
UNIT 6

(**Contents** : Adjoint of bounded linear operator in a Hilbert space H , Algebra of adjoint operators, product of adjoints, self-adjoint operators in H , their algebra, Norm of self-adjoint operator, space of self-adjoint operators, every bounded linear operator in H as a sum of self-adjoint operators, eigen value and eigen vectors of self-adjoint operator.)

§ 6.1 Let H be a complex Hilbert space and let $Bd\alpha(H, H)$ denote the space of all bounded linear operators $T : H \rightarrow H$. Take one such $T : H \rightarrow H$ as a bounded linear operator. Let $y \in H$.

Define $f_y : H \rightarrow$ scalars by the rule :

$$f_y(x) = \langle T(x), y \rangle \quad \text{as } x \in H \quad \dots\dots\dots (1)$$

Notice that if $x_1, x_2 \in H$, we have

$$\begin{aligned} f_y(x_1 + x_2) &= \langle T(x_1 + x_2), y \rangle = \langle T(x_1) + T(x_2), y \rangle \quad \text{because } T \text{ is linear} \\ &= \langle T(x_1), y \rangle + \langle T(x_2), y \rangle \quad \text{using property inner product} \\ &= f_y(x_1) + f_y(x_2); \end{aligned}$$

Similarly $f_y(\alpha x_1) = \alpha f_y(x_1)$ for any scalar α .

That means, f_y is a linear functional over H .

Plus $|f_y(x)| = |\langle T(x), y \rangle| \leq \|T(x)\| \|y\|$ by C-S inequality,

$$\leq \|T\| \|x\| \|y\| = (\|T\| \|y\|) \|x\| \quad \text{for all } x \in H.$$

Therefore, f_y is a bounded linear functional over H , and as we had seen earlier, Riesz representation Theorem says, there is a unique member, say $y^* \in H$ such that

$$f_y(x) = \langle x, y^* \rangle \quad \dots\dots\dots (2)$$

where we remember that y^* is determined by f_y . From the text as put up above one sees that given $y \in H$, there is a unique member $y^* \in H$ (via f_y).

Let us define $T^* : H \rightarrow H$ by formula :

$$T^*(y) = y^* \quad \text{as described above} \quad \dots\dots\dots (3)$$

This operator T^* is called adjoint operator to T in H and as explained above they are connected by relation

$\langle T(x), y \rangle = \langle x, T^*(y) \rangle$ from (1), (2) and (3) above for all $x, y \in H$.

Explanation : T^* is well defined over H . Because, suppose that for all $x, y \in H$, we have simultaneously

$$\langle T(x), y \rangle = \langle x, T^*(y) \rangle$$

and $\langle T(x), y \rangle = \langle x, T_1^*(y) \rangle$ for another $T_1 : H \rightarrow H$.

Therefore we see $\langle x, T^*(y) \rangle = \langle x, T_1^*(y) \rangle$ for all $x, y \in H$.

meaning thereby $T^*(y) = T_1^*(y)$ for $y \in H$. i.e. $T^* \equiv T_1^*$

Theorem 6.1.1. $T^* : H \rightarrow H$ is a bounded linear operator ($T^* \in B\alpha(H, H)$).

Proof : Let $x, y, z \in H$. Then $\langle x, T^*(y+z) \rangle = \langle T(x), y+z \rangle$

$$\begin{aligned} &= \langle T(x), y \rangle + \langle T(x), z \rangle = \langle x, T^*(y) \rangle + \langle x, T^*(z) \rangle \\ &= \langle x, T^*(y) + T^*(z) \rangle. \end{aligned}$$

Therefore, $T^*(y+z) = T^*(y) + T^*(z)$ (1)

Again for a scalar λ , $\langle x, T^*(\lambda y) \rangle = \langle T(x), \lambda y \rangle$

$$= \bar{\lambda} \langle T(x), y \rangle = \bar{\lambda} \langle x, T^*(y) \rangle = \langle x, \lambda T^*(y) \rangle.$$

Therefore, $T^*(\lambda y) = \lambda T^*(y)$ (2)

(1) and (2) together say that T^* is a linear operator.

