

Prove:  $4\langle f|g \rangle = \|f+g\|^2 - \|f-g\|^2 - i\|f+ig\|^2 + i\|f-ig\|^2$

$$\begin{aligned} \rightarrow \|f+g\|^2 - i\|f+ig\|^2 - \|f-g\|^2 + i\|f-ig\|^2 &= \langle f+g|f+g \rangle - i\langle f+ig|f+ig \rangle - \langle f-g|f-g \rangle + i\langle f-ig|f-ig \rangle \\ &= (\|f\|^2 + \|g\|^2 + 2\operatorname{Re}\langle f|g \rangle) - i[\|f\|^2 + \|ig\|^2 + 2\operatorname{Re}(i\langle f|g \rangle)] - (\|f\|^2 - \|g\|^2 - 2\operatorname{Re}\langle f|g \rangle) + i[\|f\|^2 + \|g\|^2 + 2\operatorname{Re}(i\langle f|g \rangle)] \\ &= 2\operatorname{Re}\langle f|g \rangle - 2\operatorname{Re}(-\langle f|g \rangle) - i2\operatorname{Re}(i\langle f|g \rangle) + i2\operatorname{Re}(-i\langle f|g \rangle) \\ &= 4\operatorname{Re}\langle f|g \rangle - i \cdot 4\operatorname{Im}(-\langle f|g \rangle) = 4\operatorname{Re}\langle f|g \rangle + i \cdot 4 \cdot \operatorname{Im}\langle f|g \rangle = 4\langle f|g \rangle \quad \square \end{aligned}$$

Prove: ①  $|\langle f|g \rangle| \leq \|f\| \|g\|$  ②  $\|f+g\| \leq \|f\| + \|g\|$  ③  $\|f+g\|^2 \leq 2\|f\|^2 + 2\|g\|^2$  ④  $\|f-g\| \leq \|f\| + \|g\|$

$$\begin{aligned} \text{①} \rightarrow 0 \leq \|f - \frac{\langle f|g \rangle}{\|g\|^2} g\|^2 &= \|f\|^2 + \frac{\langle f|g \rangle^2}{\|g\|^4} \|g\|^2 - 2\operatorname{Re}\langle f | \frac{\langle f|g \rangle}{\|g\|^2} g \rangle = \|f\|^2 + \frac{\langle f|g \rangle^2}{\|g\|^4} \|g\|^2 - 2\operatorname{Re} \frac{\langle f|g \rangle \langle f|g \rangle}{\|g\|^2} \\ &= \|f\|^2 - \frac{\langle f|g \rangle^2}{\|g\|^2} \Rightarrow \|f\|^2 - \frac{\langle f|g \rangle^2}{\|g\|^2} \geq 0 \Rightarrow \|f\|^2 \|g\|^2 \geq \langle f|g \rangle^2 \Rightarrow \|f\| \|g\| \geq |\langle f|g \rangle|, \text{ if } g \neq 0. \text{ If } g=0: |\langle f|g \rangle| = 0 = \|f\| \|g\| \quad \square \end{aligned}$$

$$\text{②} \rightarrow \|f+g\|^2 = \langle f+g|f+g \rangle = \|f\|^2 + \|g\|^2 + 2\operatorname{Re}\langle f|g \rangle \leq \|f\|^2 + \|g\|^2 + 2|\langle f|g \rangle| \stackrel{\text{①}}{\leq} \|f\|^2 + \|g\|^2 + 2\|f\| \|g\| = (\|f\| + \|g\|)^2$$

$$\Rightarrow \|f+g\| \leq \|f\| + \|g\| \quad \square$$

$$\text{③} \rightarrow (\|f\| + \|g\|)^2 \geq 0 \Rightarrow \|f\|^2 + \|g\|^2 - 2\|f\| \|g\| \geq 0 \Rightarrow \|f\|^2 + \|g\|^2 \geq 2\|f\| \|g\|$$

$$\Rightarrow \|f\|^2 + \|g\|^2 + 2\|f\| \|g\| \leq 2(\|f\|^2 + \|g\|^2) \Rightarrow \|f+g\|^2 \leq \|f\|^2 + \|g\|^2 + 2\|f\| \|g\| \leq 2\|f\|^2 + 2\|g\|^2 \quad \square$$

$$\text{④} \rightarrow \|f-g\|^2 = \|f\|^2 + \|g\|^2 - 2\|f\| \|g\| \leq \|f\|^2 + \|g\|^2 - 2|\langle f|g \rangle| \leq \|f\|^2 + \|g\|^2 - 2\operatorname{Re}\langle f|g \rangle = \langle f-g|f-g \rangle = \|f-g\|^2 \quad \square$$

Prove:  $s\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty \Leftrightarrow w\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty \wedge \lim_{n \rightarrow \infty} \|f_n\| = \|f_\infty\|$

