  $f(x_0) = 0$ .<sup>9</sup>
- 6th sentence  
The inequality holds since there exists some  $c \in (1, 2)$  such that

$$\begin{aligned} |Tx - Ty| &= |T'(c)| |x - y| \\ &= \frac{1}{3(1+c)^{2/3}} |x - y| \\ &< \frac{1}{3(1+1)^{2/3}} |x - y| = \frac{1 \cdot 2^{1/3}}{3 \cdot 2^{2/3} \cdot 2^{1/3}} |x - y|. \end{aligned}$$

- 7th/last sentence,  $Tx = x^3 - 1$   
On the one hand, if  $T$  is a contraction, then

$$\frac{|x^3 - y^3|}{|x - y|} \leq \alpha < 1.$$

On the other hand,

$$\frac{|x^3 - y^3|}{|x - y|} = |x^2 + xy + y^2| > 1.$$

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**Comment, p. 33**, sentences between 2nd  $\square$  and **Ex. 1.6.5**

The method is known as *fixed-point iteration*.

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**Comment, p. 34, Ex. 1.6.6**, penultimate sentence

Suppose  $f$  is a contraction. So, since  $F = \mathbb{R}^+$  is closed,  $f$  has a fixed point by **Theo. 1.6.4**.<sup>10</sup>

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**Exercises, pp. 34–8**

1. Consider  $z, z', w \in E$  with  $x + z = y = x + z'$  and  $z + w = z'$ . Then  $y = x + z' = x + z + w = y + w$ . So  $w = 0$ . Therefore  $z' = z + w = z$ .

3.

- (a)  $\lambda 0 = 0$  for each  $\lambda$  since  $\lambda 0 = \lambda(0 + 0) = \lambda 0 + \lambda 0$ . Therefore, since  $\lambda \neq 0$ ,

$$\begin{aligned} \lambda x = 0 &\implies \lambda^{-1}(\lambda x) = \lambda^{-1}0 \\ &\implies (\lambda^{-1}\lambda)x = 0 \\ &\implies 1x = 0 \\ &\implies x = 0. \end{aligned}$$

- (b) Consider  $x \neq 0$ . Suppose  $\lambda \neq 0$ . By (a), since  $\lambda x = 0$ , it follows that  $x = 0$ , which is a contradiction.

- (c) Since  $0x = (0 + 0)x = 0x + 0x$ , it follows that  $0x = 0$ . Then

$$\begin{aligned} x + (-1)x &= 1x + (-1)x \\ &= [1 + (-1)]x \\ &= 0x \\ &= 0. \end{aligned}$$

Therefore  $(-1)x = 0 - x = -x$ .<sup>11</sup>

8. Since  $h(x) := \frac{1}{p}x + \frac{1}{q} - x^{\frac{1}{p}}$  is continuous on  $[0, 1]$ ,  $h(0) = \frac{1}{q} > 0$ ,  $h'(x) = \frac{1}{p} \left(1 - x^{-\frac{1}{q}}\right) < 0$  for  $0 < x < 1$  and  $h(1) = 0$ , it follows that  $h(x) \geq 0$  for  $0 \leq x \leq 1$ .

<sup>9</sup>Use the Intermediate Value Theorem.

<sup>10</sup>See the ultimate sentence.

<sup>11</sup>See p. 3, 2nd paragraph.

22.

(a) Suppose  $\|x_n - x\| \rightarrow 0$  and  $\|x_n - y\| \rightarrow 0$ . Use  $\|x - y\| \leq \|x - x_n\| + \|x_n - y\|$ .

(b) Use

$$\begin{aligned} \|\lambda_n x_n - \lambda x\| &= \|\lambda_n x_n - \lambda x_n + \lambda x_n - \lambda x\| \\ &= \|(\lambda_n - \lambda) x_n + \lambda (x_n - x)\| \\ &\leq |\lambda_n - \lambda| \|x_n\| + |\lambda| \|x_n - x\| \\ &\leq |\lambda_n - \lambda| (\|x_n - x\| + \|x\|) + |\lambda| \|x_n - x\|. \end{aligned}$$

(c) Use  $\|x_n + y_n - (x + y)\| \leq \|x_n - x\| + \|y_n - y\|$ .

34.

(a)  $\implies$  (b)

The proof is trivial by **Theo. 1.3.23** and **Def. 1.3.25**.

(b)  $\implies$  (c)

Consider an open ball  $B(x, \varepsilon)$ . Since there exist  $x_1, x_2, \dots \in S$  with  $x_n \rightarrow x$ , there exists a number  $M$  such that  $x_n \in B(x, \varepsilon)$  for every index  $n \geq M$ .<sup>12</sup>

(c)  $\implies$  (a)

Let  $x \in E$ . Hence there exists  $x_n \in S \cap B(x, 1/n)$  for each positive integer  $n$ . Therefore  $x \in \text{cl } S$ .

39.

(a)  $\implies$  (b)

Note that  $p_n \geq n$  and  $q_n \geq n$  for each positive integer  $n$ . Now consider  $\varepsilon$  and  $M$  given in **Def. 1.4.1**, p. 19. Therefore

$$\begin{aligned} n \geq M &\implies p_n, q_n \geq M \\ &\implies \|x_{p_n} - x_{q_n}\| < \varepsilon. \end{aligned}$$

(b)  $\implies$  (c)

Concerning (b), consider  $q_n = p_{n+1}$ .

(c)  $\implies$  (a)

Suppose (a) is false. So there is a positive  $\varepsilon_0$  such that, for each positive integer  $M$ , there exist indices  $m_0$  and  $n_0$  where

$$m_0, n_0 > M \text{ and } \|x_{m_0} - x_{n_0}\| \geq \varepsilon_0.$$

Now consider  $m_0 \geq n_0$  and an increasing sequence of positive integers  $(p_n)$  such that  $p_{n_0} = n_0$  and  $p_{n_0+1} = m_0$ . Therefore

$$n_0 > M \text{ and } \|x_{p_{n_0+1}} - x_{p_{n_0}}\| \geq \varepsilon_0,$$

which contradicts (c).

41. As in **Ex. 1.4.6**, pp. 20–1, the same argument applies if 2nd powers and square roots are replaced with  $p$ th powers and  $p$ th roots, respectively.

48.

(a)  $\iff$  (b)

Via **Ex. 35**, p. 37,  $F$  is continuous iff for every  $x \in E_1$  and  $\varepsilon > 0$  there exists a  $\delta > 0$  such that  $F(B(x, \delta)) \subset B(F(x), \varepsilon)$ .

(a)  $\implies$  (b)

Let  $x \in F^{-1}(U)$  and take  $\varepsilon > 0$  and  $\delta > 0$  with

$$F(B(x, \delta)) \xrightarrow{\text{F is continuous}} \subset B(F(x), \varepsilon) \xrightarrow{\text{U is open in } E_2} \subset U.$$

Hence  $B(x, \delta) \subset F^{-1}(U)$ .

<sup>12</sup>See **Def. 1.3.6**, p. 10.



(a)  $\Leftarrow$  (b)

For  $x \in E_1$  and  $\varepsilon > 0$ ,  $F^{-1}(B(F(x), \varepsilon))$  is open in  $E_1$ . Therefore there is a  $\delta > 0$  for which  $B(x, \delta) \subset F^{-1}(B(F(x), \varepsilon))$ . Thus  $F(B(x, \delta)) \subset B(F(x), \varepsilon)$ .

(b)  $\Leftrightarrow$  (c)

Use that complements of open (resp. closed) sets are closed (resp. open) sets and inverse images commute with complements.

49. Concerning the 1st sentence, use that  $\mathcal{N}(L) = L^{-1}(\{0\})$  and **Theo. 1.5.4**.

51. Uniform convergence is the one with respect to (1.14).<sup>13</sup> That being said, on the one hand, suppose  $\|L_n - L\| \rightarrow 0$  as  $n \rightarrow \infty$ . Therefore  $\|L_n x - Lx\| \leq \|L_n - L\| \|x\| \rightarrow 0$  for every  $x \in E_1$ .<sup>14</sup> Now, on the other hand, consider  $E_1 = E_2 = l^2$  and the projection  $x = (x_1, x_2, \dots) \mapsto L_n x = (x_1, \dots, x_n, 0, 0, \dots)$ . Then  $\|L_n - L_m\| = 1$  for  $n \neq m$ .<sup>15</sup> So, since  $(L_n)$  is not a Cauchy sequence, it does not converge (uniformly). However, for  $x \in l^2$ , we have  $L_n x \rightarrow x$  as  $n \rightarrow \infty$ . Thus  $L_n \rightarrow I$  strongly.

