

Fourier series: some orthogonal bases: on $L^2(-\pi, \pi)$, the trigonometric functions $\{f_{2k}, \sqrt{\pi} \sin nx, \sqrt{\pi} \cos nx\}$ or $\{\sqrt{2}\pi e^{inx}, n \in \mathbb{Z}\}$

$f(x) \sim F(f) = \sum_{n=-\infty}^{\infty} a_n e^{inx}$ on $L^2(-1, 1)$ Legendre polys $p_n(t)$ st $\forall m \neq n, \int_{-1}^1 p_m(t) p_n(t) dt = 0$, so coeff int'g of $\frac{1}{(t-x)^2} = 0$, $\int_{-1}^1 x^m p_n(t) dt = 0$

$L_n(t)$ solves to $a_n^{-1} (1-x)^n + b_n x^n = 0$, other wt $S_0 f(x) e^{-inx}$ $1, 1-x, \frac{1}{2}(x^2 - 1)$

$\|f(x)\|_2^2 = \sum_{n=-\infty}^{\infty} |a_n|^2$ when $f \in L^2(-\pi, \pi)$, $\Leftrightarrow S_0 f(x) e^{-inx}$ termwise given $f \in L^2(-\pi, \pi)$

F 2st-ply, $F \sim \sum c_n e^{inx} \Rightarrow f \sim \sum c_n e^{inx}$

$a_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx$ $\|f(x)\|_2^2 = \sum_{n=-\infty}^{\infty} |a_n|^2$ diff & integ $F(x) = \int_a^x S(t) dt$ if $2st$ -ply, $f \sim \sum c_n e^{inx} \Rightarrow F(x) - c_0 \propto 2st$ -ply

partial sums: $S_N f(x) = \sum_{n=1}^N a_n e^{inx} = \int_{-\pi}^{\pi} f(t) k_N(x-t) dt$ divergence: $\exists 2st$ -ply cont func f & $F(x) - c_0 \propto (0 + \sum_{n>0} \frac{c_n}{e^{inx}})$

$k_N(x) = \frac{1}{2\pi} \sum_{n=1}^N e^{inx} = \frac{1}{2\pi} \frac{\sin((N+1)x)}{\sin x/2}$ st $F(f)$ diverges at point. pf: $\|f\|_2^2 = \sum_{n=1}^N |a_n|^2$ means $A_n: f \mapsto S_0 f$ bld, but $\|A_n\| = \|k_n\| \geq \sum |c_n|$

(0, 1] $\ni \alpha$ - Hölder cont at x if $\exists A > 0, \delta > 0$ st $\forall h < \delta$ $|f(x+h) - f(x)| \leq Ah^\alpha$. $\alpha = 1$ Lipschitz

comp. liteness: $f \in L^2(-\pi, \pi)$, 2st-ply $\lim_N S_N f = F(f) = f$ i.e. $\int_{-\pi}^{\pi} f(x) e^{-inx} dx$ an orthonormal basis of $L^2(-\pi, \pi)$ \Leftrightarrow all coeffs = 0 $\Rightarrow f = 0$ a.e.

Riemann-Lebesgue: $f \in L^1(-\pi, \pi)$ as $k \rightarrow \infty$, $\int_{-\pi}^{\pi} f(t) e^{ikt} dt \rightarrow 0$ pf: Bessel if $f \in L^2$, $f = g + h$, $g \in C(-\pi, \pi) \subseteq L^2(-\pi, \pi)$, $\|h\|_1 \leq \varepsilon$, $\|S_k h\|_1 \leq \varepsilon$.

$\|k_N\| \rightarrow \infty$ as $N \rightarrow \infty$, consider $x = 2$

if differentiable, then coeffs a_n of f' are $n c_n$.

Spectral Theory X Banach, $T \in B(X)$ i.e. complete

$\sigma(T) = \{ \lambda: \lambda I - T \text{ not inv} \}$, $\rho(T) = \{ \lambda: \sigma(T) \}$, $R_\lambda(T) = (\lambda I - T)^{-1}$

point sp: $\sigma_p(T) := \{ \lambda: \ker(\lambda I - T) \neq \{0\} \}$ eigenvalues, non-triv ker = evets

residual sp: $\sigma_r(T) := \{ \lambda: \ker(\lambda I - T) = \{0\}, \text{Im}(\lambda I - T) \text{ not dense in } X \}$

continuous sp: $\sigma_c(T) := \{ \lambda: \ker(\lambda I - T) = \{0\}, \text{Im}(\lambda I - T) \text{ proper dense } \subseteq X \}$

approx psp: $\sigma_{AP}(T) := \{ \lambda: \exists x_n \in X, \|x_n\| = 1, \|Tx_n - \lambda x_n\| \rightarrow 0 \}$

