

Chapter 13

Distances in Functional Analysis

Functional Analysis is the branch of Mathematics concerned with the study of spaces of functions. This usage of the word *functional* goes back to the calculus of variations which studies functions whose argument is a function. In the modern view, Functional Analysis is seen as the study of complete *normed vector spaces*, i.e., **Banach spaces**.

For any real number $p \geq 1$, an example of a Banach space is given by L_p -**space** of all Lebesgue-measurable functions whose absolute value's p -th power has finite integral.

A **Hilbert space** is a Banach space in which the norm arises from an *inner product*. Also, in Functional Analysis are considered *continuous linear operators* defined on Banach and Hilbert spaces.

13.1 Metrics on Function Spaces

Let $I \subset \mathbb{R}$ be an *open interval* (i.e., a nonempty connected open set) in \mathbb{R} . A real function $f : I \rightarrow \mathbb{R}$ is called *real analytic* on I if it agrees with its *Taylor series* in an *open neighborhood* U_{x_0} of every point $x_0 \in I$: $f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$ for any $x \in U_{x_0}$. Let $D \subset \mathbb{C}$ be a *domain* (i.e., a *convex open set*) in \mathbb{C} .

A complex function $f : D \rightarrow \mathbb{C}$ is called *complex analytic* (or, simply, *analytic*) on D if it agrees with its Taylor series in an open neighborhood of every point $z_0 \in D$. A complex function f is analytic on D if and only if it is *holomorphic* on D , i.e., if it has a complex derivative $f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$ at every point $z_0 \in D$.

- **Integral metric**

The **integral metric** is the L_1 -*metric* on the set $C_{[a,b]}$ of all continuous real (complex) functions on a given segment $[a, b]$ defined by

$$\int_a^b |f(x) - g(x)| dx.$$

The corresponding metric space is abbreviated by $C_{[a,b]}^1$. It is a Banach space. In general, for any **compact** topological space X , the integral metric is defined on the set of all continuous functions $f : X \rightarrow \mathbb{R}$ (\mathbb{C}) by $\int_X |f(x) - g(x)| dx$.

- **Uniform metric**

The **uniform metric** (or **sup metric**) is the L_∞ -**metric** on the set $C_{[a,b]}$ of all real (complex) continuous functions on a given segment $[a, b]$ defined by

$$\sup_{x \in [a,b]} |f(x) - g(x)|.$$

The corresponding metric space is abbreviated by $C_{[a,b]}^\infty$. It is a Banach space. A generalization of $C_{[a,b]}^\infty$ is the *space of continuous functions* $C(X)$, i.e., a metric space on the set of all continuous (more generally, bounded) functions $f : X \rightarrow \mathbb{C}$ of a topological space X with the L_∞ -metric $\sup_{x \in X} |f(x) - g(x)|$.

In the case of the metric space $C(X, Y)$ of continuous (more generally, bounded) functions $f : X \rightarrow Y$ from one **metric compactum** (X, d_X) to another (Y, d_Y) , the sup metric between two functions $f, g \in C(X, Y)$ is defined by $\sup_{x \in X} d_Y(f(x), g(x))$.

The metric space $C_{[a,b]}^\infty$, as well as the metric space $C_{[a,b]}^1$, are two of the most important cases of the metric space $C_{[a,b]}^p$, $1 \leq p \leq \infty$, on the set $C_{[a,b]}$ with the L_p -metric $(\int_a^b |f(x) - g(x)|^p dx)^{\frac{1}{p}}$. The space $C_{[a,b]}^p$ is an example of an L_p -space.

- **Dogkeeper distance**

Given a metric space (X, d) , the **dogkeeper distance** is a metric on the set of all functions $f : [0, 1] \rightarrow X$, defined by

$$\inf_{\sigma} \sup_{t \in [0,1]} d(f(t), g(\sigma(t))),$$

where $\sigma : [0, 1] \rightarrow [0, 1]$ is a continuous, monotone increasing function such that $\sigma(0) = 0, \sigma(1) = 1$. This metric is a special case of the **Fréchet metric**.

For the case, when (X, d) is Euclidean space \mathbb{R}^n , this metric is the original (1906) **Fréchet distance** between parametric curves $f, g : [0, 1] \rightarrow \mathbb{R}^n$. This distance can be seen as the length of the shortest leash that is sufficient for the man and the dog to walk their paths f and g from start to end. For example, the Fréchet distance between two concentric circles of radius r_1 and r_2 respectively is $|r_1 - r_2|$. The **discrete Fréchet distance** (or *coupling distance*, Eiter and Mannila, 1994) is an approximation of the Fréchet metric for polygonal curves f and g . It considers only positions of the leash where its endpoints are located at vertices of f and g . So, this distance is the minimum, over all order-preserving pairings of vertices in f and g , of the maximal Euclidean distance between paired vertices.