<sup>13</sup>See p. 28, sentence that precedes **Theo. 1.5.9**.

<sup>14</sup>See p. 28, sentence that follows  $\square$ .

<sup>15</sup>Without loss of generality, assume  $n < m$ . Thus

$$\begin{aligned} \|L_n - L_m\| &= \sup_{\|x\|=1} \|(L_n - L_m)x\| \\ &= \sup_{\|x\|=1} \|(0, \dots, 0, x_{n+1}, \dots, x_m, 0, 0, \dots)\| \\ &= \sup_{\|x\|=1} \sqrt{\sum_{i=n+1}^m x_i^2} \\ &= 1. \end{aligned}$$

In fact, on the one hand,  $\sqrt{\sum_{i=n+1}^m x_i^2} \leq \sqrt{\sum_{i=1}^{\infty} x_i^2} = \|x\| = 1$  for each unit vector  $x$ . On the other hand, consider  $x = (0, \dots, 0, 1, 0, 0, \dots)$  with  $1 = x_i, i \in \{n+1, \dots, m\}$ .

2

**Comments, p. 42, Lemma 2.2.4, Proof**

- 1st paragraph, penultimate sentence  
Since  $b_{n_0} \in (a_{n_0}, b]$  and  $b_{n_0, n} = b_{n_0}$  for each positive integer  $n$ ,

$$\{n : a_n < b_{n_0, n}\} = \{n_0\}.$$

- 3rd paragraph, penultimate sentence  
 $b_{b_k, n} = \min\{b_n, b_k\}$  and  $b_{s, n} = \min\{b_n, s\}$  imply that

$$\begin{aligned} \sum_{a_n < b_{b_k, n}} (b_{b_k, n} - a_n) &= (b_k - a_k) + \left\{ \left[ \sum_{a_n < b_{s, n}} (b_{s, n} - a_n) \right] - (s - a_k) \right\} \\ &= b_k - a_k + s - a - s + a_k \\ &= b_k - a. \end{aligned}$$

**Comments, p. 43, Theo. 2.2.6, Proof**

- 1st sentence  
Use **Theo. 2.2.2(c)**, twice!
- 7th sentence  
 $[a, b) \subset \cup_{n=1}^{\infty} A_n$ . In fact, suppose otherwise. So consider  $a \leq \ell < b$  such that  $f_n(\ell) \geq \alpha$  for each index  $n$ . Therefore  $f_n(\ell) \not\rightarrow 0$ , which is a contradiction!

**Comment, p. 44, (2.8)**

$g$  is a step function with support contained in the union of

$$[a_{1,1}, b_{1,1}), \dots, [a_{1,k_1}, b_{1,k_1}), \dots, [a_{n_0,1}, b_{n_0,1}), \dots, [a_{n_0,k_{n_0}}, b_{n_0,k_{n_0}}).$$

Therefore

$$\begin{aligned} \int g &\leq \alpha \sum_{n=1}^{n_0} \sum_{k=1}^{k_n} (b_{n,k} - a_{n,k}) \\ &< \alpha(b - a). \end{aligned}$$

**Erratum, p. 44, Cor. 2.2.7**

"... be nondecreasing sequences ..." should be "... be a nondecreasing sequence ...".

**Comment, p. 46, l. 2**

For every  $x \in \mathbb{R}$  such that  $\sum_{n=1}^{\infty} |f_n(x)| < \infty$ ,

$$\begin{aligned} \lim_{n \rightarrow \infty} g_n(x) &= f_1(x) + \dots + f_{n_0}(x) + \sum_{n=1}^{\infty} |f_{n_0+n}(x)| \\ &\geq f_1(x) + \dots + f_{n_0}(x) + \sum_{n=1}^{\infty} f_{n_0+n}(x) \underbrace{=}_{\text{(b), p. 45}} f(x) \\ &\geq 0. \end{aligned}$$

For  $x \in \mathbb{R}$  such that  $\sum_{n=1}^{\infty} |f_n(x)|$  does not converge,

$$\lim_{n \rightarrow \infty} g_n(x) = f_1(x) + \cdots + f_{n_0}(x) + \sum_{n=1}^{\infty} |f_{n_0+n}(x)| = +\infty.$$

**Comments**, p. 47, paragraph right after  $\square$

- Penultimate sentence  
Since  $f + g$  and  $(f_n)$  satisfy **Def. 2.3.1**, both  $f$  and  $f + g$  have the same representation and, by (2.10), the same integral.
- Ultimate sentence  
 $-f, f + g \in L^1(\mathbb{R}) \implies -f + (f + g) \in L^1(\mathbb{R})$ .

**Comment**, p. 48, sentence right before **Theo. 2.4.1**

If  $z = 0$  is a simple pole of an analytic function  $g(z)$ , then

$$\lim_{\epsilon \rightarrow 0} \int_{\gamma(\epsilon)} g(z) dz = \pi i \operatorname{Res}(g, 0),$$

where  $\gamma(\epsilon)$  is a semicircle of small radius  $\epsilon$ , centered at the origin, situated in the upper half-plane and described in the direction of increasing argument, and the residue  $\operatorname{Res}(g, z_0)$  is the coefficient of  $(z - z_0)^{-1}$  in the Laurent series expansion of  $g$  at  $z_0 = 0$ .<sup>16</sup> Hence, since  $\frac{\sin x}{x} = \frac{e^{ix} - \cos x}{ix}$  and  $\frac{\cos x}{x}$  is an odd function,

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{\sin x}{x} dx &= \frac{1}{i} \lim_{\epsilon \rightarrow 0} \left( \int_{-\infty}^{-\epsilon} \frac{e^{ix}}{x} dx + \int_{\epsilon}^{\infty} \frac{e^{ix}}{x} dx \right) \\ &= \frac{1}{i} \lim_{\epsilon \rightarrow 0} \int_{\gamma(\epsilon)} \frac{e^{iz}}{z} dz \\ &= \pi \operatorname{Res}\left(\frac{e^{iz}}{z}, 0\right) \\ &= \pi \end{aligned}$$

where  $\operatorname{Res}\left(\frac{e^{iz}}{z}, 0\right)$  is the coefficient of  $z^{-1}$  in the Laurent series

$$\frac{1}{z} + i - \frac{z}{2} - \frac{iz^2}{6} + \frac{z^3}{24} + \mathcal{O}(z^4).$$

On the other side,  $\frac{\sin x}{x}$  is not absolutely integrable over  $[0, \infty)$  since

$$\int_0^{\infty} \left| \frac{\sin x}{x} \right| dx = \sum_{k=0}^{\infty} \int_{k\pi}^{(k+1)\pi} \left| \frac{\sin x}{x} \right| dx \geq \sum_{k=0}^{\infty} \frac{1}{(k+1)\pi} \int_{k\pi}^{(k+1)\pi} |\sin x| dx = s$$

with

$$\begin{aligned} s &= \frac{1}{\pi} \int_0^{\pi} \sin x dx + \frac{1}{2\pi} \int_{\pi}^{2\pi} (-\sin x) dx + \frac{1}{3\pi} \int_{2\pi}^{3\pi} \sin x dx + \frac{1}{4\pi} \int_{3\pi}^{4\pi} (-\sin x) dx + \cdots \\ &= \frac{1}{\pi} \overbrace{\cos x|_0^{\pi}}^2 + \frac{1}{2\pi} \overbrace{\cos x|_{\pi}^{2\pi}}^2 + \frac{1}{3\pi} \overbrace{\cos x|_{2\pi}^{3\pi}}^2 + \frac{1}{4\pi} \overbrace{\cos x|_{3\pi}^{4\pi}}^2 + \cdots \\ &= \frac{2}{\pi} \left( 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots \right) \\ &= \infty. \end{aligned}$$

<sup>16</sup>Refer to Elementary Theory of Analytic Functions of One or Several Complex Variables by Henri Cartan, p. 104.