Properties

$\sigma_p \subseteq \sigma_{AP}$, $\sigma = \text{disj cont } \sigma_p \cup \sigma_r \cup \sigma_c$
 $= \sigma_{AP} \cup \sigma_r$, but not disj cont

σ : closed, non-empty FAI

$\lambda \in \sigma \Rightarrow |\lambda| \leq \|T\|, |\lambda^2| \leq \|T^2\| \text{ & } \sigma_r(T) \subseteq \sigma_{AP}(T)$

$\sigma(T) = \sigma_{AP}(T) \cup \sigma_p(T)$ no pf

$\sigma_c(T) \subset \sigma_{AP}(T)$: $\lambda \notin \sigma_{AP}$, $\exists c \|x\| \geq c \text{ s.t. } \text{inv of } \lambda I - T$

on $Y = \text{Im}(\lambda I - T)$ is DLO, s.t. to all x, y dense $\Rightarrow Y$ not proper for $\forall x$.

pf of Hilb: $p \in X^*$, $x_n \in (I-T)_D$ s.p., working comp $x_n \rightarrow x$ if bld
 $\Rightarrow p(\lambda I - T)x_n$ so x_n a.b.d. $x_n := \frac{x}{\|x\|}$ ✓ for $\lambda \in \sigma_{AP}$.

U unitary $\Rightarrow \forall \lambda \in \sigma(U) \quad |N|=1 \quad \|u\|=1, u^* = u^*$

$|\lambda| < 1 \in \sigma: \bar{\lambda} I - u^*$ not inv $\Rightarrow \bar{\lambda} u - I = u(\bar{\lambda} I - u^*)$ not inv
 $\Rightarrow \forall x \in \sigma(U)$ but $|\lambda| > 1$

FAI:

Tim, $\|S\| \leq \|T^{-1}\| \Rightarrow T$ -sim of T , $S \in \ell(X)$

S-W: linear sublattice w/ cont fun / subalgebra that sps points is dense in (X) . less add = max, min & subg: nat. cont func of X .

separable: IP countable & dense

closed under equiv norm, isometric isomorphism

Hahn-Banach: X normed, Y subp X , $f \in Y^*$ $\exists F \in X^*$ st $F|_Y = f$, $\|F\| = \|f\|$

$X^* := L(X, \mathbb{F})$

if $\frac{1}{p} + \frac{1}{q} = 1$, $L^p(\Omega) \cong L^q(\Omega)$ by $f \mapsto \int f d\mu$

$L^p(\Omega) \cong \ell^q(\mathbb{N})$ as Ω ranges

so L^p, ℓ^p reflexive for $p \in (1, \infty)$.

dual map: $T: Y^* \rightarrow X^* \quad T(f) = x \mapsto f(T(x)) \quad \|T\| = \|T\|$

Mazur-Browder: dual to bdd in $\mathbb{R}^n \Leftrightarrow$ compact

ℓ^p counterexample: ℓ^p bounded seqs, though may not conv to ℓ^q under sup norm.

Basic Pythagoras: $\|x\| + \|y\| = \|x+y\|$ if $x \perp y$. [intuition]

w/ projections, $\text{Im}(I-P) \subseteq \ker P$.

if X Hilbert on C :