$\rightarrow \forall g \in \mathcal{H}$ :

$$\begin{aligned} \Rightarrow: 0 &= \lim_{n \rightarrow \infty} \|f_n - f_\infty\| = \lim_{n \rightarrow \infty} \|f_n - f_\infty\| \|g\| \geq \lim_{n \rightarrow \infty} \langle f_n - f_\infty | g \rangle \geq 0 \Rightarrow \lim_{n \rightarrow \infty} \langle f_n - f_\infty | g \rangle = 0; \lim_{n \rightarrow \infty} \|f_n - f_\infty\| = 0 \Rightarrow \|f_n - f_\infty\| \geq 0 \Rightarrow \lim_{n \rightarrow \infty} \|f_n - f_\infty\| = 0 \\ \Leftarrow: w\text{-}\lim_{n \rightarrow \infty} \|f_n - f_\infty\| &= \lim_{n \rightarrow \infty} \langle f_n - f_\infty | f_n - f_\infty \rangle \stackrel{f_\infty \in \mathcal{H}}{=} \lim_{n \rightarrow \infty} \langle f_n | f_n - f_\infty \rangle = \lim_{n \rightarrow \infty} [\|f_n\|^2 - \langle f_n | f_\infty \rangle] \Rightarrow \lim_{n \rightarrow \infty} \langle f_n | f_\infty \rangle \in \mathbb{R} \Rightarrow \lim_{n \rightarrow \infty} \operatorname{Re}\langle f_n | f_\infty \rangle = \lim_{n \rightarrow \infty} \langle f_n | f_\infty \rangle \\ \lim_{n \rightarrow \infty} \|f_n - f_\infty\|^2 &= \lim_{n \rightarrow \infty} \langle f_n - f_\infty | f_n - f_\infty \rangle \stackrel{\text{②}}{=} \lim_{n \rightarrow \infty} [\|f_n\|^2 - 2\langle f_n | f_\infty \rangle] = \lim_{n \rightarrow \infty} [\|f_n\|^2 - \langle f_n | f_\infty \rangle] \Rightarrow \lim_{n \rightarrow \infty} [\|f_n\|^2 - \langle f_n | f_\infty \rangle] = 0 \\ \text{(**)} \wedge \lim_{n \rightarrow \infty} \|f_n\| &= \lim_{n \rightarrow \infty} \|f_n\| \Rightarrow \lim_{n \rightarrow \infty} [\|f_n\|^2 - \langle f_n | f_\infty \rangle] = \lim_{n \rightarrow \infty} [\|f_n\|^2 - \langle f_n | f_\infty \rangle] = 0 \Rightarrow \lim_{n \rightarrow \infty} \|f_n - f_\infty\|^2 = 0 + 0 = 0 \quad \square \end{aligned}$$

Prove:  $M$  is linear manifold:  $(A) M^\perp = \{0\} \Leftrightarrow \forall f \in \mathcal{H}, \forall \varepsilon > 0, \exists g \in M \text{ s.t. } \|f-g\| \leq \varepsilon$ .  $(B)$

$\Leftarrow$ : Suppose  $\exists h \in \mathcal{H} \setminus \{0\}$  s.t.  $\langle h | f \rangle = 0 \forall f \in M$ : let  $\varepsilon = \frac{1}{2} \|h\|$ :

$$\|h-f\|^2 = \|h\|^2 + \|f\|^2 - 2\operatorname{Re}\langle h | f \rangle = \|h\|^2 + \|f\|^2 \geq \|h\|^2 > \frac{1}{4} \|h\|^2 = \varepsilon^2 \Rightarrow \forall f \in M, \|h-f\| \geq \|h\| > \frac{1}{2} \|h\| = \varepsilon \Rightarrow (A \Rightarrow B) \Rightarrow (A \in B)$$

$\Rightarrow$ :  $\bar{M} \equiv \{\varphi_\infty \in \mathcal{H} \mid \exists \{\varphi_i\} \text{ s.t. } \varphi_i \xrightarrow{i \rightarrow \infty} \varphi_\infty \text{ strongly}\}$

$$\mathcal{H} = \bar{M} \Rightarrow \forall \varphi_\infty \in \mathcal{H} = \bar{M}, \exists \{\varphi_i\} \text{ s.t. } \varphi_i \xrightarrow{i \rightarrow \infty} \varphi_\infty \text{ strongly} \Rightarrow \forall \varphi_\infty \in \mathcal{H}, \forall \varepsilon > 0, \exists N > 0 \text{ s.t. } \forall i > N, \|\varphi_i - \varphi_\infty\| \leq \varepsilon \mid \varphi_i \in M$$

$$\Rightarrow \forall f \in \mathcal{H}, \forall \varepsilon > 0, \exists \varphi_i \in M \text{ s.t. } \|f - \varphi_i\| \leq \varepsilon \Leftrightarrow M \text{ is dense.}$$