(Note that, since

$$\begin{aligned} \int_{-\infty}^0 \left| \frac{\sin x}{x} \right| dx &= \int_{-\infty}^0 \left| \frac{-\sin(-x)}{x} \right| dx \\ &= - \int_{\infty}^0 \left| \frac{\sin u}{u} \right| du \\ &= \int_0^{\infty} \left| \frac{\sin u}{u} \right| du, \end{aligned}$$

integration on  $(-\infty, \infty)$  was not necessary.)

**Comment**, p. 50, sentence right before **Theo. 2.4.3** and 1<sup>st</sup> sentence of its *Proof*  
See **Exs. 7–8**, p. 85.

**Comment**, p. 51, **Lemma 2.5.2**, *Proof*, 5<sup>th</sup> sentence, right before the comma  
See **Ex. 11**, p. 85.

**Comment/Erratum**, p. 52, **Theo. 2.5.3**, *Proof*

- $f \simeq \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} f_{n,k}$  since:

$$(a) \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \int |f_{n,k}| \leq \sum_{n=1}^{\infty} \int |f_n| + \sum_{n=1}^{\infty} 2^{-n} < \infty;$$

$$(b) f(x) = \sum_{n=1}^{\infty} f_n(x) = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} f_{n,k}(x) \text{ for each } x \in \mathbb{R} \text{ such that } \overbrace{\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} |f_{n,k}(x)|}^{(*)} < \infty.$$

In fact,

$$\sum_{n=1}^{\infty} |f_n(x)| = \sum_{n=1}^{\infty} \left| \sum_{k=1}^{\infty} f_{n,k}(x) \right| \leq (*).$$

- Change ' $g_{n,k}$ ' to ' $f_{n,k}$ '.

**Comments**, p. 53

- ll. 7–9  
The restriction of  $f = \chi_{\{0\}}$  to each  $[a, b]$  containing  $\{0\}$  is Riemann integrable and its Riemann integral is 0. Now use **Theo. 2.10.1**, p. 64.<sup>17</sup>
- Sentence right before **Theo. 2.6.3**  
Use (2.14) with  $f$  in place of  $g$ .

**Comment**, p. 54, **Theo. 2.6.6**, *Proof*, 3<sup>rd</sup> sentence, right before the first comma  
See **Ex. 11**, p. 85.

**Comment**, p. 55, paragraph right before **Theo. 2.7.2**  
See **Ex. 19**, p. 86.

**Comments**, pp. 55–6, last 3 sentences before **Theo. 2.7.5**  
If  $f, g \in L^1(\mathbb{R})$  with  $f = g$  a.e., then  $\int |f - g| \leq \int |f - g| = 0$ . Thus  $\int f = \int g$ .

**Comments**, pp. 57–8, paragraph right before **Theo. 2.7.10**

<sup>17</sup>See also **Ex. 9**, p. 85.

- 1<sup>st</sup> sentence  
A sequence of functions  $f_1, f_2, \dots$  defined on  $X \subset \mathbb{R}$  converges uniformly to  $f$  if

$$\sup_{x \in X} |f_n(x) - f(x)| \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

So, concerning Ex. 2.7.8,  $f_n \rightarrow 0$  uniformly since

$$\sup_{x \in \mathbb{R}} |f_n(x)| = \frac{1}{\sqrt{n}} \quad \forall n \in \mathbb{N}.$$

- 2<sup>nd</sup> and 3<sup>rd</sup> sentences  
The inequality follows from

$$|f_n - f| \leq \sup_{x \in \mathbb{R}} |f_n(x) - f(x)| \chi_{[a,b]} \quad \forall n \in \mathbb{N}.$$

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**Comments, p. 58**

- **Theo. 2.7.10, Proof**  
In place of the ultimate sentence, consider p. 47, paragraph that follows  $\square$ , last three sentences.
- **Theo. 2.7.12**  
 $f = f_1 + f_2 + \dots$  i.n. signifies  $f_1 + \dots + f_n \rightarrow f$  i.n..
- **Theo. 2.8.1, Proof, 2<sup>nd</sup> sentence**  
Recall that  $\int |f_n| = \|f_n\|$ , where  $\|\cdot\|$  is the  $L^1$ -norm.<sup>18</sup>

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**Comments, p. 59**

- **Theo. 2.8.2, Proof**
  - 3<sup>rd</sup> sentence, right before the second comma  
See **Cor. 2.5.4**, p. 52.
  - 4<sup>th</sup> sentence

$$f_{p_n} = f_{p_1} + (f_{p_2} - f_{p_1}) + \dots + (f_{p_n} - f_{p_{n-1}}) \\ \rightarrow g \text{ a.e.}$$

is another way to write the equality that ends the 3<sup>rd</sup> sentence.

- 5<sup>th</sup> sentence, right before the first comma  
The equality that ends the 3<sup>rd</sup> sentence and **Theo. 2.7.12**, p. 58, imply that

$$g = f_{p_1} + (f_{p_2} - f_{p_1}) + (f_{p_3} - f_{p_2}) + \dots \text{ i.n.,}$$

which can also be written as

$$f_{p_n} = f_{p_1} + (f_{p_2} - f_{p_1}) + \dots + (f_{p_n} - f_{p_{n-1}}) \\ \rightarrow g \text{ i.n..}$$

On the other hand,

$$f_n \rightarrow f \text{ i.n.} \implies f_{p_n} \rightarrow f \text{ i.n..}$$

- Penultimate sentence  
See **Theo. 2.6.5**, p. 54.
- Ultimate sentence  
The equality is known as *passage to the limit under the integral sign*.

---

<sup>18</sup>See **Def. 2.6.1**, p. 52.

=====  
**Comment/Erratum, p. 60**

- 1<sup>st</sup> sentence  
 See Ex. 2.7.8, pp. 56–7.
- **Theo. 2.8.3, Proof**, last equality  
 Change the last ‘–’ to ‘+’.

=====  
**Comments/Errata, p. 61**

- 1<sup>st</sup> sentence  
 $\int h < \infty$  by **Def. 2.3.1**, p. 45, and **Theo. 2.4.1**, p. 48.
- 2<sup>nd</sup> sentence
  - For a fixed  $m \in \mathbb{N}$ , define
 
$$u_n = g_{m,n+1} = \max \{|f_m|, |f_{m+1}|, \dots, |f_{m+n+1}|\}$$
 and  $v_n = g_{m+1,n} = \max \{|f_{m+1}|, \dots, |f_{m+n+1}|\}$ .  
 Then  $u_n \geq v_n$  for every  $n \in \mathbb{N}$ . Therefore  $g_m = \lim_{n \rightarrow \infty} u_n \geq \lim_{n \rightarrow \infty} v_n = g_{m+1}$ .
  - Change ‘ $|f_1|$ ’ to ‘ $h$ ’.
- Case 1, 3<sup>rd</sup> sentence  
 Change ‘ $f_n$ ’ to ‘ $g_n$ ’.
- Case 2, 3<sup>rd</sup> sentence  
 See **Theo. 1.4.2**, pp. 19–20.

=====  
**Erratum/Comments, p. 62**

- **2.9**, 1<sup>st</sup> sentence  
 Change ‘ $\int_{\mathbb{R}}$ ’ to ‘ $\int_{\mathbb{R}} f'$ ’.
- **Theo. 2.9.2, Proof**  
 Note that  $f\chi_{[a,b]} \simeq \sum_{n=1}^{\infty} f_n\chi_{[a,b]} = \sum_{n=1}^{\infty} g_n$ .
- Ultimate paragraph, right before **Def. 2.9.3**  
 By Ex. 25, p. 87, the constant function  $f = 1$  does not belong to  $L^1(\mathbb{R})$ . By **Theo. 2.10.1**, p. 64,  $\int_a^b f$  exists for every  $-\infty < a < b < \infty$ .