- **Bohr metric**

Let \mathbb{R} be a metric space with a metric ρ . A continuous function $f : \mathbb{R} \rightarrow \mathbb{R}$ is called *almost periodic* if, for every $\epsilon > 0$, there exists $l = l(\epsilon) > 0$ such that every interval $[t_0, t_0 + l(\epsilon)]$ contains at least one number τ for which $\rho(f(t), f(t + \tau)) < \epsilon$ for $-\infty < t < +\infty$.

The **Bohr metric** is the **norm metric** $\|f - g\|$ on the set AP of all almost periodic functions defined by the norm

$$\|f\| = \sup_{-\infty < t < +\infty} |f(t)|.$$

It makes AP a Banach space. Some generalizations of almost periodic functions were obtained using other norms; cf. **Stepanov distance**, **Weyl distance**, **Besicovitch distance** and **Bochner metric**.

- **Stepanov distance**

The **Stepanov distance** is a distance on the set of all measurable functions $f : \mathbb{R} \rightarrow \mathbb{C}$ with summable p -th power on each bounded integral, defined by

$$\sup_{x \in \mathbb{R}} \left(\frac{1}{l} \int_x^{x+l} |f(x) - g(x)|^p dx \right)^{1/p}.$$

The **Weyl distance** is a distance on the same set defined by

$$\lim_{l \rightarrow \infty} \sup_{x \in \mathbb{R}} \left(\frac{1}{l} \int_x^{x+l} |f(x) - g(x)|^p dx \right)^{1/p}.$$

- **Besicovitch distance**

The **Besicovitch distance** is a distance on the set of all measurable functions $f : \mathbb{R} \rightarrow \mathbb{C}$ with summable p -th power on each bounded integral defined by

$$\left(\overline{\lim}_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |f(x) - g(x)|^p dx \right)^{1/p}.$$

The *generalized Besicovitch almost periodic functions* correspond to this distance.

- **Bochner metric**

Given a measure space $(\Omega, \mathcal{A}, \mu)$, a Banach space $(V, \|\cdot\|_V)$, and $1 \leq p \leq \infty$, the *Bochner space* (or *Lebesgue–Bochner space*) $L^p(\Omega, V)$ is the set of all measurable functions $f : \Omega \rightarrow V$ such that $\|f\|_{L^p(\Omega, V)} \leq \infty$.

Here the *Bochner norm* $\|f\|_{L^p(\Omega, V)}$ is defined by $(\int_{\Omega} \|f(\omega)\|_V^p d\mu(\omega))^{1/p}$ for $1 \leq p < \infty$, and, for $p = \infty$, by $\text{ess sup}_{\omega \in \Omega} \|f(\omega)\|_V$.

- **Bergman p -metric**

Given $1 \leq p < \infty$, let $L_p(\Delta)$ be the L_p -space of Lebesgue measurable functions f on the *unit disk* $\Delta = \{z \in \mathbb{C} : |z| < 1\}$ with $\|f\|_p = \left(\int_{\Delta} |f(z)|^p \mu(dz)\right)^{\frac{1}{p}} < \infty$.

The *Bergman space* $L_p^a(\Delta)$ is the subspace of $L_p(\Delta)$ consisting of analytic functions, and the **Bergman p -metric** is the L_p -**metric** on $L_p^a(\Delta)$ (cf. **Bergman metric** in Chap. 7). Any Bergman space is a Banach space.

- **Bloch metric**

The *Bloch space* B on the *unit disk* $\Delta = \{z \in \mathbb{C} : |z| < 1\}$ is the set of all analytic functions f on Δ such that $\|f\|_B = \sup_{z \in \Delta} (1 - |z|^2)|f'(z)| < \infty$. Using the complete *seminorm* $\|\cdot\|_B$, a norm on B is defined by

$$\|f\| = |f(0)| + \|f\|_B.$$

The **Bloch metric** is the **norm metric** $\|f - g\|$ on B . It makes B a Banach space.

- **Besov metric**

Given $1 < p < \infty$, the *Besov space* B_p on the *unit disk* $\Delta = \{z \in \mathbb{C} : |z| < 1\}$ is the set of all analytic functions f in Δ such that $\|f\|_{B_p} = \left(\int_{\Delta} (1 - |z|^2)^p |f'(z)|^p d\lambda(z)\right)^{\frac{1}{p}} < \infty$, where $d\lambda(z) = \frac{\mu(dz)}{(1 - |z|^2)^2}$ is the Möbius invariant measure on Δ . Using the complete *seminorm* $\|\cdot\|_{B_p}$, the *Besov norm* on B_p is defined by

$$\|f\| = |f(0)| + \|f\|_{B_p}.$$

The **Besov metric** is the **norm metric** $\|f - g\|$ on B_p .

