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Thus `2 Is Only Inner Product Space In The `p Family Of Normed Spaces. Example. The Space Of Measurable Functions On [a,b] With Inner Product Hf, Gi = Z B A W(t)f(t)g*(t)dt, Where W(t) > 0, \forall t Is Some (real) Weighting Function. Choosing W = 1 Yields L2[a,b]. Hilbert Space Definition. A Complete Inner Product Space Is Called A Hilbert Space. 7th, 2024

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With Respect To The Norm Induced By The Inner Product. As Examples We Know That Cnwith The Usual Inner Product (3.12) $(z;z0) = Xn J=1 Z Jz0 J Is A Hilbert Space { Since Any Nite Dimensional Normed Space Is Complete. The Example We Had From The Beginning Of The Course Is L2 With The Extension Of <math>(3.12)$ (3.13) (a;b) = X1 J=1 A Jb J; A;b2I2: 13th, 2024

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160 Chapter 4. HILBERT SPACES: AN INTRODUCTION Then The Triangle Inequality Implies KSK(g)k • Kfn 1 K+ XK K=1 Kfn K+1 ifn K K • Kfn 1 K+ XK K=1 2ik: Letting K Tend To Inflnity, And Applying The Monotone Convergence Theo- Rem Proves That R Jgj2

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