=====  
**Comment/Erratum, p. 63**

- 2<sup>nd</sup> sentence  
 Consider an arbitrary  $[a, b]$ . Let  $N$  be a positive integer such that  $[a, b] \subset [-N, N]$  and consider the *Proof* of **Theo. 2.9.2** with  $f\chi_{[-N,N]}$  in place of  $f$ .<sup>19</sup> Therefore
 
$$f\chi_{[a,b]} = f\chi_{[-N,N]}\chi_{[a,b]} \simeq g_1 + g_2 + \dots$$
- Penultimate paragraph  
 “In applications it often ...” should be “In applications it is often ...”.

=====  
**Comments, pp. 64–5**

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<sup>19</sup> $N$  is used here since  $n$  is used in the above-mentioned *Proof*.

- 1<sup>st</sup> sentence  
See **Ex. 28**, p. 87.

- **Theo. 2.10.1**, *Proof*

- 1<sup>st</sup> paragraph

Denote the inf (resp. sup) of  $f([a + (k - 1)c, a + kc])$  by  $m_k$  (resp.  $M_k$ ) and the characteristic function of  $[a + (k - 1)c, a + kc)$  by  $f_k$ ,  $k = 1, \dots, n$ . Therefore

$$g_n = m_1 f_1 + \dots + m_n f_n \quad (\text{resp. } h_n = M_1 f_1 + \dots + M_n f_n).^{20}$$

- 2<sup>nd</sup> paragraph

- \* 1<sup>st</sup> sentence

As finer partitions of  $[a, b)$  are considered,  $(g_n)$  (resp.  $(h_n)$ ) keeps nondecreasing (resp. nonincreasing).

- \* 3<sup>rd</sup> and 4<sup>th</sup> sentences

Consider  $n \in \mathbb{N}$ . Then, since  $f(\mathbb{R}) \subset [-M, M]$ ,

$$-M \leq g_n \leq f \leq h_n \leq M,$$

that is,

$$-M \leq -h_n \leq -f \leq -g_n \leq M.$$

So, if

$$\varphi(x) := \begin{cases} M & \text{if } x \in [a, b), \\ 0 & \text{otherwise,} \end{cases}$$

then  $|g_n| \leq \varphi$  and  $|h_n| \leq \varphi$ . Therefore we can use **Theo. 2.8.4** properly. Now, on the one hand, note that  $\int g_n$  and  $\int h_n$  are Riemann sums.<sup>21</sup> On the other hand, note that the *passage to the limit under the integral sign* was used, twice.<sup>22</sup>

- \* Antepenultimate sentence

$g = h$  a.e. by **Theo. 2.7.4**, p. 55.

- \* Penultimate sentence

By **Theo. 2.7.4**, p. 55,  $\int |f - g| = 0$ . Then  $f - g \in L^1(\mathbb{R})$ .<sup>23</sup> So, since  $g \in L^1(\mathbb{R})$ ,  $f = f - g + g \in L^1(\mathbb{R})$ .

- **Theo. 2.10.2** and **Theo. 2.10.3**

To be Lebesgue integrable is to be Lebesgue integrable on  $\mathbb{R}$ . Then  $f$  is Lebesgue integrable on  $(a, b)$  if  $f\chi_{(a,b)}$  is Lebesgue integrable, that is,  $f$  is integrable over  $(a, b)$ .<sup>24</sup>

### Comments, pp. 68–9

- **Def. 2.11.1**

$S$  is measurable if  $\chi_S \chi_{[a,b)}$  is integrable for every  $-\infty < a < b < \infty$ .<sup>25</sup>

- Sentence that comes right after **Def. 2.11.2**

See **Def. 2.7.1**, p. 55, and **Def. 2.6.2**, p. 53.

- **Theo. 2.11.3**, *Proof*

- 3<sup>rd</sup> sentence

Note that

$$\begin{aligned} \int |f| &= \int \chi_S \\ &= \mu(S) \\ &= 0 \end{aligned}$$

due to the sentence that comes right after **Def. 2.11.2**.

<sup>20</sup>See p. 40, (2.1).

<sup>21</sup>See **Def. 2.2.1**, p. 41

<sup>22</sup>See p. 59, ultimate paragraph.

<sup>23</sup>See p. 53, right after **Def. 2.6.2**.

<sup>24</sup>See p. 62, **2.9**, everything before **Theo. 2.9.2**.

<sup>25</sup>See **2.9**.

– 4<sup>th</sup> sentence

Since  $f_1 + f_2 + \dots \simeq \chi_S$  and  $f_1 + \dots + f_n \leq |f_1| + \dots + |f_n|$  for each  $n \in \mathbb{N}$ , there exists an index  $n_0$  such that  $A_{n_0} \neq \emptyset$ .<sup>26</sup>

– 7<sup>th</sup> sentence

$$\begin{aligned} \sum_{k=1}^{k_n} (b_{n,k} - a_{n,k}) &= \int \chi_{A_n} \\ &\leq \int \left( 2 \sum_{i=1}^n |f_i| \right) = 2 \sum_{i=1}^n \int |f_i| \\ &\leq 2 \sum_{n=1}^{\infty} \int |f_n| \\ &< \frac{2\varepsilon}{3}, \end{aligned}$$

where:

\* the first equality comes from the fact that

$$\chi_{A_n} = \sum_{k=1}^{k_n} \chi_{[a_{n,k}, b_{n,k}]},^{27}$$

\* the first inequality comes from the fact that

$$\left( 2 \sum_{i=1}^n |f_i| \right) \geq \chi_{A_n}.$$

– Penultimate paragraph

\* l. -6

Use **Cor. 2.5.4**, p. 52.

\* Ultimate sentence

Since  $h_n \rightarrow h$  i.n., use the *passage to the limit under the integral sign*.<sup>28</sup>

• **Theo. 2.11.4**, *Proof*, 1<sup>st</sup> part

On the one hand, since  $S = \bigcup_{n=1}^{\infty} S_n$  is a disjoint union,

$$\chi_S(x) = (\chi_{S_1} + \chi_{S_2} + \dots)(x) \text{ for every } x \in \mathbb{R}. \quad (4)$$

On the other hand, since each  $S_n$  is measurable, each  $\chi_{S_n}$  is a locally integrable function. So, since  $\chi_{S_n} \leq \chi_{[a,b]}$  for every  $n \in \mathbb{N}$ , every  $\chi_{S_n}$  is an integrable function by **Theo. 2.9.5**, p. 63. Then, since  $(\chi_{S_1} + \dots + \chi_{S_n})(x) \rightarrow \chi_S(x)$  for every  $x \in \mathbb{R}$  (by (4)) and  $\chi_{S_1} + \dots + \chi_{S_n} \leq \chi_{[a,b]}$  for every  $n \in \mathbb{N}$ ,  $\chi_S$  is integrable and  $\chi_{S_1} + \dots + \chi_{S_n} \rightarrow \chi_S$  i.n. by **Theo. 2.8.4**, p. 60. So

$$\begin{aligned} \sum_{n=1}^{\infty} \int \chi_{S_n} &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \int \chi_{S_k} \\ &= \lim_{n \rightarrow \infty} \int \sum_{k=1}^n \chi_{S_k} \\ &= \int \left( \lim_{n \rightarrow \infty} \sum_{k=1}^n \chi_{S_k} \right) \\ &= \int \chi_S \\ &< \infty \end{aligned}$$

(where the penultimate equality comes from the *passage to the limit under the integral sign*).

Therefore  $\chi_S \simeq \chi_{S_1} + \chi_{S_2} + \dots$ .

<sup>26</sup>In fact, suppose otherwise to obtain a contradiction.

<sup>27</sup>See **Def. 2.2.1**, p. 41.

<sup>28</sup>p. 59, ultimate paragraph.



=====  
**Comments, p. 70**

• Continuation of **Theo. 2.11.4, Proof**

– 2<sup>nd</sup> sentence

In fact, for each  $[a, b]$ ,

$$\chi_S = \chi_{S_1} + \chi_{S_2} + \cdots \text{ pointwise} \implies \chi_S \chi_{[a,b]} = \chi_{S_1} \chi_{[a,b]} + \chi_{S_2} \chi_{[a,b]} + \cdots \text{ pointwise}$$

and, by **Theo. 2.9.4, p. 63**, each  $\chi_{S_n} \chi_{[a,b]}$  is locally integrable. Therefore, by using a similar argument as in the 1<sup>st</sup> part of the proof,

$$\chi_S \chi_{[a,b]} \simeq \chi_{S_1} \chi_{[a,b]} + \chi_{S_2} \chi_{[a,b]} + \cdots \text{ for each } [a, b].$$

Therefore  $\chi_S$  is locally integrable.