Again, for $y \in H$ we have

$$\begin{aligned} \|T^*(y)\|^2 &= \langle T^*(y), T^*(y) \rangle = \langle TT^*(y), y \rangle \\ &\leq \|TT^*(y)\| \|y\| \leq \|T\| \|T^*(y)\| \|y\| \end{aligned}$$

That means, $\|T^*(y)\| \leq \|T\| \|y\|$, and therefore T^* is a bound linear operator over H with $\|T^*\| \leq \|T\|$.

Corollary 1. $T^{**} \equiv T$

Now T^* is a bounded linear operator; and from the relation $\langle T(x), y \rangle = \langle x, T^*(y) \rangle$ let us put T^* in place of T to get for all $x, y \in H$,

$$\langle T^*(x), y \rangle = \langle x, T^{**}(y) \rangle$$

Interchange x and y to get

$$\langle T^*(y), x \rangle = \langle y, T^{**}(x) \rangle$$

Taking conjugates, $\langle T^{**}(x), y \rangle = \langle x, T^*(y) \rangle = \langle T(x), y \rangle$ (*)

Now (*) remains true for all $y \in H$, therefore we deduce that

$$TT^*(x) = T(x) \text{ and this being true for all } x \in H \text{ we finally obtain } T^{**} = T.$$

Corollary 2. $\|T^*\| = \|T\|$.

We do already have $\|T^*\| \leq \|T\|$; let us apply this in favour of T^* to get

$$\|T^{**}\| \leq \|T^*\|$$

$$\text{or, } \|T\| \leq \|T^*\|$$

$$\text{Therefore, } \|T\| = \|T^*\|.$$

§ 6.2 ALGEBRA OF ADJOINT OPERATORS IN HILBERT SPACE H .

Let A and B be two bounded linear operators : $H \rightarrow H$ i.e. $A, B \in B\alpha(H, H)$. Then $A + B$ and αA (α any scalar) are also members of $B\alpha(H, H)$.

Theorem 6.2.1. (a) $(A + B)^* = A^* + B^*$ and (b) $(\alpha A)^* = \bar{\alpha}A^*$, where A^* denotes adjoint of A .

Proof : (a) For all $x, y \in H$ we have $\langle A(x), y \rangle = \langle x, A^*(y) \rangle$ and $\langle B(x), y \rangle = \langle x, B^*(y) \rangle$.

$$\begin{aligned} \text{Now } \langle x, (A+B)^* y \rangle &= \langle (A+B)(x), y \rangle \\ &= \langle A(x) + B(x), y \rangle \\ &= \langle A(x), y \rangle + \langle B(x), y \rangle \\ &= \langle x, A^*(y) \rangle + \langle x, B^*(y) \rangle \\ &= \langle x, A^*(y) + B^*(y) \rangle \\ &= \langle x, (A^* + B^*)(y) \rangle \end{aligned}$$

This shows that $(A+B)^* = A^* + B^*$

$$\begin{aligned}
\text{(b) } \langle x, (\alpha A)^*(y) \rangle &= \langle (\alpha A)(x), y \rangle \\
&= \langle \alpha A(x), y \rangle \\
&= \alpha \langle A(x), y \rangle \\
&= \alpha \langle x, A^*(y) \rangle \\
&= \langle x, \bar{\alpha} A^*(y) \rangle \\
&= \langle x, (\bar{\alpha} A^*)(y) \rangle
\end{aligned}$$

This being true for all $x, y \in H$, we have $(\alpha A)^* = \bar{\alpha} A^*$.