It makes B_p a Banach space. The set B_2 is the classical *Dirichlet space* of functions analytic on Δ with square integrable derivative, equipped with the **Dirichlet metric**. The *Bloch space* B can be considered as B_{∞} .

- **Hardy metric**

Given $1 \leq p < \infty$, the *Hardy space* $H^p(\Delta)$ is the class of functions, analytic on the *unit disk* $\Delta = \{z \in \mathbb{C} : |z| < 1\}$, and satisfying the following growth condition for the *Hardy norm* $\|\cdot\|_{H^p}$:

$$\|f\|_{H^p(\Delta)} = \sup_{0 < r < 1} \left(\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^p d\theta\right)^{\frac{1}{p}} < \infty.$$

The **Hardy metric** is the **norm metric** $\|f - g\|_{H^p(\Delta)}$ on $H^p(\Delta)$. It makes $H^p(\Delta)$ a Banach space.

In Complex Analysis, the Hardy spaces are analogs of the L_p -spaces of Functional Analysis. Such spaces are applied in Mathematical Analysis itself, and also in Scattering Theory and Control Theory (cf. Chap. 18).

- **Part metric**

The **part metric** is a metric on a domain D of \mathbb{R}^2 defined for any $x, y \in \mathbb{R}^2$ by

$$\sup_{f \in H^+} \left| \ln \left(\frac{f(x)}{f(y)} \right) \right|,$$

where H^+ is the set of all positive *harmonic functions* on the domain D .

A twice-differentiable real function $f : D \rightarrow \mathbb{R}$ is called *harmonic* on D if its *Laplacian* $\Delta f = \frac{\partial^2 f}{\partial x_1^2} + \frac{\partial^2 f}{\partial x_2^2}$ vanishes on D .

- **Orlicz metric**

Let $M(u)$ be an even convex function of a real variable which is increasing for u positive, and $\lim_{u \rightarrow 0} u^{-1} M(u) = \lim_{u \rightarrow \infty} u(M(u))^{-1} = 0$. In this case the function $p(v) = M'(v)$ does not decrease on $[0, \infty)$, $p(0) = \lim_{v \rightarrow 0} p(v) = 0$, and $p(v) > 0$ when $v > 0$. Writing $M(u) = \int_0^{|u|} p(v) dv$, and defining $N(u) = \int_0^{|u|} p^{-1}(v) dv$, one obtains a pair $(M(u), N(u))$ of *complementary functions*.

Let $(M(u), N(u))$ be a pair of complementary functions, and let G be a bounded closed set in \mathbb{R}^n . The *Orlicz space* $L_M^*(G)$ is the set of Lebesgue-measurable functions f on G satisfying the following growth condition for the *Orlicz norm* $\|f\|_M$:

$$\|f\|_M = \sup \left\{ \int_G f(t)g(t)dt : \int_G N(g(t))dt \leq 1 \right\} < \infty.$$

The **Orlicz metric** is the norm metric $\|f - g\|_M$ on $L_M^*(G)$. It makes $L_M^*(G)$ a Banach space [Orli32].

When $M(u) = u^p$, $1 < p < \infty$, $L_M^*(G)$ coincides with the space $L_p(G)$, and, up to scalar factor, the L_p -norm $\|f\|_p$ coincides with $\|f\|_M$.

The Orlicz norm is equivalent to the *Luxemburg norm* $\|f\|_{(M)} = \inf\{\lambda > 0 : \int_G M(\lambda^{-1} f(t))dt \leq 1\}$; in fact, $\|f\|_{(M)} \leq \|f\|_M \leq 2\|f\|_{(M)}$.

- **Orlicz–Lorentz metric**

Let $w : (0, \infty) \rightarrow (0, \infty)$ be a nonincreasing function. Let $M : [0, \infty) \rightarrow [0, \infty)$ be a nondecreasing and convex function with $M(0) = 0$. Let G be a bounded closed set in \mathbb{R}^n .

The *Orlicz–Lorentz space* $L_{w,M}(G)$ is the set of all Lebesgue-measurable functions f on G satisfying the following growth condition for the *Orlicz–Lorentz norm* $\|f\|_{w,M}$:

$$\|f\|_{w,M} = \inf \left\{ \lambda > 0 : \int_0^\infty w(x)M \left(\frac{f^*(x)}{\lambda} \right) dx \leq 1 \right\} < \infty,$$

where $f^*(x) = \sup\{t : \mu(|f| \geq t) \geq x\}$ is the *nonincreasing rearrangement* of f .

The **Orlicz–Lorentz metric** is the **norm metric** $\|f - g\|_{w,M}$ on $L_{w,M}(G)$. It makes $L_{w,M}(G)$ a Banach space.

