

# Formalization of Orthogonal Decomposition for Hilbert Spaces

Hiroyuki Okazaki  
Shinshu University  
Nagano, Japan

**Summary.** In this article, we formalize the theorems about orthogonal decomposition of Hilbert spaces, using the Mizar system [1], [2]. For any subspace  $S$  of a Hilbert space  $H$ , any vector can be represented by the sum of a vector in  $S$  and a vector orthogonal to  $S$ . The formalization of orthogonal complements of Hilbert spaces has been stored in the Mizar Mathematical Library [4]. We referred to [5] and [6] in the formalization.

MSC: 46Bxx 68V20

Keywords: Hilbert space; orthogonal decomposition; topological space

MML identifier: RUSUB\_7, version: 8.1.12 5.72.1435

## 1. PRELIMINARIES

From now on  $X$  denotes a real unitary space and  $x, y, y_1, y_2$  denote points of  $X$ . Now we state the proposition:

- (1) Let us consider a real unitary space  $X$ , points  $x, y$  of  $X$ , and points  $z, t$  of MetricSpaceNorm(the real normed space of  $X$ ). If  $x = z$  and  $y = t$ , then  $\|x - y\| = \rho(z, t)$ .

Let us consider a real unitary space  $X$ , an element  $z$  of MetricSpaceNorm(the real normed space of  $X$ ), and a real number  $r$ . Now we state the propositions:

- (2) There exists a point  $x$  of  $X$  such that
  - (i)  $x = z$ , and
  - (ii)  $\text{Ball}(z, r) = \{y, \text{ where } y \text{ is a point of } X : \|x - y\| < r\}$ .

The theorem is a consequence of (1).

(3) There exists a point  $x$  of  $X$  such that

(i)  $x = z$ , and

(ii)  $\overline{\text{Ball}}(z, r) = \{y, \text{ where } y \text{ is a point of } X : \|x - y\| \leq r\}$ .

The theorem is a consequence of (1).

(4) Let us consider a real unitary space  $X$ , a sequence  $S$  of  $X$ , a sequence  $S_1$  of  $\text{MetricSpaceNorm}$ (the real normed space of  $X$ ), a point  $x$  of  $X$ , and a point  $x_2$  of  $\text{MetricSpaceNorm}$ (the real normed space of  $X$ ). Suppose  $S = S_1$  and  $x = x_2$ . Then  $S_1$  is convergent to  $x_2$  if and only if for every real number  $r$  such that  $0 < r$  there exists a natural number  $m$  such that for every natural number  $n$  such that  $m \leq n$  holds  $\|S(n) - x\| < r$ . The theorem is a consequence of (1).

Let us consider a real unitary space  $X$ , a sequence  $S$  of  $X$ , and a sequence  $S_1$  of  $\text{MetricSpaceNorm}$ (the real normed space of  $X$ ). Now we state the propositions:

(5) If  $S = S_1$ , then  $S_1$  is convergent iff  $S$  is convergent. The theorem is a consequence of (4).

(6) If  $S = S_1$  and  $S_1$  is convergent, then  $\lim S_1 = \lim S$ . The theorem is a consequence of (5) and (4).

## 2. TOPOLOGICAL SPACE GENERATED FROM REAL UNITARY SPACE

Now we state the proposition:

(7) Let us consider a real unitary space  $X$ , and a subset  $V$  of  $\text{TopSpaceNorm}$  (the real normed space of  $X$ ). Then  $V$  is open if and only if for every point  $x$  of  $X$  such that  $x \in V$  there exists a real number  $r$  such that  $r > 0$  and  $\{y, \text{ where } y \text{ is a point of } X : \|x - y\| < r\} \subseteq V$ . The theorem is a consequence of (2).

Let us consider a real unitary space  $X$ , a point  $x$  of  $X$ , and a real number  $r$ . Now we state the propositions:

(8)  $\{y, \text{ where } y \text{ is a point of } X : \|x - y\| < r\}$  is an open subset of  $\text{TopSpaceNorm}$ (the real normed space of  $X$ ). The theorem is a consequence of (2).

(9)  $\{y, \text{ where } y \text{ is a point of } X : \|x - y\| \leq r\}$  is a closed subset of  $\text{TopSpaceNorm}$ (the real normed space of  $X$ ). The theorem is a consequence of (3).