- (1) prop by linearity of $\langle \cdot, \cdot \rangle$
- (2) prop: $U := (I-T)^{-1}: U \mapsto \text{Im}(I-T)$ using $\ker \langle \cdot, \cdot \rangle = \ker U$
- (3) $(\lambda I - T)^* = \bar{\lambda} I - T^*$
- (4) $\lambda I - T$ inv $\Leftrightarrow (\lambda I - T)^* \text{ inv} \Rightarrow \lambda \in \sigma(T) \Leftrightarrow \bar{\lambda} \in \sigma(T^*)$
- (5) $\ker(\lambda I - T) = \text{Im}(\bar{\lambda} I - T^*)$
- (6) $\ker(\lambda I - T) = \overline{\text{Im}(\bar{\lambda} I - T^*)}$
- (7) Normal ($T^* T = T T^*$) $\Rightarrow \ker(\lambda I - T) = \ker(\bar{\lambda} I - T^*)$, $S := \lambda I - T$ normal $\Rightarrow \|S\|^2 = \lambda^2 \|S\|_2^2$
- (8) self-adjoint $\Rightarrow \sigma_p(T) \subset \mathbb{R}$, $\lambda \|x\|^2 = \langle Tx, x \rangle = \langle Tz, z \rangle = \bar{\lambda} \|z\|^2$, $\lambda = \pm \sqrt{\lambda^2} = \pm \sqrt{\lambda^2} = \pm \sqrt{\lambda^2}$
- (9) $\sigma(T) = \overline{\sigma_{AP}(T) \cup \{ \bar{\lambda} : \lambda \in \sigma(T) \}}$ by (7) $\lambda \in \sigma(T) \Leftrightarrow \bar{\lambda} \in \sigma(T^*)$ nb all red. cases
- (10) if T self-adjoint: $\ker(\lambda I - T) \neq \{0\} \Rightarrow \bar{\lambda} \in \sigma(T^*) \Rightarrow \lambda \in \sigma(T)$
- (11) $\sigma(T) \subset \mathbb{R}$ from FAI: $\sigma(T) \subset \{ \lambda: \lambda \neq 0, \|Tz\| = \lambda \|z\| \}$
- (12) $\sigma(T) = \sigma_{AP}(T) \cup \{ \bar{\lambda} : \lambda \in \sigma(T) \}$ from (11)
- (13) e-vects for different e-vcts are ortho: suff adj so = lim of red. vcts
- (14) $\lambda \in \sigma(T) \Rightarrow \ker(\lambda I - T) = \{0\}$, Im not dense $\Rightarrow (\lambda I - T)^* \text{ not bld} \Rightarrow \bar{\lambda} \in \sigma(T^*) \Rightarrow \lambda \in \sigma(T)$
- (15) $\langle Tv_1, v_2 \rangle = \langle v_1, T v_2 \rangle \Leftrightarrow \langle \lambda_1 - \bar{\lambda}_2 \rangle \langle v_1, v_2 \rangle = 0 \Rightarrow \langle v_1, v_2 \rangle = 0 \text{ or } \lambda_1 = \bar{\lambda}_2 \in \mathbb{R}, \neq 0$
- (16) $r(D) := \text{rad}(\sigma(D)) = \|T\| \text{ if } \lambda^2 = \|T\|^2, r(D) = \min \{ \lambda^2 : \lambda \in \sigma(D) \}$ from FAI
- (17) $\sigma(T) \subset [a, b], a, b := \inf/\sup \|x\| = \inf/\sup \|Tx\| \Rightarrow \sigma = \sigma_{AP}, \lambda \notin \sigma_{AP}$
- (18) $x_n \rightarrow 0, \langle Sx_n, x_n \rangle \rightarrow 0 \Rightarrow \lambda \in [a, b]$
- (19) $a, b \in \sigma(T): \inf/bd \in r(T) = \|T\| \leq \max\{ \inf/bd \} \Rightarrow \inf/bd \in \sigma$ else rad. smaller
- (20) G.H.R: $\sigma(cI + T) = c + \sigma(T)$, $a = a + c, b = b + c$, so both $\in \sigma$ by translation

DCT: $\delta_n \rightarrow f$ p.w.r., $\delta_n(x) \leq g(x), g$ integ $\Rightarrow f$ integ, $\|f\|_n - \|f\| \rightarrow 0$

MCT: $\delta_n \uparrow f$ p.w.r., $\delta_n \uparrow g$, f integ, $\delta_n \uparrow g$, g integ

Fatou: $\liminf \delta_n \leq \liminf \delta_n$

$\limsup \delta_n \leq \limsup \delta_n$ if δ_n sd. integ.

Jensen $\int (Sg(x) dx) \leq \int \delta g(x) dx$ if convex.

Examples:

- $T(a_n) = (a_1, a_2/2, \dots, a_n/1)$ on ℓ^2 $\sigma(T) = \sigma_{AP}(T) = 0, \forall k \in \mathbb{N}$ is injective, not surjective $[1, \frac{1}{2}, \frac{1}{3}, \dots]$ $\sigma_p(T) = \{0\}, \sigma_r = 0, \sigma_c = \emptyset$ and self adj'nt so $\text{Im } T^* \neq \ell^2 = (T)^*$
- Right shift on $\ell^2(\mathbb{Z})$: unitary, $\sigma(R) = \sigma_{AP}(R) = \sigma_c(R) = \text{unit circle}$, $\sigma_p = \sigma_r = \emptyset$, same for left shift.
- on $L^2(\mathbb{R})$, $M_h := f \mapsto f(x-h) \leftarrow$ p.w.r.m, $h \in L^\infty(\mathbb{R})$, rad. value $\sigma(M_h) = \sigma_{AP} = \lambda: h^{-1}(\lambda - h, \lambda + h) \text{ no pos. measure } \text{H} \neq 0 = \text{ess. range}$
- $\sigma_p = \lambda: h = \lambda \text{ has p.w. measure}$
- $\sigma_r = \emptyset, \sigma_c = \sigma_{AP} \setminus \sigma_p$.