

- Lemma: Let $\{f_n\}_{n \in \mathbb{N}} \subset \mathcal{H}$. Then $s\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty \iff w\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty$ and $\lim_{n \rightarrow \infty} \|f_n\| = \|f_\infty\|$

Proof: " \implies "

From Schwarz inequality, for $\forall h_1, h_2 \in \mathcal{H}$, we have $|\langle h_1, h_2 \rangle| \leq \|h_1\| \cdot \|h_2\|$. Then for $\forall g \in \mathcal{H}$, $|\langle g, f_n - f_\infty \rangle| \leq \|g\| \cdot \|f_n - f_\infty\| \longrightarrow 0$ as $n \rightarrow \infty$ so $w\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty$.

From Triangle inequality, we have

$|\|f_n\| - \|f_\infty\|| \leq \|f_n - f_\infty\| \longrightarrow 0$ as $n \rightarrow \infty$
so $\lim_{n \rightarrow \infty} \|f_n\| = \|f_\infty\|$

" \impliedby "

$$\begin{aligned} \|f_n - f_\infty\|^2 &= \|f_n\|^2 + \|f_\infty\|^2 - \langle f_n, f_\infty \rangle - \langle f_\infty, f_n \rangle \\ &= \|f_n\|^2 + \|f_\infty\|^2 - (\langle f_n, f_\infty \rangle - \langle f_\infty, f_\infty \rangle) - (\langle f_\infty, f_n \rangle - \langle f_\infty, f_\infty \rangle) \\ &= 2\|f_\infty\|^2 - 2\langle f_\infty, f_n \rangle \longrightarrow 2\|f_\infty\|^2 - 2\|f_\infty\|^2 = 0 \end{aligned}$$
 as $n \rightarrow \infty$ by $w\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty$ and $\lim_{n \rightarrow \infty} \|f_n\| = \|f_\infty\|$
so $s\text{-}\lim_{n \rightarrow \infty} f_n = f_\infty$. □

- Let $B \in \mathcal{K}(\mathcal{H})$.

If $f_n \xrightarrow[w]{n \rightarrow \infty} f_\infty$, then $Bf_n \xrightarrow[s]{n \rightarrow \infty} Bf_\infty$

Proof: Since each weakly convergent sequence is bounded, let $\varphi_n := f_n - f_\infty$, so $w\text{-}\lim_{n \rightarrow \infty} \varphi_n = 0$, then \exists a real number M s.t. $\|\varphi_n\| \leq M$ for all n .

By the definition of compact operator, for some given $\varepsilon > 0$, choose a finite rank operator T with the form:

$$Tf = \sum_{k=1}^N \langle g_k, f \rangle h_k, \text{ where } \{g_k, h_k\}_{k=1}^N \subset \mathcal{H}, N < \infty.$$

s.t. $\|B - T\| < \varepsilon/2m$.

$$\text{Then } \|B\varphi_n\| \leq \|(B-T)\varphi_n\| + \|T\varphi_n\| \leq \varepsilon/2 + \sum_{k=1}^N |\langle g_k, \varphi_n \rangle| \cdot \|h_k\|.$$

Since $w\text{-}\lim_{n \rightarrow \infty} \varphi_n = 0$, $\exists n_0 \in \mathbb{N}$ s.t. $|\langle g_k, \varphi_n \rangle| \cdot \|h_k\| < \varepsilon/2N$ for $\forall k=1, \dots, N$ and all $n > n_0$.

$$\therefore \sum_{k=1}^N |\langle g_k, \varphi_n \rangle| \cdot \|h_k\| < \frac{\varepsilon}{2} \text{ for all } n > n_0$$

$$\text{Then } \|B\varphi_n\| \leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \text{ for all } n > n_0$$

Then $s\text{-}\lim_{n \rightarrow \infty} B\varphi_n = 0$, namely $s\text{-}\lim_{n \rightarrow \infty} Bf_n = Bf_\infty$. □

• Let $B \in \mathcal{K}(\mathcal{H})$, A_n and A belong to $\mathcal{B}(\mathcal{H})$.

If $A_n \xrightarrow[s]{n \rightarrow \infty} A_\infty$, then $A_n B \xrightarrow[u]{n \rightarrow \infty} A_\infty B$ and $BA_n^* \xrightarrow[u]{n \rightarrow \infty} BA_\infty^*$

Proof: Let $C_n = A_n - A_\infty$, then $s\text{-}\lim_{n \rightarrow \infty} C_n = 0$.

Since C_n is bounded, then \exists a real number M s.t. $\|C_n\| \leq M$ for all n .

Let $\{T_N\}$ be a sequence of finite rank operators s.t.

$\|B - T_N\| \rightarrow 0$ as $N \rightarrow \infty$. Then

$$\begin{aligned} \|C_n B f\| &\leq M \| (B - T_N) f \| + \| C_n T_N f \| \\ &\leq M \| B - T_N \| \cdot \| f \| + \sum_{k=1}^N |\langle g_k, f \rangle| \cdot \| C_n h_k \| \\ &\leq (M \| B - T_N \| + \sum_{k=1}^N \| g_k \| \| C_n h_k \|) \cdot \| f \| \end{aligned}$$

For some given $\varepsilon > 0$, choose N s.t. $\|B - T_N\| < \varepsilon/2m$,

choose n_0 s.t. $\|g_k\| \cdot \|C_n h_k\| < \varepsilon/2N$ for all $n > n_0$ and

each $k=1, 2, \dots, N$. Then $\|C_n B f\| \leq \varepsilon \|f\|$, namely,

$$\|C_n B\| \leq \varepsilon \text{ for all } n > n_0. \text{ Then } A_n B \xrightarrow[u]{n \rightarrow \infty} A_\infty B.$$

Notice that $\|BA_n^* - BA_\infty^*\| = \|A_n B^* - A_\infty B^*\|$, $\therefore B \in \mathcal{K}(\mathcal{H})$

$\therefore B^* \in \mathcal{K}(\mathcal{H})$, then we can use the same procedure to prove

$$BA_n^* \xrightarrow[u]{n \rightarrow \infty} BA_\infty^*.$$