For A and B belonging to $Bd\alpha(H, H)$, let us define $(AB) : H \rightarrow H$ by following rule of composition;

$(AB)(x) = A(B(x))$ for $x \in H$. In this way $(BA) : H \rightarrow H$ is also defined. It is a routine verification that $(AB) : H \rightarrow H$ is a linear operator such that for $x \in H$,

$$\|(AB)(x)\| = \|A(B(x))\| \leq \|A\| \|B(x)\| \leq \|A\| \|B\| \|x\|.$$

This is true for all $x \in H$; Therefore (AB) is also a bounded linear operator over H i.e. $(AB) \in Bd\alpha(H, H)$.

Theorem 6.2.2. $(AB)^* = B^* A^*$.

Proof : For $x, y \in H$, we have $\langle A(x), y \rangle = \langle x, A^*(y) \rangle$
and $\langle B(x), y \rangle = \langle x, B^*(y) \rangle$

Now $\langle (AB)(x), y \rangle = \langle x, (AB)^*(y) \rangle$ which is the same as,

$$\begin{aligned}
\langle x, (AB)^*(y) \rangle &= \langle (AB)(x), y \rangle \\
&= \langle A(B(x)), y \rangle \\
&= \langle B(x), A^* y \rangle \\
&= \langle x, B^*(A^*(y)) \rangle \\
&= \langle x, (B^* A^*)(y) \rangle; \text{ Therefore we have } (AB)^* = B^* A^*.
\end{aligned}$$

Theorem 6.2.3. For any $A \in Bd\alpha(H, H)$, $\|A^* A\| = \|A\|^2 = \|AA^*\|$.

Proof : We always have $\|A^* A\| \leq \|A^*\| \|A\| = \|A\| \|A\| = \|A\|^2$ because A^* is also a member of $Bd\alpha(H, H)$

$$\text{i.e. } \|A^*A\| \leq \|A\|^2 \quad \dots\dots\dots (1)$$

$$\begin{aligned} \text{Again } \|A\|^2 &= \sup_{\|x\| \leq 1} \{ \|A(x)\|^2 \} \\ &= \sup_{\|x\| \leq 1} \{ | \langle A(x), A(x) \rangle | \} \\ &= \sup_{\|x\| \leq 1} \{ | \langle A^*(A(x)), x \rangle | \} \\ &= \sup_{\|x\| \leq 1} \{ | \langle (A^*A)(x), x \rangle | \} \\ &\leq \sup_{\|x\| \leq 1} \{ \| (A^*A)(x) \| \|x\| \} \text{ form C-S inequality,} \\ &\leq \|A^*A\|. \end{aligned}$$

$$\text{That is, } \|A\|^2 \leq \|A^*A\|. \quad \dots\dots\dots(2)$$

From (1) and (2) we have $\|A^*A\| = \|A\|^2$. Now applying this equality to A^* one obtains $\|AA^*\| = \|(A^*)^*A^*\| = \|A^*\|^2 = \|A\|^2$. The proof is now complete.

Corollary : If $A \in B\alpha(H, H)$ is such that $AA^* = A^*A$ (i.e. A and A^* commute), then $\|A^2\| = \|A\|^2$.

§ 6.3 SELF-ADJOINT OPERATORS OVER HILBERT SPACE H .

Definition 6.3.1. A member $T \in B\alpha(H, H)$ i.e. T being a bounded linear operator over H is called self-adjoint if $T^* = T$.

Theorem 6.3.1. (a) If T_1 and T_2 are self-adjoint operators over H , then $T_1 + T_2$ is so.

(b) If T_1 is self-adjoint and α any real scalar, then αT_1 is self-adjoint.

(c) For any member $T \in B\alpha(H, H)$, T^*T , TT^* and $T+T^*$ are self-adjoint.

(d) If T_1 and T_2 are self-adjoint, then T_1T_2 is self-adjoint if and only if $T_1T_2 = T_2T_1$ (T_1 and T_2 commute).