- (10) Let us consider a real unitary space  $M$ , a subset  $X$  of  $\text{TopSpaceNorm}$ (the real normed space of  $M$ ), and an object  $x$ . Then  $x \in \overline{X}$  if and only if there exists a sequence  $S$  of  $M$  such that for every natural number  $n$ ,  $S(n) \in X$  and  $S$  is convergent and  $\lim S = x$ . The theorem is a consequence of (5) and (6).
- (11) Let us consider a real unitary space  $M$ , and a subset  $X$  of  $\text{TopSpaceNorm}$  (the real normed space of  $M$ ). Then  $X$  is closed if and only if for every sequence  $S$  of  $M$  such that for every natural number  $n$ ,  $S(n) \in X$  and  $S$  is convergent holds  $\lim S \in X$ . The theorem is a consequence of (5) and (6).
- (12) Let us consider a real unitary space  $S$ , and a subset  $X$  of  $S$ . Then  $X$  is a closed subset of  $\text{TopSpaceNorm}$ (the real normed space of  $S$ ) if and only if for every sequence  $s_1$  of  $S$  such that  $\text{rng } s_1 \subseteq X$  and  $s_1$  is convergent holds  $\lim s_1 \in X$ . The theorem is a consequence of (11).
- (13) Let us consider a real unitary space  $S$ , a point  $x$  of  $S$ , a point  $y$  of  $\text{MetricSpaceNorm}$ (the real normed space of  $S$ ), and a real number  $r$ . If  $x = y$ , then  $\text{Ball}(x, r) = \text{Ball}(y, r)$ . The theorem is a consequence of (1).
- (14) Let us consider a real unitary space  $S$ . Then  $\text{TopSpaceNorm}$ (the real normed space of  $S$ ) =  $\text{TopUnitSpace } S$ . The theorem is a consequence of (13).

Let us consider a real unitary space  $S$ , a subset  $U$  of  $S$ , and a subset  $V$  of  $\text{TopSpaceNorm}$ (the real normed space of  $S$ ). Now we state the propositions:

- (15) If  $U = V$ , then  $U$  is closed iff  $V$  is closed.
- (16) If  $U = V$ , then  $U$  is open iff  $V$  is open.
- (17) Let us consider a real unitary space  $X$ , a subspace  $M$  of  $X$ , and points  $x, m_0$  of  $X$ . Suppose  $m_0 \in M$ . Then for every point  $m$  of  $X$  such that  $m \in M$  holds  $\|x - m_0\| \leq \|x - m\|$  if and only if for every point  $m$  of  $X$  such that  $m \in M$  holds  $((x - m_0)|m) = 0$ .
- (18) Let us consider a real unitary space  $X$ , a subspace  $M$  of  $X$ , and points  $x, m_1, m_2$  of  $X$ . Suppose  $m_1, m_2 \in M$  and for every point  $m$  of  $X$  such that  $m \in M$  holds  $\|x - m_1\| \leq \|x - m\|$  and for every point  $m$  of  $X$  such that  $m \in M$  holds  $\|x - m_2\| \leq \|x - m\|$ . Then  $m_1 = m_2$ .
- (19) Let us consider a real Hilbert space of  $X$ , a subspace  $M$  of  $X$ , and a point  $x$  of  $X$ . Suppose the carrier of  $M$  is a closed subset of  $\text{TopSpaceNorm}$ (the real normed space of  $X$ ). Then there exists a point  $m_0$  of  $X$  such that
  - (i)  $m_0 \in M$ , and
  - (ii) for every point  $m$  of  $X$  such that  $m \in M$  holds  $\|x - m_0\| \leq \|x - m\|$ .
 The theorem is a consequence of (12).

Let  $X$  be a real unitary space and  $M$  be a subset of  $X$ . The functor  $\text{OrtCompSet}(M)$  yielding a non empty subset of  $X$  is defined by

(Def. 1) for every point  $x$  of  $X$ ,  $x \in \text{it}$  iff for every point  $y$  of  $X$  such that  $y \in M$  holds  $(y|x) = 0$ .

Now we state the propositions:

(20) Let us consider a real unitary space  $X$ , and a subset  $M$  of  $X$ . Then  $\text{OrtCompSet}(M)$  is linearly closed.

PROOF: For every vectors  $v, u$  of  $X$  such that  $v, u \in \text{OrtCompSet}(M)$  holds  $v+u \in \text{OrtCompSet}(M)$ . For every real number  $a$  and for every vector  $v$  of  $X$  such that  $v \in \text{OrtCompSet}(M)$  holds  $a \cdot v \in \text{OrtCompSet}(M)$ .  
□

(21) Let us consider a real unitary space  $X$ , a non empty subset  $M$  of  $X$ , and a sequence  $s_2$  of  $X$ . Suppose  $\text{rng } s_2 \subseteq \text{the carrier of } \text{OrtComp}(M)$  and  $s_2$  is convergent. Then  $\lim s_2 \in \text{the carrier of } \text{OrtComp}(M)$ .

(22) Let us consider a real unitary space  $S$ , a non empty subset  $M$  of  $S$ , and a subset  $L$  of  $S$ . Suppose  $L = \text{the carrier of } \text{OrtComp}(M)$ . Then  $L$  is a closed subset of  $\text{TopSpaceNorm}$ (the real normed space of  $S$ ). The theorem is a consequence of (21) and (12).

(23) Let us consider a real unitary space  $X$ . Then every non empty subset of  $X$  is a subset of  $\text{OrtComp}(\text{OrtComp}(M))$ .

(24) Let us consider a real unitary space  $X$ , and non empty subsets  $S, T$  of  $X$ . Suppose  $S \subseteq T$ . Then  $\text{OrtComp}(T)$  is a subspace of  $\text{OrtComp}(S)$ .

