

Let $\{g_j, h_j\}_{j=1}^N \subset \mathcal{H}$, and we set for any $f \in \mathcal{H}$

$$Af := \sum_{j=1}^N \langle g_j, f \rangle h_j$$

$A \in \mathcal{B}(\mathcal{H})$ is called a finite rank operator defined by $\{g_j, h_j\}_{j=1}^N$.

Claim that: Let A^* be the adjoint operator of A , then A^* is the finite rank operator defined by $\{h_j, g_j\}_{j=1}^N$.

To see this, note that for any pair of elements f, \tilde{f} in \mathcal{H} ,

$$\begin{aligned} \langle A^*f, \tilde{f} \rangle &= \langle f, A\tilde{f} \rangle \\ &= \langle f, \sum_{j=1}^N \langle g_j, \tilde{f} \rangle h_j \rangle \\ &= \sum_{j=1}^N \langle g_j, \tilde{f} \rangle \langle f, h_j \rangle \\ &= \left\langle \sum_{j=1}^N \langle h_j, f \rangle g_j, \tilde{f} \right\rangle \end{aligned}$$

and which holds if and only if $A^*f = \sum_{j=1}^N \langle h_j, f \rangle g_j$.

□

To see that A (and therefore, A^* , from what we have shown) is bounded,

Note that for any $f \in \mathcal{H}$, $\|Af\|^2 = \langle Af, Af \rangle = \left\langle \sum_{i=1}^N \langle g_i, f \rangle h_i, \sum_{j=1}^N \langle g_j, f \rangle h_j \right\rangle$
 $= \sum_{i,j} \langle f, g_i \rangle \langle g_j, f \rangle \langle h_i, h_j \rangle =: \sum_{i,j} S_{ij}(f)$, and that

$|S_{ij}(f)| \leq \|f\|^2 \|g_i\| \|g_j\| |\langle h_i, h_j \rangle| =: \|f\|^2 C_{i,j}$ where $C_{i,j}$

is constant, we have, therefore

$$\|Af\|^2 \leq \sum_{i,j} |S_{ij}(f)| \leq \max_{i,j} C_{i,j} \cdot N^2 \text{ when } \|f\| = 1, \text{ i.e.,}$$

A is ~~constant~~ bounded (so A^* is also ~~constant~~ bounded.)

□