Proof : (a) $(T_1 + T_2)^* = T_1^* + T_2^* = T_1 + T_2$

(b) $(\alpha T_1)^* = \bar{\alpha} T_1^* = \bar{\alpha} T_1 = \alpha T_1$ because α is a real scalar.

(c) $(T^*T)^* = T^* TT^{**} = T^*T$, $(TT^*)^* = T^{**}T^* = TT^*$;
and $(T + T^*)^* = T^* + T^{**} = T^* + T = T + T^*$.

and finally (d) $(T_1T_2)^* = T_2^* T_1^* = T_2T_1$; Therefore $(T_1T_2)^* = T_1T_2$ if and only if $T_1T_2 = T_2T_1$.

Theorem 6.3.2. The class of all self-adjoint operators forms a closed real subspace of $Bd\alpha(H, H)$, and hence it is a Banach space.

Proof : If 0 and I denote the zero operator and identity operator, we have 0 and I are members of $Bd\alpha(H, H)$. Further $0^* = 0$ and $I^* = I$; Now if A and B are self-adjoint operators with α and β two real scalars, we have

$$\begin{aligned}(\alpha A + \beta B)^* &= \bar{\alpha}A^* + \bar{\beta}B^* = \alpha A^* + \beta B^* \\ &= \alpha A + \beta B\end{aligned}$$

Showing thereby that $\alpha A + \beta B$ is also self-adjoint.

Further if $\{A_n\}$ is a sequence of self-adjoint operators over H such that $\lim_{n \rightarrow \infty} A_n = A$ in operator norm, i.e. $\|A_n - A\| \rightarrow 0$ as $n \rightarrow \infty$. Then we know that A is a bounded linear operator on Hilbert space. So that

$$\begin{aligned}\|A - A^*\| &\leq \|A - A_n\| + \|A_n - A_n^*\| + \|A_n^* - A^*\| \\ &= \|A - A_n\| + \|(A_n - A)^*\| \\ &= \|A - A_n\| + \|A_n - A\| \rightarrow 0 \text{ as } n \rightarrow \infty.\end{aligned}$$

Hence $A = A^*$ and A is self-adjoint.

Theorem 6.3.3. Let A be a bounded linear operator : $H \rightarrow H$ such that for all $x, y \in H$, $\langle A(x), y \rangle = 0$, then A equals to the zero operator and conversely.

Proof : For the zero operator we always have $\langle 0(x), y \rangle = \langle 0, y \rangle = 0$. Conversely let for all $x, y \in H$, $\langle A(x), y \rangle = 0$. Let us fix $x \in H$ and consider $\langle A(x), y \rangle = 0$ for all $y \in H$. That means $A(x) = 0$ in H ; Now let x be free and we see $A(x) = 0$ for $x \in H$; showing $A = 0$.

Corollary : If A is a bounded linear operator : $H \rightarrow H$ satisfies $\langle A(x), x \rangle = 0$ for all $x \in H$, then A is the zero operator.

If $x, y \in H$ and α, β are any two scalars we have

$$\begin{aligned} 0 &= \langle (\alpha x + \beta y), \alpha x + \beta y \rangle \\ &= \langle \alpha A(x) + \beta A(y), \alpha x + \beta y \rangle \quad (A \text{ is Linear}) \\ &= \alpha \bar{\alpha} \langle A(x), x \rangle + \alpha \bar{\beta} \langle A(x), y \rangle + \beta \bar{\alpha} \langle A(y), x \rangle + \beta \bar{\beta} \langle A(y), y \rangle \\ &= \alpha \bar{\beta} \langle A(x), y \rangle + \beta \bar{\alpha} \langle A(y), x \rangle \text{ other terms are zero by given condition.} \end{aligned}$$

Let us take $\alpha = 1$ and $\beta = 1$, then we have

$$\langle A(x), y \rangle + \langle A(y), x \rangle = 0 \quad \dots\dots\dots(1)$$

Again take $\alpha = i$ and $\beta = 1$, then above gives

$$i \langle A(x), y \rangle - \langle A(y), x \rangle = 0$$

or, $\langle A(x), y \rangle - \langle A(y), x \rangle = 0 \quad (2)$

Adding (1) and (2) we deduce $\langle A(x), y \rangle = 0$, and now apply Theorem 6.3.3 for desired conclusion.