(25) Let us consider a real Hilbert space of  $X$ , and a subspace  $M$  of  $X$ . Suppose  $X$  is strict and the carrier of  $M$  is a closed subset of  $\text{TopSpaceNorm}$ (the real normed space of  $X$ ). Then  $X$  is the direct sum of  $M$  and  $\text{OrtComp}(M)$ .  
PROOF: For every object  $z$ ,  $z \in \text{the carrier of } M + \text{OrtComp}(M)$  iff  $z \in \text{the carrier of } X$ . For every object  $z$ ,  $z \in \text{the carrier of } M \cap \text{OrtComp}(M)$  iff  $z \in \{0_X\}$ . □

(26) Let us consider a real Hilbert space of  $X$ , and a strict subspace  $M$  of  $X$ . Suppose  $X$  is strict and the carrier of  $M$  is a closed subset of  $\text{TopSpaceNorm}$ (the real normed space of  $X$ ).

Then  $M = \text{OrtComp}(\text{OrtComp}(M))$ .

PROOF: Reconsider  $N = \text{the carrier of } M$  as a subset of  $X$ .  $N$  is a subset of  $\text{OrtComp}(\text{OrtComp}(N))$ . The carrier of  $\text{OrtComp}(\text{OrtComp}(M)) \subseteq N$ .  
□

(27) Let us consider a real unitary space  $X$ , a subspace  $M$  of  $X$ , a subset  $K$  of  $X$ , and a subset  $L$  of  $\text{TopSpaceNorm}$ (the real normed space of  $X$ ). Suppose the carrier of  $M = L$  and  $K = \overline{L}$ . Then  $K$  is linearly closed.

PROOF: For every vectors  $v, u$  of  $X$  such that  $v, u \in K$  holds  $v + u \in K$ . For every real number  $a$  and for every vector  $v$  of  $X$  such that  $v \in K$  holds  $a \cdot v \in K$  by (10), [3, (15)].  $\square$

- (28) Let us consider a real Hilbert space of  $X$ , and a non empty subset  $M$  of  $X$ . Suppose  $X$  is strict. Then
- (i) the carrier of  $\text{OrtComp}(\text{OrtComp}(M))$  is a closed subset of  $\text{TopSpaceNorm}(\text{the real normed space of } X)$ , and
  - (ii) there exists a subset  $L$  of  $\text{TopSpaceNorm}(\text{the real normed space of } X)$  such that  $L = \text{the carrier of } \text{Lin}(M)$  and the carrier of  $\text{OrtComp}(\text{OrtComp}(M)) = \overline{L}$ , and
  - (iii)  $\text{Lin}(M)$  is a subspace of  $\text{OrtComp}(\text{OrtComp}(M))$ .
- (29) Let us consider a real Hilbert space of  $X$ , a strict subspace  $K$  of  $X$ , and a non empty subset  $M$  of  $X$ . Suppose  $X$  is strict and the carrier of  $K$  is a closed subset of  $\text{TopSpaceNorm}(\text{the real normed space of } X)$  and  $\text{Lin}(M)$  is a subspace of  $K$ . Then  $\text{OrtComp}(\text{OrtComp}(M))$  is a subspace of  $K$ .

ACKNOWLEDGEMENT: The authors would also like to express our gratitude to Prof. Yasunari Shidama for his support and encouragement.

## REFERENCES

- [1] Grzegorz Bancerek, Czesław Byliński, Adam Grabowski, Artur Kornilowicz, Roman Matuszewski, Adam Naumowicz, Karol Pał, and Josef Urban. Mizar: State-of-the-art and beyond. In Manfred Kerber, Jacques Carette, Cezary Kaliszyk, Florian Rabe, and Volker Sorge, editors, *Intelligent Computer Mathematics*, volume 9150 of *Lecture Notes in Computer Science*, pages 261–279. Springer International Publishing, 2015. ISBN 978-3-319-20614-1. doi:10.1007/978-3-319-20615-8\_17.
- [2] Grzegorz Bancerek, Czesław Byliński, Adam Grabowski, Artur Kornilowicz, Roman Matuszewski, Adam Naumowicz, and Karol Pał. The role of the Mizar Mathematical Library for interactive proof development in Mizar. *Journal of Automated Reasoning*, 61(1):9–32, 2018. doi:10.1007/s10817-017-9440-6.
- [3] Noboru Endou, Takashi Mitsuishi, and Yasunari Shidama. Subspaces and cosets of subspace of real unitary space. *Formalized Mathematics*, 11(1):1–7, 2003.
- [4] Noboru Endou, Takashi Mitsuishi, and Yasunari Shidama. Topology of real unitary space. *Formalized Mathematics*, 11(1):33–38, 2003.
- [5] David G. Luenberger. *Optimization by Vector Space Methods*. John Wiley and Sons, 1969.
- [6] Kōsaku Yosida. *Functional Analysis*. Springer, 1980.

Accepted December 27, 2022