– Case 1

Each  $\chi_{S_n}$  is integrable by **Theo. 2.9.5, p. 63**. Now, note that since  $\chi_S$  is integrable, (4) holds and  $\chi_{S_1} + \cdots + \chi_{S_n} \leq \chi_S$  for every  $n \in \mathbb{N}$ , we have  $\chi_{S_1} + \cdots + \chi_{S_n} \rightarrow \chi_S$  i.n. by **Theo. 2.8.4, p. 60**. Then, by using a similar argument as in the 1<sup>st</sup> part of the proof,

$$\sum_{n=1}^{\infty} \int \chi_{S_n} < \infty.$$

Therefore  $\chi_S \simeq \chi_{S_1} + \chi_{S_2} + \cdots$ .

– Case 2

\*  $\sum_{n=1}^{\infty} \int \chi_{S_n} < \infty \implies \int \chi_{S_n} < \infty$  for every  $n \in \mathbb{N} \implies \chi_{S_1}, \chi_{S_2}, \dots \in L^1(\mathbb{R})$ ;

\*  $\sum_{n=1}^{\infty} \chi_{S_n} = f$  a.e. by **Theo. 2.7.10, p. 58**;

\* Since  $|f - \chi_S|$  is integrable (by **Theo. 2.7.4, p. 55**) and  $f$  is integrable,  $\chi_S = f - (f - \chi_S)$  is integrable.<sup>29</sup>

• 1<sup>st</sup> paragraph after  $\square$ , ultimate sentence

Follow the *Proof* of **Theo. 2.8.1, p. 58**, but now with each  $f_n$  in  $L^1(\Omega)$ . So  $f \in L^1(\mathbb{R})$ . As a matter of fact,  $f \in L^1(\Omega)$  since  $f = \sum_{n=1}^{\infty} f_n$  a.e..<sup>30</sup>

• 2<sup>nd</sup> paragraph after  $\square$ , ultimate sentence

Let  $g = |f|$  and consider **Theo. 2.11.7, p. 71**, and **Theo. 2.9.5, p. 63**.

• Ultimate paragraph

– 1<sup>st</sup> sentence

Let  $f \simeq f_1 + f_2 + \cdots$  be as in **Def. 2.3.1, p. 45**. Then  $f_1 + \cdots + f_n \rightarrow f$  a.e. by **Cor. 2.7.11, p. 58**.

– 4<sup>th</sup> (last) sentence

Suppose that  $f \chi_{[0,1]} \in L^1(\mathbb{R})$  to obtain a contradiction. In fact, on the one hand, for each positive integer  $n$ ,

$$\begin{aligned} \ln n &= \int_{[\frac{1}{n}, 1]} f \text{ (by Theo. 2.10.1, p. 64)} \\ &\leq \int_{[0,1]} f. \end{aligned}$$

On the other hand,  $\int f \chi_{(0,1]} < \infty$  by **Def. 2.3.1, p. 45**, and **Theo. 2.4.1, p. 48**.

=====  
**Comments/Erratum, p. 71**

<sup>29</sup>See p. 53, right after **Def. 2.6.2**.

<sup>30</sup>See p. 55, **Def. 2.7.3**, and p. 47, antepenultimate and penultimate paragraphs, starting from the italicized sentence.

- **Theo. 2.11.6, Proof**  
Consider **Exercises 21 and 19.(b)**, pp. 86-7.
- Sentence that precedes **Theo. 2.11.7**  
See p. 49, **Cor. 2.4.2, Proof**, l. 2.
- (2.26)  
' $f(x)$ ' should be ' $f$ '. ' $b_n$ ' should be ' $b_n$ '.

**Comment/Erratum, p. 73, Theo. 2.12.2, Proof**

- *only if* part  
Consider

$$C := \left\{ x \in \mathbb{R} : \sum_{n=1}^{\infty} |f_n(x)| < \infty \right\},$$

$$C_r := \left\{ x \in \mathbb{R} : \sum_{n=1}^{\infty} |\operatorname{Re} f_n(x)| < \infty \right\} \text{ and}$$

$$C_i := \left\{ x \in \mathbb{R} : \sum_{n=1}^{\infty} |\operatorname{Im} f_n(x)| < \infty \right\}.$$

So, since  $C \subset C_r \cap C_i$  (by the triangle inequality) and  $\mathbb{R} \setminus C$  is a null set,<sup>31</sup>  $\mathbb{R} \setminus (C_r \cap C_i)$  is a null set.<sup>32</sup> For this reason, both  $\operatorname{Re} f$  and  $\operatorname{Im} f$  have representations where both  $\operatorname{Re} f_n$  and  $\operatorname{Im} f_n$  are used!

- *if* part  
It seems that the representations of  $\operatorname{Re} f$  and  $\operatorname{Im} f$  were switched.

**Comments, pp. 74–5**

- Hölder's inequality, *Proof*
  - 1<sup>st</sup> sentence  
If  $\|f\|_p = 0$ , then  $f^p = 0$  a.e. by **Theo. 2.7.4**, p. 55. Hence  $f = 0$  a.e.. Thus  $fg = 0$  a.e.. Therefore  $\|fg\|_1 = 0$  by **Theo. 2.7.4**.
  - Last sentence  
Since  $f$  and  $g$  are measurable,<sup>33</sup>  $|fg|$  is measurable by **Theo. 2.11.6**, p. 71. So, by the first inequality of p. 75 and **Theo. 2.11.7**, p. 71,  $fg$  is locally integrable. Then, by the first inequality of p. 75 and **Theo. 2.9.5**, p. 63,  $fg \in L^1(\mathbb{R})$ . Therefore  $|fg| \in L^1(\mathbb{R})$  by **Theo. 2.4.1**, p. 48.
- Minkowski's inequality, *Proof*, 3<sup>rd</sup> sentence  
Use an argument similar to the one presented in the previous item to prove that  $|f + g|^p \in L^1(\mathbb{R})$ .

**Erratum, p. 76, l. 5**

Remove the preposition 'in'.

**Erratum, p. 81, (2.38),**

' $\int_c^d F$ ' should be ' $\int_a^b F$ '.

**Exercises, pp. 84–91**

5.  $\operatorname{supp}|f| = \operatorname{supp}f$  is a finite union of semiopen intervals, which is contained in  $\cup_{k=1}^n [a_k, b_k)$ . On the other hand, consider the step function  $g = Mg_1 + \dots + Mg_n$  where  $g_k$  is the characteristic function of  $[a_k, b_k)$ ,  $k = 1, \dots, n$ . So  $|f| \leq g$ . Now use **Theo. 2.2.2.(c)**.

<sup>31</sup>See p. 55, **Def. 2.7.1**, and p. 47, antepenultimate and penultimate paragraphs, starting from the italicized sentence. The arguments are similar for complex-valued functions.

<sup>32</sup>See **Theo. 2.7.2**, p. 55.

<sup>33</sup>See p. 70, last paragraph, second sentence.

7–8.

- Let  $f$  and  $(f_n)$  be as in **Def. 2.3.1**, p. 45. Therefore:

(a) Since  $\tau_z|f_n|(x) = |f_n|(x-z) = |f_n(x-z)| = |\tau_z f_n(x)| = |\tau_z f_n|(x)$  for every  $x \in \mathbb{R}$ ,

$$\sum_{n=1}^{\infty} \int |\tau_z f_n| = \sum_{n=1}^{\infty} \int \tau_z |f_n| \stackrel{\text{Theo. 2.2.2.(e), p. 41}}{=} \sum_{n=1}^{\infty} \int |f_n| < \infty;$$

(b)  $\tau_z f(x) = f(x-z) = \sum_{n=1}^{\infty} f_n(x-z) = \sum_{n=1}^{\infty} \tau_z f_n(x)$  for every  $x \in \mathbb{R}$  such that  $\sum_{n=1}^{\infty} |\tau_z f_n(x)| = \sum_{n=1}^{\infty} |f_n(x-z)| < \infty$ .