Theorem 6.3.4. Let $T \in B_{\mathcal{L}}(H, H)$ ($T : H \rightarrow H$ is a bounded linear operator). Then T is self-adjoint if and only if $\langle T(x), x \rangle$ is a real scalar for all $x \in H$ (Hilbert space).

Proof : Suppose T is a self-adjoint operator over H , and let $x \in H$; we have

$$\overline{\langle T(x), x \rangle} = \langle x, T(x) \rangle = \langle x, T^*(x) \rangle = \langle T(x), x \rangle$$

Therefore scalar $\langle T(x), x \rangle$ is a real scalar.

Conversely, let $\langle T(x), x \rangle$ is real for all $x \in H$.

$$\text{Then } \langle T(x), x \rangle = \overline{\langle T(x), x \rangle} = \overline{\langle x, T^*(x) \rangle} = \langle T^*(x), x \rangle$$

$$\text{Thus } \langle T(x), x \rangle - \langle T^*(x), x \rangle = 0$$

or, $\langle T(x) - T^*(x), x \rangle = 0$

or, $\langle (T - T^*)(x), x \rangle = 0$

This being true for all x in H , we conclude that

$$T - T^* = \text{zero operator}$$

or, $T = T^*$

i.e. T is a self-adjoint operator.

Theorem 6.3.5. If H is a Hilbert space and $T \in B\alpha(H, H)$, such that T is self-adjoint, Then $\|T\| = \sup_{\|x\|=1} |\langle T(x), x \rangle|$

Proof : If T is self-adjoint, it is ofcourse a bounded linear operator over H . Then for any x with $\|x\| = 1$ in H .

$$\begin{aligned} |\langle T(x), x \rangle| &\leq \|T(x)\| \|x\| && \text{by C-S inequality,} \\ &\leq \|T\| \|x\| \cdot \|x\| = \|T\|. \end{aligned}$$

Therefore, $\sup_{\|x\|\leq 1} |\langle T(x), x \rangle| \leq \|T\|$ (1)

Let $K = \sup_{\|x\|\leq 1} |\langle T(x), x \rangle|$.

Now we show that $\|T\| \leq K$

If $T(u) = 0$ for all u with $\|u\| = 1$ in H , then we see that $T = 0$ (zero operator), and in that case we have finished.

Otherwise for any z with $\|z\| = 1$ such that $T(z) \neq 0$, put $v = \frac{1}{\|T(z)\|} T(z)$ and $w = \frac{1}{\sqrt{\|T(z)\|}} T(z)$. Then $\|v\|^2 = \|w\|^2 = \|T(z)\|$. Let us now put $y_1 = v + w$ and $y_2 = v - w$. Then on straight calculation and using the fact that T is self-adjoint, we have

$$\begin{aligned} \langle T(y_1), y_1 \rangle - \langle T(y_2), y_2 \rangle &= 2(\langle T(v), w \rangle + \langle T(w), v \rangle) \\ &= 2(\langle T(z), T(z) \rangle + \langle T^2(z), z \rangle) = 4\|T(z)\|^2 \end{aligned} \quad \dots\dots\dots(2)$$

Now for every $y \neq 0$, and $x = \frac{y}{\|y\|}$, we have

$$\begin{aligned} y &= \|y\| x \text{ and } \langle T(y), y \rangle = \|y\|^2 |\langle T(x), x \rangle| \\ &\leq \|y\|^2 \leq \sup_{\|u\|=1} |\langle T(u), u \rangle| \|y\|^2 = K \|y\|^2. \end{aligned}$$