$\forall \varphi \in M^\perp$ :

$$\forall \varphi_\infty \in \bar{M}, \exists \{\varphi_i\} \subset M \text{ s.t. } s\text{-}\lim_{i \rightarrow \infty} \varphi_i = \varphi_\infty \Rightarrow w\text{-}\lim_{i \rightarrow \infty} \varphi_i = \varphi_\infty \Rightarrow \lim_{i \rightarrow \infty} \langle \varphi | \varphi_i - \varphi_\infty \rangle = 0 \Rightarrow \lim_{i \rightarrow \infty} \langle \varphi | \varphi_i \rangle = \lim_{i \rightarrow \infty} 0 = 0 = \langle \varphi | \varphi_\infty \rangle$$

$$\Rightarrow \varphi \in M^\perp \Rightarrow M^\perp \subset \bar{M}^\perp \quad \text{(*)}$$

$$\forall \varphi \in M, \exists \{\varphi_i\} = \{\varphi\} \text{ s.t. } s\text{-}\lim_{i \rightarrow \infty} \varphi_i = s\text{-}\lim_{i \rightarrow \infty} \varphi = \varphi \Rightarrow \varphi \in \bar{M} \Rightarrow M \subset \bar{M};$$

$\forall \varphi \in \bar{M}^\perp$ :

$$\forall \varphi \in M, \varphi \in \bar{M} \Rightarrow \langle \varphi | \varphi \rangle = 0 \Rightarrow M^\perp \supset \bar{M}^\perp \quad \text{(**)}$$

$$\text{(*)} \wedge \text{(**)} \Rightarrow M^\perp = \bar{M}^\perp \Rightarrow M^{\perp\perp} = \bar{M}^{\perp\perp}$$

$$\forall \varphi \in M^{\perp\perp} = \bar{M}^{\perp\perp} \in \mathcal{H}, \text{ by projection theorem, } \exists \varphi_M \in \bar{M}, \exists \varphi_{\bar{M}^\perp} \in \bar{M}^\perp \text{ s.t. } \varphi = \varphi_M + \varphi_{\bar{M}^\perp} \Rightarrow \varphi_M^\perp = \varphi - \varphi_{\bar{M}^\perp}$$

$$\Rightarrow \|\varphi_M^\perp\|^2 = \langle \varphi_M^\perp | \varphi - \varphi_{\bar{M}^\perp} \rangle = \langle \varphi_M^\perp | \varphi \rangle - \langle \varphi_M^\perp | \varphi_{\bar{M}^\perp} \rangle = 0 - 0 = 0 \Rightarrow \varphi_M^\perp = 0 \Rightarrow \varphi_M = \varphi \Rightarrow \bar{M}^{\perp\perp} = M^{\perp\perp} \subset \bar{M}$$

$$\forall \varphi \in \bar{M}, \forall \varphi_M^\perp \in \bar{M}^\perp, \langle \varphi | \varphi_M^\perp \rangle = 0 \Rightarrow \varphi \in \bar{M}^{\perp\perp} = M^{\perp\perp} \Rightarrow \bar{M} \subset M^{\perp\perp} = \bar{M}^{\perp\perp}$$

$$\Rightarrow M^{\perp\perp} = \bar{M}$$

As  $M^\perp = \{0\}$ ,  $\forall \varphi \in \mathcal{H}, \langle 0 | \varphi \rangle = 0 \Rightarrow \varphi \in \bar{M} \Rightarrow \mathcal{H} \subset \bar{M} \Rightarrow \mathcal{H} = \bar{M} \Rightarrow M$  is dense.  $\square$

Prove:  $M^\perp$  is subspace  $\forall M \subset \mathcal{H}$ :

$$\forall \lambda \in \mathbb{C}, \varphi_1, \varphi_2 \in M^\perp, \varphi \in M: \langle \varphi | \lambda \varphi_1 + \varphi_2 \rangle = \lambda \langle \varphi | \varphi_1 \rangle + \langle \varphi | \varphi_2 \rangle = \lambda \cdot 0 + 0 = 0 \Rightarrow \lambda \varphi_1 + \varphi_2 \in M^\perp \Rightarrow M^\perp \text{ is linear manifold} \quad \text{(**)}$$

$$\forall \{\varphi_i\} \subset M \text{ s.t. } s\text{-}\lim_{i \rightarrow \infty} \varphi_i = \varphi_\infty \in \mathcal{H}: s\text{-}\lim_{i \rightarrow \infty} \varphi_i = \varphi_\infty \Rightarrow w\text{-}\lim_{i \rightarrow \infty} \varphi_i = \varphi_\infty \Rightarrow \lim_{i \rightarrow \infty} \langle \varphi_i - \varphi_\infty | \varphi \rangle = 0 = \lim_{i \rightarrow \infty} \langle \varphi_i | \varphi \rangle - \langle \varphi_\infty | \varphi \rangle = 0 - \langle \varphi_\infty | \varphi \rangle$$

$$\Rightarrow \langle \varphi_\infty | \varphi \rangle = 0 \Rightarrow \varphi_\infty \in M^\perp \Rightarrow M^\perp \text{ is closed} \quad \text{(*)} \quad \text{(*)} \wedge \text{(**)} \Rightarrow M^\perp \text{ is subspace.} \quad \square$$