So  $\tau_z f \simeq \tau_z f_1 + \tau_z f_2 + \cdots$  and

$$\int \tau_z f = \sum_{n=1}^{\infty} \int \tau_z f_n \stackrel{\text{Theo. 2.2.2.(e), p. 41}}{=} \sum_{n=1}^{\infty} \int f_n = \int f.$$

- Without loss of generality, suppose  $f$  is the characteristic function of  $[a, b)$  and  $z > 0$  is sufficiently small with  $[a, b) \cap [a+z, b+z) \neq \emptyset$ .<sup>34</sup> Therefore, since

$$(\tau_z f - f)(x) = \begin{cases} -1 & \text{if } x \in [a, a+z), \\ 0 & \text{if } x \in [a+z, b), \\ 1 & \text{if } x \in [b, b+z), \end{cases}$$

if  $z \rightarrow 0$ , then

$$\int |\tau_z f - f| = 2z \rightarrow 0.$$

10. Let  $(f_n)$  be as in **Def. 2.3.1**, p. 45. Then  $f_n = \sum_{m=1}^{m(n)} \lambda_{m,n} \chi_{[a_{m,n}, b_{m,n})}$  and  $|f_n| = \sum_{m=1}^{m(n)} |\lambda_{m,n}| \chi_{[a_{m,n}, b_{m,n})}$  for every  $n \in \mathbb{N}$ .<sup>35</sup> Therefore

$$(a) \sum_{n=1}^{\infty} \sum_{m=1}^{m(n)} \int |\lambda_{m,n} \chi_{[a_{m,n}, b_{m,n})}| = \sum_{n=1}^{\infty} \int |f_n| < \infty,<sup>36</sup>$$

$$(b) f(x) = \sum_{n=1}^{\infty} f_n(x) = \sum_{n=1}^{\infty} \sum_{m=1}^{m(n)} \lambda_{m,n} \chi_{[a_{m,n}, b_{m,n})}(x) \text{ whenever } \sum_{n=1}^{\infty} \sum_{m=1}^{m(n)} |\lambda_{m,n} \chi_{[a_{m,n}, b_{m,n})}(x)| = \sum_{n=1}^{\infty} |f_n(x)| < \infty.$$

Now arrange the family of all intervals  $[a_{m,n}, b_{m,n})$  and the family of all scalars  $\lambda_{m,n}$  into sequences

$$[a_1, b_1), [a_2, b_2), \dots \quad \text{and} \quad \lambda_1, \lambda_2, \dots,$$

respectively, so that none of them are missed. Thus  $f \simeq \lambda_1 \chi_{[a_1, b_1)} + \lambda_2 \chi_{[a_2, b_2)} + \cdots$ .<sup>37</sup>

19.

- (a) Let  $X$  be a countable subset of  $\mathbb{R}$ . If  $X$  is finite, use **Comments**, p. 53, ll. 7–9, p. 12 of this material, with  $X$  in place of  $\{0\}$ . Now let  $X = \{x_n \mid n \in \mathbb{N}\}$  be infinite and consider  $\chi_{\{x_n\}}$  for each  $n \in \mathbb{N}$ . So  $\chi_{\{x_n\}} \in L^1(\mathbb{R})$  and  $\int \chi_{\{x_n\}} = 0$  for each  $n \in \mathbb{N}$ .<sup>38</sup> Therefore, due to the fact that

$$\chi_X = \chi_{\{x_1\}} + \chi_{\{x_2\}} + \cdots,$$

$$\chi_X \simeq \chi_{\{x_1\}} + \chi_{\{x_2\}} + \cdots \text{ and, by } \text{Theo. 2.5.3, p. 52, } \int \chi_X = 0.$$

<sup>34</sup>Note that  $\tau_z f$  is the characteristic function of  $[a+z, b+z)$ .

<sup>35</sup>See p. 40.

<sup>36</sup>See **Theo. 2.2.2.(a)**, p. 41.

<sup>37</sup>For the converse, the proof is obvious!

<sup>38</sup>Use **Comments**, p. 53, ll. 7–9, p. 12 of this material, with  $\{x_n\}$  in place of  $\{0\}$ .

(b) Consider  $\varepsilon > 0$  is sufficiently small,  $S_n \subset \mathbb{R}$  is a null set for each  $n \in \mathbb{N}$  and  $S = \bigcup_{n=1}^{\infty} S_n$ .<sup>39</sup> By **Theo. 2.11.3**, p. 68, there exist intervals  $I_{n,k} = [a_{n,k}, b_{n,k})$  such that

$$S_n \subset \bigcup_{k=1}^{\infty} I_{n,k} \quad \text{and} \quad \sum_{k=1}^{\infty} l(I_{n,k}) < \frac{\varepsilon}{2^n} \quad \text{for each } n \in \mathbb{N}.$$
<sup>40</sup>

Now arrange the doubly-indexed family of intervals  $I_{n,k}$  into a sequence  $I_1, I_2, \dots$  (where none of the  $I_{n,k}$  are missed).<sup>41</sup> Therefore

$$S \subset \bigcup_{n=1}^{\infty} \left( \bigcup_{k=1}^{\infty} I_{n,k} \right) = \bigcup_{i=1}^{\infty} I_i \quad \text{and} \quad \sum_{i=1}^{\infty} l(I_i) = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} l(I_{n,k}) < \varepsilon.$$

28. See **Ex. 37**, p. 89.

33.

(a) The constant function  $\chi_{\mathbb{R}} = 1$  is locally integrable,<sup>42</sup> that is  $\mathbb{R} \in \mathcal{M}$ . Then  $\emptyset = \mathbb{R} \setminus \mathbb{R} \in \mathcal{M}$  by (d).

(e) Let  $I$  be an arbitrary interval and consider arbitrary numbers  $a$  and  $b$  with  $a < b$ . Thus  $\chi_I$  is locally integrable since  $\chi_I \chi_{I_{(a,b)}}$  is Lebesgue integrable by **Theo. 2.10.1**, p. 64.

(f) Any open subset of  $\mathbb{R}$  is a countable union of disjoint open intervals. Now use (e) and (b).

(g) Consider  $A = \mathbb{R}$  and let  $B$  be an arbitrary open subset of  $A$ . So  $A \setminus B \in \mathcal{M}$  by (a), (f) and (d).

34.(b) Consider  $S = B$ ,  $S_1 = A$ ,  $S_2 = B \setminus A$  and  $S_n = \emptyset$  for  $n = 3, 4, \dots$  Now use **Theo. 2.11.4**, p. 69.

35. By **Ex. 33**, (a,d), (b) $\iff$ (e) and (c) $\iff$ (d).

37. See **Comments**, p. 70, 1<sup>st</sup> paragraph after  $\square$ , ultimate sentence, p. 17 of this material.

39. **Comment**

Neither  $g$  nor  $g^2$  is defined for  $x \in (-1, 0)$ !

<sup>39</sup>Notice that  $\{n \in \mathbb{N} \mid S_n \neq \emptyset\}$  can be finite or infinite.

<sup>40</sup>If  $I = [a, b)$ , then  $l(I) = b - a$ .

<sup>41</sup>This is possible since  $I_{n,k} \mapsto n/k$  is a bijection between that doubly-indexed family of intervals and  $\{x \in \mathbb{Q} : x > 0\}$ .

<sup>42</sup>See p. 62, right after the second  $\square$ .

3

**Comment, p. 95, Exs. 3.2.4–7**

Concerning the conjugate symmetry condition (**Def. 3.2.1.(a)**, p. 94), note that, since

$$|\bar{z} - \bar{z}_0| = |\overline{z - z_0}| = |z - z_0|$$

for all  $z, z_0 \in \mathbb{C}$ ,  $z \mapsto \bar{z}$  is continuous at each  $z_0 \in \mathbb{C}$ . So complex conjugation is a continuous mapping.

**Erratum, p. 98, l. -10**

Change '(b)' to '(a)'.

**Erratum, p. 100, l. 1**

Remove the comma.