Now $|\langle T(y_1), y_1 \rangle - \langle T(y_2), y_2 \rangle| \leq |\langle T(y_1), y_1 \rangle| + |\langle T(y_2), y_2 \rangle|$

$$\begin{aligned}
&\leq K(\|y_1\|^2 + \|y_2\|^2) \\
&= 2K(\|v\|^2 + \|w\|^2) \\
&= 4K \|T(z)\|
\end{aligned}$$

From here and (2) we get $4\|T(z)\|^2 \leq 4K \|T(z)\|$

$$\text{Hence } \|T(z)\| \leq K$$

So taking supremum over all z with norm ≤ 1 one obtains $\|T\| \leq K$ together with $K \leq \|T\|$ from (1) we finally get $\|T\| = K$.

Theorem 6.3.6. Let $T \in B\mathcal{L}(H, H)$, H being Hilbert space show that following statements are equivalent.

- (a) $T^*T = I$ (Identity operator)
- (b) $\langle T(x), T(y) \rangle = \langle x, y \rangle$ for all $x, y \in H$
- (c) $\|T(x)\| = \|x\|$ for all $x \in H$

Proof : (a) \Rightarrow (b). Let (a) hold. Then for all $x, y \in H$, we have

$$\langle T^*T(x), y \rangle = \langle I(x), y \rangle = \langle x, y \rangle$$

$$\text{or, } \langle T(x), T(y) \rangle = \langle x, y \rangle, \text{ (b) follows.}$$

(b) \Rightarrow (c); suppose (b) is true. Taking $y = x$ in (b).

We have $\langle T(x), T(x) \rangle = \langle x, x \rangle$

$$\text{or, } \|T(x)\|^2 = \|x\|^2$$

$$\text{or, } \|T(x)\| = \|x\|$$

(c) \Rightarrow (a); Then $\|T(x)\| = \|x\|$ gives $\|T(x)\|^2 = \|x\|^2$

$$\text{or, } \langle T(x), T(x) \rangle = \langle x, x \rangle$$

$$\text{or, } \langle T^*(T(x)), x \rangle = \langle x, x \rangle$$

$$\text{or, } \langle T^*T(x), x \rangle - \langle x, x \rangle = 0$$

$$\text{or, } ((T^*T - I)(x), x) = 0; \text{ Here we apply corollary of Theorem 6.3.3 to}$$

conclude that $T^*T - I = 0$ or, $T^*T = I$.

§ 6.4 EIGEN VALUES AND EIGEN VECTORS OF OPERATOR ON HILBERT SPACE H .

Let T be a bounded Linear operator : $H \rightarrow H$ i.e. $T \in Bda(H, H)$.

Definition 6.4.1. A non-zero vector $x \in H$ is said to be an eigen vector corresponding to a scalar λ called an eigen value of T if

$$T(x) = \lambda x$$

$$\text{or, } T(x) - \lambda I(x) = 0 \quad (I \text{ denoting Identity operator on } H)$$

$$\text{or, } (T - \lambda I)(x) = 0$$

Theorem 6.4.1. Let $T : H \rightarrow H$ be a self-adjoint operator. Then (1) all eigen values of T (if they exist) are real, and (2) Eigen vectors corresponding to different eigen values of T are orthogonal.

Proof : (a) Let λ be an eigen value of T and x a corresponding eigen vector. Then $x \neq 0$ and $T(x) = \lambda x$.

Since T is self-adjoint, we have

$$\lambda \langle x, x \rangle = \langle \lambda x, x \rangle = \langle T(x), x \rangle = \langle x, T(x) \rangle = \langle x, \lambda x \rangle$$

$$= \bar{\lambda} \langle x, x \rangle \quad \text{where } \langle x, x \rangle = \|x\|^2 \text{ is +ve as } x \neq 0, \text{ and this gives}$$

$\lambda = \bar{\lambda}$ (since $\|x\| > 0$) and therefore λ is real.

