

**Exercise 9.** Let  $\mathcal{H}$  be a real Hilbert space. Let  $a : \mathcal{H} \times \mathcal{H} \rightarrow \mathbb{R}$  be bilinear and continuous, and let  $\Lambda \geq 0$  be such that

$$|a(x, y)| \leq \Lambda \|x\| \|y\| \quad \forall x, y \in \mathcal{H}$$

Suppose that  $a$  is coercive, i.e. there exists  $\lambda > 0$  such that

$$a(x, x) \geq \lambda \|x\|^2 \quad \forall x \in \mathcal{H}$$

(a)

- (i) Let  $x \in \mathcal{H}$ . Show that there exists a unique vector  $z \in \mathcal{H}$  such that  $a(x, y) = \langle z, y \rangle$  for all  $y \in \mathcal{H}$
- (ii) Define a map  $A : \mathcal{H} \rightarrow \mathcal{H}$  by  $x \mapsto z$  (where  $z$  is as above), and show that  $A \in B(\mathcal{H})$ , with  $\|A\| \leq \Lambda$ .
- (iii) Prove that  $A$  is injective. (Hint: To do this you can estimate  $\langle Ax, x \rangle$  using (2)).
- (iv) Using Exercise 8, prove that  $\text{Im } A$  is closed.
- (v) Show that  $(\text{Im } A)^\perp = \{0\}$ . (Hint: For  $x \in (\text{Im } A)^\perp$ , consider the inner product  $\langle Ax, x \rangle$ .)
- (vi) Show that  $A$  is surjective.
- (vii) Show that  $A^{-1} \in B(\mathcal{H})$ , and prove  $\|A^{-1}\| \leq \lambda^{-1}$ .

- (i) For this exercise we use the Riesz-Fréchet Theorem (Theorem 5.2). We know that  $a(x, \cdot) : \mathcal{H} \rightarrow \mathbb{R}$  for every  $x \in \mathcal{H}$ , hence  $a(x, \cdot) \in \mathcal{H}'$ . Because of theorem 5.2 we know there is a unique  $z \in \mathcal{H}$  such that  $a(x, y) = \langle y, z \rangle = \langle z, y \rangle$ .
- (ii) What is  $B(\mathcal{H})$ ? Because of (i)  $A$  is well-defined. We see that

$$\|Ax\|^2 = \langle Ax, Ax \rangle = a(x, Ax) \leq |a(x, Ax)| \leq \Lambda \|x\| \|Ax\| \quad (1)$$

for all  $x \in \mathcal{H}$ . If  $Ax = 0$  it is trivial that  $\|Ax\| = 0 \leq \Lambda \|x\|$  and if  $Ax \neq 0$  we can divide both sides of (1) by  $\|Ax\|$  and see that

$$\|Ax\| \leq \Lambda \|x\|$$

hence  $\|A\| \leq \Lambda$

- (iii) Let  $x, x' \in \mathcal{H}$  and assume that  $Ax = Ax'$ . This means that  $a(x, y) = \langle Ax, y \rangle = \langle Ax', y \rangle = a(x', y)$  for all  $y \in \mathcal{H}$ . Because of the bi-linearity of  $a$  this means that  $a(x - x', y) = a(x, y) - a(x', y) = 0$  for all  $y \in \mathcal{H}$ , hence  $\lambda \|x - x'\|^2 \leq a(x - x', x - x') = 0$ . Because  $\Lambda > 0$  we know that  $\|x - x'\|^2 = 0$ , so  $x = x'$ .
- (iv) For all  $x \in \mathcal{H}$  we see that

$$\|Ax\| \|x\| \geq \langle Ax, x \rangle = a(x, x) \geq \lambda \|x\|^2 \quad (2)$$

If  $x = 0$  we see that  $\|Ax\| = 0 = c \cdot 0 = c \|x\|$ . And otherwise we can divide (2) by  $\|x\|$  and get that  $\|Ax\| \geq \lambda \|x\|$  for all  $x \in \mathcal{H}$ . Also because  $\mathcal{H}$  is a hilbert it must be a Banach space and in exercise (ii) we proved that  $A \in B(\mathcal{H}, \mathcal{H})$ . Beause of exercise 8 we know that  $\text{Im } A$  is closed.

- (v) We need to show that if  $\langle Ax, y \rangle = 0$  for all  $x \in \mathcal{H}$  that  $y = 0$ . Note that if  $\langle Ax, y \rangle = 0$  for all  $x \in \mathcal{H}$  that  $\lambda \|y\|^2 \leq a(y, y) = \langle Ay, y \rangle = 0$ , hence  $\|y\| = 0$  and also  $y = 0$ .
- (vi) Because  $A$  is linear  $\text{Im } A$  must also be linear. We know from (iv) that  $\text{Im } A$  is closed, so  $\text{Im } A = (\text{Im } A)^{\perp\perp}$  by corollary 3.35. We know from (v) that  $\text{Im } A^\perp = \{0\}$ , hence  $\text{Im } A = (\text{Im } A)^{\perp\perp} = \{0\}^\perp = \mathcal{H}$ , hence  $A$  is surjective.

- (vii) Because (iii) and (vi) we know that  $A$  is injective and surjective, hence  $A^{-1}$  is well-defined. Now we only need to show that it is bounded. By definition we know that  $a(A^{-1}z, y) = \langle z, y \rangle$  for any  $z, y \in \mathcal{H}$ . We then see

$$\lambda \|A^{-1}z\|^2 \leq a(A^{-1}z, A^{-1}z) = \langle z, A^{-1}z \rangle \leq \|z\| \|A^{-1}z\| \quad (3)$$

If  $A^{-1}z = 0$  we see that  $\|A^{-1}z\| = 0 \leq \lambda \|z\|$  and otherwise we can divide both sides of (3) by  $\lambda \|A^{-1}z\|$  and get that  $\|A^{-1}z\| \leq \lambda^{-1} \|z\|$ .