**Comment, p. 100, continuation of Ex. 3.3.5,**  $\|f_n - f_m\| \leq \left(\frac{1}{n} + \frac{1}{m}\right)^{1/2}$

Suppose  $n > m$ . Concerning **Figure 3.1** on p. 99, visualize the graphs of  $f_n$  and  $f_m$  simultaneously and denote the points where the oblique line segments intersect the  $x$ -axis by  $x_1 = \frac{1}{2} + \frac{1}{2n}$  and  $x_2 = \frac{1}{2} + \frac{1}{2m}$ .<sup>43</sup> Hence

$$f_n(x) - f_m(x) = \begin{cases} 0 & \text{if } 0 \leq x \leq \frac{1}{2}, \\ 2(m-n)\left(x - \frac{1}{2}\right) & \text{if } \frac{1}{2} \leq x \leq x_1, \\ 2m\left(x - \frac{1}{2}\right) - 1 & \text{if } x_1 < x \leq x_2, \\ 0 & \text{if } x_2 \leq x \leq 1. \end{cases}$$

Then  $\|f_n - f_m\| = \sqrt{I_{m,n}}$  with

$$\begin{aligned} I_{m,n} &= \int_0^1 (f_n(x) - f_m(x))^2 dx \\ &= 4(m-n)^2 \int_{1/2}^{x_1} \left(x - \frac{1}{2}\right)^2 dx + 4m^2 \int_{x_1}^{x_2} \left(x - \frac{1}{2}\right)^2 dx - 4m \int_{x_1}^{x_2} \left(x - \frac{1}{2}\right) dx + \int_{x_1}^{x_2} dx \\ &= 4(m-n)^2 \int_0^{1/2n} t^2 dt + 4m^2 \int_{1/2n}^{1/2m} t^2 dt - 4m \int_{1/2n}^{1/2m} t dt + \frac{1}{2m} - \frac{1}{2n} \\ &= \frac{4(m-n)^2}{3} \left(\frac{1}{2n}\right)^3 + \frac{4m^2}{3} \left[\left(\frac{1}{2m}\right)^3 - \left(\frac{1}{2n}\right)^3\right] - 2m \left[\left(\frac{1}{2m}\right)^2 - \left(\frac{1}{2n}\right)^2\right] + \frac{1}{2m} - \frac{1}{2n} \\ &= \frac{1}{2} \left\{ \frac{(m-n)^2}{3} \left(\frac{1}{n}\right)^3 + \frac{m^2}{3} \left[\left(\frac{1}{m}\right)^3 - \left(\frac{1}{n}\right)^3\right] - m \left[\left(\frac{1}{m}\right)^2 - \left(\frac{1}{n}\right)^2\right] + \frac{1}{m} - \frac{1}{n} \right\} \\ &= \frac{1}{2} \left[ -\frac{2m}{3n^2} + \frac{1}{3n} + \frac{1}{3m} + \frac{m}{n^2} - \frac{1}{n} \right] \\ &= \frac{1}{2} \left[ \frac{m}{3n^2} - \frac{2}{3n} + \frac{1}{3m} \right] \\ &= \frac{1}{2} \cdot \frac{m^2 - 2mn + n^2}{3mn^2} \\ &= \frac{(m-n)^2}{6mn^2}. \end{aligned}$$

Therefore, if  $\frac{(m-n)^2}{6mn^2} > \frac{m+n}{mn}$ , then  $m > n + \sqrt{6n(m+n)} > n$ , which is a contradiction.

**Comments, p. 103**

<sup>43</sup>Note that  $x_1 < x_2$ .

- 2nd paragraph following 1st  $\square$ 
  - 2nd sentence  
See **Def. 1.5.2**, p. 26.
  - 3rd sentence  
In fact, since  $\langle \cdot, x \rangle$  and complex conjugation are continuous,<sup>44</sup>  $\langle x, \cdot \rangle = \overline{\langle \cdot, x \rangle}$  is continuous.
- 1.-1

$$\begin{aligned} \operatorname{Re} \langle x_n, x \rangle &\leq |\langle x_n, x \rangle| \\ &\leq \|x_n\| \|x\| \rightarrow \|x\|^2. \end{aligned}$$

=====  
**Comment**, p. 105, 1st sentence

See p. 103 (2nd paragraph following 1st  $\square$ , 2nd sentence) and p. 27 (**Theo. 1.5.7**).  
 =====

**Erratum**, p. 106, l. 9

' $\mathbb{N}$ ' should be ' $\{1, \dots, n\}$ '.

=====  
**Comments**, p. 111, last sentence

- 2nd equality, last summand

$$\begin{aligned} \left\langle \sum_{j=1}^n \alpha_j x_j, \sum_{k=1}^n \alpha_k x_k \right\rangle &= \sum_{k=1}^n \left\langle \sum_{j=1}^n \alpha_j x_j, \alpha_k x_k \right\rangle \\ &= \sum_{k=1}^n \sum_{j=1}^n \langle \alpha_j x_j, \alpha_k x_k \rangle \\ &= \sum_{k=1}^n \langle \alpha_k x_k, \alpha_k x_k \rangle. \end{aligned}$$

- 4th equality, last summand

$$\begin{aligned} \sum_{k=1}^n |\langle x, x_k \rangle - \alpha_k|^2 &= \sum_{k=1}^n (\langle x, x_k \rangle - \alpha_k) \overline{(\langle x, x_k \rangle - \alpha_k)} \\ &= \sum_{k=1}^n \left( \langle x, x_k \rangle \overline{\langle x, x_k \rangle} - \overline{\alpha_k} \langle x, x_k \rangle - \alpha_k \overline{\langle x, x_k \rangle} + \alpha_k \overline{\alpha_k} \right). \end{aligned}$$

=====  
**Comments**, p. 112, 2nd paragraph after  $\square$

- The sequence

$$\left( \sum_{k=1}^n |\langle x, x_k \rangle|^2 \right)$$

is increasing and bounded above. Then the series in (3.26) is convergent. Therefore

$$\lim_{n \rightarrow \infty} |\langle x, x_n \rangle|^2 = 0.$$

- zero (in the 2nd sentence) is the zero vector.<sup>45</sup>

=====  
**Comments**, p. 113, Ex. 3.4.11

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<sup>44</sup>See the first comment of the previous page!

<sup>45</sup>See **Def. 3.3.10**, p. 102.

- 2nd sentence  
See **Ex. 3.4.17**.
- 3rd sentence  
 $\cos t \sin nt$  is an odd function.

=====  
**Comment**, p. 120, 2nd sentence  
 See **Theo. 3.4.14**, p. 115.  
 =====

**Comments**, p. 122

- 1st paragraph, 4th sentence  
Concerning the 1st equality,  $f = f\chi_{[-\pi, \pi]}$  and

$$\int f = \int \tau_x f$$

by section 2.9, pp. 62–4, and Ex. 7, p. 85. The 2nd equality follows from **Theo. 2.10.4**, p. 66.

- (3.34), 1st equality  
Let us prove

$$f_0 + f_1 + \cdots + f_n = \sum_{k=-n}^n (n+1 - |k|) \langle f, \varphi_k \rangle \varphi_k \quad (5)$$

by induction on  $n$ . In fact, since (5) holds trivially for  $n \in \{0, 1\}$  and

$$\begin{aligned} f_0 + f_1 + \cdots + f_n + f_{n+1} &= \sum_{k=-n}^n (n+1 - |k|) \langle f, \varphi_k \rangle \varphi_k + \sum_{k=-(n+1)}^{n+1} \langle f, \varphi_k \rangle \varphi_k \\ &= \sum_{k=-n}^n (n+1 - |k| + 1) \langle f, \varphi_k \rangle \varphi_k + \langle f, \varphi_{-(n+1)} \rangle \varphi_{-(n+1)} + \langle f, \varphi_{n+1} \rangle \varphi_{n+1} \\ &= \sum_{k=-(n+1)}^{n+1} ((n+1) + 1 - |k|) \langle f, \varphi_k \rangle \varphi_k, \end{aligned}$$

(5) also holds true for  $n = 2, 3, \dots$

=====  
**Erratum**, p. 124, *Proof of Lemma 3.5.3*  
 ‘ $x$ ’ should be ‘ $t$ ’.  
 =====

**Comment**, p. 126, *Proof of Theo. 3.5.6*, 1st sentence  
 See **Ex. 41**, p. 89.  
 =====

**Erratum**, p. 127, 2nd paragraph after **Def. 3.6.1**  
 ‘ $H$ ’ should be ‘ $E$ ’.  
 =====

**Comment**, p. 128, *Proof of Theo. 3.6.2*, 4th sentence  
 ‘ $(x_n) \in S^{\perp}$ ’ is an abuse of notation.  
 =====

**Comments**, pp. 128–9, *Proof of Theo. 3.6.4*

- 4th sentence  
It is straightforward to prove the first two equalities. (3.5) is used to prove the third equality.