(b) Let λ and μ be two different eigen values of T , and let x and y be eigen vectors (non-zero) corresponding to eigen values λ and μ respectively.

Then we have $T(x) = \lambda x$ and $T(y) = \mu y$. Since T is self-adjoint and eigen values are real, we have

$$\lambda \langle x, y \rangle = \langle \lambda x, y \rangle = \langle T(x), y \rangle = \langle x, T(y) \rangle$$

$$= \langle x, \mu y \rangle = \mu \langle x, y \rangle, \quad \mu \text{ being real.}$$

Since $\lambda \neq \mu$ we conclude that $\langle x, y \rangle = 0$ or, $x \perp y$ holds.

Theorem 6.4.2. If $T \in Bda(H, H)$ such that $T^*T = TT^*$, then if x is an eigen vector of T with eigen value λ , then x is also an eigen value of T^* with eigen value $\bar{\lambda}$, and conversely.

Proof : Consider the operator $T - \lambda I$ in H . Then

$$(T - \lambda I)(T - \lambda I)^* = (T - \lambda I)(T^* - \bar{\lambda} I) = TT^* - \bar{\lambda} I - \lambda T^* + |\lambda|^2 I,$$

and similarly $(T - \lambda I) + (T - \lambda I) = T^*T - \lambda T^* - \bar{\lambda} T + |\lambda|^2 I$

Given $T^*T = T^*T$. Therefore

$$(T - \lambda I)(T - \lambda I)^* = (T - \lambda I)^*(T - \lambda I) \text{ putting } T - \lambda I = S$$

We have $SS^* = S^*S$,

Thus for $x \in H$, $SS^*(x) = S^*S(x)$

$$\text{or, } \langle SS^*(x), x \rangle = \langle S^*S(x), x \rangle$$

$$\text{or, } \langle S^*(x), S^*x \rangle = \langle S(x), S(x) \rangle$$

$$\text{or, } \|S^*(x)\|^2 = \|S(x)\|^2$$

$$\text{or, } \|(T^* - \bar{\lambda}I)(x)\|^2 = \|(T - \lambda I)(x)\|^2$$

$$\text{or, } \|(T - \lambda I)(x)\|^2 = \|(T^* - \bar{\lambda}I)(x)\|^2$$

$$\text{or, } \|T - \lambda x\| = \|T^* - \bar{\lambda}x\|.$$

This shows that $T(x) = \lambda x$ if and only if $T^*(x) = \bar{\lambda}x$.

Example 6.4.1. Let $L_2[0,1]$ be the real Hilbert space of all square integrable functions over the closed interval $[0,1]$ with I.P. function $\langle x, y \rangle = \int_0^1 x(t) y(t) dt$ as $x, y \in L_2[0,1]$.

Show that $T: L_2[0,1] \rightarrow L_2[0,1]$ defined by $T(x) = y \in L_2[0,1]$ where $y(t) = t x(t)$ in $0 \leq t \leq 1$ is a bounded linear operator which is self-adjoint having no eigen values.

Solution : Here T is a linear operator because if $x, y \in L_2[0,1]$ and if $T(x+y) = z$ where $z(t) = t(x+y)(t)$, in $0 \leq t \leq 1$, we have

$$T(x+y)(t) = z(t) = t(x(t) + y(t)) = tx(t) + ty(t)$$

$$= T(x)(t) + T(y)(t) \quad \text{in } 0 \leq t \leq 1.$$

$\therefore T(x+y) = T(x) + T(y)$ and similarly for any real scalar α , $T(\alpha x) = \alpha T(x)$.

Further, $T(x)(t) = tx(t)$ in $0 \leq t \leq 1$.

$$\begin{aligned} \therefore \|T(x)\|^2 &= \int_0^1 t^2 x^2(t) dt \leq \sup_{0 \leq t \leq 1} \{t^2\} \int_0^1 x^2(t) dt \\ &= 1 \cdot \|x\|^2; \end{aligned}$$

Thus $\|T(x)\| \leq \|x\|$; that shows that T is a bounded linear operator in $L_2[0,1]$.

T is self-adjoint. Let $x, y \in L_2[0,1]$, then we have

$$\langle x, T(y) \rangle = \int_0^1 x(t)ty(t)dt = \int_0^1 tx(t)y(t)dt$$

$$\text{and } \langle y, T(x) \rangle = \int_0^1 y(t)t x(t)dt = \int_0^1 tx(t)y(t)dt$$

Therefore $\langle x, T(y) \rangle = \langle y, T(x) \rangle$; That shows T as self-adjoint.

If λ is an eigen value of T , and a non-zero $x \in L_2[0,1]$ is an eigen vector of T corresponding to the eigen value λ , we have

$$T(x) = \lambda x$$

$$\text{or, } tx(t) = \lambda x(t) \quad \text{in } 0 \leq t \leq 1$$

$$\text{or, } (t - \lambda)x(t) = 0 \quad \text{in } 0 \leq t \leq 1$$

Since x is non-zero, we have $t = \lambda$ in $0 \leq t \leq 1$, which is not the case. Thus no such λ is there, *i.e.* T possesses no eigen value.

Theorem 6.4.3. Every bounded linear operator T on a Hilbert space H is equal to a sum $A + iB$ where A and B are self-adjoint operator in H .

Proof : Let us define A and B as follows :

$$A = \frac{1}{2}(T + T^*), \quad \text{and } B = \frac{1}{2i}(T - T^*).$$

Then $A^* = \frac{1}{2}(T^* + T) = A$ and $B^* = -\frac{1}{2i}(T^* - T) = \frac{1}{2i}(T - T^*) = B$; So each of A and B is a self-adjoint operator on H such that $A + iB = T$.

Remark : Representation of T as $T = A + iB$ is unique. Because, Let $T = C + iD$ where C and D are self-adjoint operator on H ; then $T^* = (C + iD)^* = C - iD$ and hence $T + T^* = 2C$ and $T - T^* = 2iD$; Thus $C = A$ and $D = B$.

EXERCISE A

Short answer type questions

1. Find the eigen values and eigen vectors of $\begin{pmatrix} a & b \\ -b & a \end{pmatrix}$ $b \neq 0$ and a, b are reals.
2. Examine if zero operator and Identity operator in a Hilbert space H are self-adjoint.
3. If T is a self-adjoint operator in a Hilbert space H , show that for every natural number n , T^n is self-adjoint.
4. If T is a self-adjoint operator in a Hilbert space H , and S is any bounded Linear operator in H , show that S^*TS is self-adjoint.
5. Show that $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$ does not possess any eigen vector.

EXERCISE B

1. Given a square matrix $A = (a_{ji})_{n \times n}$ having eigen values $\lambda_1, \lambda_2, \dots, \lambda_n$, show that kA has eigen values $k\lambda_1, k\lambda_2, \dots, k\lambda_n$; and A^2 has eigen values $\lambda_1^2, \lambda_2^2, \dots, \lambda_n^2$.
2. Let $T : l_2 \rightarrow l_2$ be defined by $T(\xi_1, \xi_2, \dots) = (0, 0, \xi_1, \xi_2, \dots)$ as $(\xi_1, \xi_2, \dots) \in l_2$; Examine if T is a bounded linear operator in l_2 and if T is self-adjoint in l_2 .
3. Show that in a Hilbert space H , $T_1^*T_1 = T_2^*T_2$ if and only if $\|T_1(x)\| = \|T_2(x)\|$ for all $x \in H$.
4. In H if T is self-adjoint show that $T(x) = \underline{0}$ in H if and only if $TT(x) = \underline{0}$.
5. Let $T : H \rightarrow H$ and $W : H \rightarrow H$ be bounded Linear operators and $S = W^*TW$. Show that if T is self-adjoint and +ve, so will be S .

NOTES