- penultimate sentence

$$\begin{aligned}
4 \left\| x - \frac{y + y_1}{2} \right\|^2 + \|y - y_1\|^2 &= \|2x - (y + y_1)\|^2 + \|y - x + x - y_1\|^2 \\
&= \|x - y_1 + x - y\|^2 + \|x - y_1 - (x - y)\|^2 \\
&= 2 \left( \|x - y_1\|^2 + \|x - y\|^2 \right) \\
&= 2 \left( d^2 + d^2 \right).
\end{aligned}$$

(Note that (3.5) was used in the penultimate equality.)

**Erratum**, p. 132, 1st sentence of Section 3.7

'3.5' should be '3.3'. In fact, cf. p. 103, 3rd and 4th sentences after the *Proof of Theo. 3.3.11*.<sup>46</sup>

**Exercises**, pp. 135–143

10.

$$\begin{aligned}
4 \times \text{RHS} &= \langle x + y, x + y \rangle - \langle x - y, x - y \rangle + i(\langle x + iy, x + iy \rangle - \langle x - iy, x - iy \rangle) \\
&= 2(\langle x, y \rangle + \overline{\langle x, y \rangle}) + 2i(\langle x, iy \rangle + \overline{\langle x, iy \rangle}) \\
&= 2(\langle x, y \rangle + \overline{\langle x, y \rangle} + i(\overline{i\langle x, y \rangle} + i\langle x, y \rangle)) \\
&= 2(2\langle x, y \rangle).
\end{aligned}$$

15.

$$\begin{aligned}
4 \left\| z - \frac{x + y}{2} \right\|^2 + \|x - y\|^2 &= \|2z - (x + y)\|^2 + \|x - z + z - y\|^2 \\
&= \|z - y + z - x\|^2 + \|z - y - (z - x)\|^2 \\
&= 2 \left( \|z - y\|^2 + \|z - x\|^2 \right).
\end{aligned}$$

(Note that (3.5) was used in the ultimate equality.)

34. Consider  $p \in H = \text{span} \{p_1, p_2, p_3\}$  where  $p_1(x) = 1$ ,  $p_2(x) = x$  and  $p_3(x) = x^2$ .<sup>47</sup> Note that

$$\|x^3 - p(x)\|^2 = \int_{-1}^1 |x^3 - p(x)|^2 dx$$

reaches its minimum where  $p(x) = P_H(x^3)$ . So calculate

$$p = \langle x^3, q_1 \rangle q_1 + \langle x^3, q_2 \rangle q_2 + \langle x^3, q_3 \rangle q_3$$

where  $B = \{q_1, q_2, q_3\}$  is an orthonormal basis of  $H$ . To obtain  $B$ , apply Gram-Schmidt to  $\{p_1, p_2, p_3\}$ .

43. See Ex. 3.4.17, pp. 116–7.

44–5. Concerning the orthonormality, see Ex. 3.4.17, pp. 116–7.

<sup>46</sup>See p. 27, Theo. 1.5.7.

<sup>47</sup>Clearly,  $p_1, p_2$  and  $p_3$  are linearly independent.



**Comment**, pp. 146–7, Ex. 4.2.2, penultimate sentence

As in Ex. 3.2.3, pp. 94–5, consider the standard inner product. Then, since

$$Ax = \sum_{i=1}^N \langle Ax, e_i \rangle e_i,$$

$$\|Ax\|_2 = \sqrt{\sum_{i=1}^N \left| \sum_{j=1}^N \alpha_{ij} \lambda_j \right|^2}$$

$$\leq \sqrt{\sum_{i=1}^N \left( \sqrt{\sum_{j=1}^N |\alpha_{ij}|^2} \underbrace{\sqrt{\sum_{j=1}^N |\lambda_j|^2}}_{\|x\|_2} \right)^2}$$

by (4.1) and the Cauchy-Schwarz inequality. Therefore

$$\sqrt{\sum_{i=1}^N \sum_{j=1}^N |\alpha_{ij}|^2}$$

is an upper bound of  $\{\|Ax\|_2 : \|x\|_2 = 1\}$ .

**Erratum**, pp. 150–1, Proof of Theo. 4.2.9, ultimate sentence

' $a_{ij}$ ' should be ' $\alpha_{ij}$ '.

**Erratum**, p. 155, Proof of Theo. 4.3.12, 3rd sentence

' $\|\varphi\| \|Ax\| \|Ax\|$ ' should be ' $\|\varphi\| \|x\| \|Ax\|$ '.

**Comment**, p. 161, Cor. 4.4.12

Note that the product (Theo. 4.4.11) and the sum (first consequence of Def. 4.4.1, p. 158) of self-adjoint operators are self-adjoint.

**Comments**, p. 162, Proof of Theo. 4.4.14

- Note that  $T$  is bounded by Def. 4.4.1 and Def. 4.4.3, pp. 158–9.
- (4.6)  
Consider  $\varphi(x, z) = \langle Tx, z \rangle$  with  $\varphi = \varphi_1$  and  $T = A$  as in Ex. 4.3.3, p. 151, and let  $\Phi$  be the quadratic form of  $\varphi$  as in p. 152. Therefore

$$4 \operatorname{Re} \langle Tx, z \rangle = \Phi(x + z) - \Phi(x - z),$$

$\|\Phi\| = M$  and the inequality follows from the sentence presented after Def. 4.3.6, p. 152. Furthermore, the equality holds by the Parallelogram law, p. 97.

**Comment**, p. 165, Ex. 4.5.9

For all  $x \in H$ , if  $Lx = -ix$ , then

$$\begin{aligned} \langle T^*x, x \rangle &= \langle x, Tx \rangle \\ &= \langle x, ix \rangle \\ &= -i \langle x, x \rangle \\ &= \langle -ix, x \rangle \\ &= \langle Lx, x \rangle. \end{aligned}$$

So  $T^* = L$  by **Cor. 4.3.8**.

=====  
**Comment**, p. 166, (4.11)

There is no need to use **Theo. 4.4.14**. In fact,

$$\begin{aligned}\|T^2x\| &= \|TTx\| \\ &= \|T^*Tx\| \quad (\text{Theo. 4.5.8}) \\ &= \|T^*Tx\|\|x\| \\ &\geq |\langle T^*Tx, x \rangle| \quad (\text{Schwarz's inequality, p. 96}).\end{aligned}$$

=====  
**Comment**, p. 167

On the one hand,

$$T \text{ is unitary} \Rightarrow T \text{ is isometric}$$

by **Def. 4.5.16** and **Theo. 4.5.15**. On the other hand,

$$T \text{ is isometric} \not\Rightarrow T \text{ is unitary.}$$

In fact, the operator  $A$  in **Ex. 4.5.3**, p. 164, is isometric by **Def. 4.5.13**. However, since  $A$  is not surjective,  $A$  is not invertible. Therefore,  $A$  is not unitary by **Theo. 4.5.17**.<sup>48</sup>

=====  
**Exercises**, pp. 211–6

11. Let  $C$  and  $D$  be operators with  $T = C + iD$  and  $T^* = C - iD$ . Therefore

$$\begin{aligned}C &= \frac{1}{2}(T + T^*) \\ &= A, \\ D &= \frac{1}{2i}(T - T^*) \\ &= B.\end{aligned}$$

28. Check my **Comment** in regard to p. 167.

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<sup>48</sup>Concerning **Exercise 28**, p. 213, the answer is NO!