The Orlicz–Lorentz space is a generalization of the *Orlicz space* $L_M^*(G)$ (cf. **Orlicz metric**), and the *Lorentz space* $L_{w,q}(G)$, $1 \leq q < \infty$, of all Lebesgue-measurable functions f on G satisfying the following growth condition for the *Lorentz norm*:

$$\|f\|_{w,q} = \left(\int_0^\infty w(x)(f^*(x))^q \right)^{\frac{1}{q}} < \infty.$$

- **Hölder metric**

Let $L^\alpha(G)$ be the set of all bounded continuous functions f defined on a subset G of \mathbb{R}^n , and satisfying the *Hölder condition* on G . Here, a function f satisfies the *Hölder condition* at a point $y \in G$ with *index* (or *order*) α , $0 < \alpha \leq 1$, and with coefficient $A(y)$, if $|f(x) - f(y)| \leq A(y)|x - y|^\alpha$ for all $x \in G$ sufficiently close to y .

If $A = \sup_{y \in G} (A(y)) < \infty$, the Hölder condition is called *uniform* on G , and A is called the *Hölder coefficient* of G . The quantity $|f|_\alpha = \sup_{x,y \in G} \frac{|f(x) - f(y)|}{|x - y|^\alpha}$, $0 \leq \alpha \leq 1$, is called the *Hölder α -seminorm* of f , and the *Hölder norm* of f is defined by

$$\|f\|_{L^\alpha(G)} = \sup_{x \in G} |f(x)| + |f|_\alpha.$$

The **Hölder metric** is the **norm metric** $\|f - g\|_{L^\alpha(G)}$ on $L^\alpha(G)$. It makes $L^\alpha(G)$ a Banach space.

- **Sobolev metric**

The *Sobolev space* $W^{k,p}$ is a subset of an L_p -space such that f and its derivatives up to order k have a finite L_p -norm. Formally, given a subset G of \mathbb{R}^n , define

$$W^{k,p} = W^{k,p}(G) = \{f \in L_p(G) : f^{(i)} \in L_p(G), 1 \leq i \leq k\},$$

where $f^{(i)} = \partial_{x_1}^{\alpha_1} \dots \partial_{x_n}^{\alpha_n} f$, $\alpha_1 + \dots + \alpha_n = i$, and the derivatives are taken in a weak sense. The *Sobolev norm* on $W^{k,p}$ is defined by

$$\|f\|_{k,p} = \sum_{i=0}^k \|f^{(i)}\|_p.$$

In fact, it is enough to take only the first and last in the sequence, i.e., the norm defined by $\|f\|_{k,p} = \|f\|_p + \|f^{(k)}\|_p$ is equivalent to the norm above.

For $p = \infty$, the Sobolev norm is equal to the *essential supremum* of $|f|$: $\|f\|_{k,\infty} = \text{ess sup}_{x \in G} |f(x)|$, i.e., it is the infimum of all numbers $a \in \mathbb{R}$ for which $|f(x)| > a$ on a set of measure zero.

The **Sobolev metric** is the **norm metric** $\|f - g\|_{k,p}$ on $W^{k,p}$. It makes $W^{k,p}$ a Banach space.

The Sobolev space $W^{k,2}$ is denoted by H^k . It is a Hilbert space for the *inner product* $\langle f, g \rangle_k = \sum_{i=1}^k \langle f^{(i)}, g^{(i)} \rangle_{L_2} = \sum_{i=1}^k \int_G f^{(i)} \overline{g^{(i)}} \mu(d\omega)$.

- **Variable exponent space metrics**

Let G be a nonempty open subset of \mathbb{R}^n , and let $p : G \rightarrow [1, \infty)$ be a measurable bounded function, called a *variable exponent*. The *variable exponent Lebesgue space* $L_{p(\cdot)}(G)$ is the set of all measurable functions $f : G \rightarrow \mathbb{R}$ for which the *modular* $\varrho_{p(\cdot)}(f) = \int_G |f(x)|^{p(x)} dx$ is finite. The *Luxemburg norm* on this space is defined by

$$\|f\|_{p(\cdot)} = \inf\{\lambda > 0 : \varrho_{p(\cdot)}(f/\lambda) \leq 1\}.$$

The **variable exponent Lebesgue space metric** is the **norm metric** $\|f - g\|_{p(\cdot)}$ on $L_{p(\cdot)}(G)$.

A *variable exponent Sobolev space* $W^{1,p(\cdot)}(G)$ is a subspace of $L_{p(\cdot)}(G)$ consisting of functions f whose distributional gradient exists almost everywhere and satisfies the condition $|\nabla f| \in L_{p(\cdot)}(G)$. The norm

$$\|f\|_{1,p(\cdot)} = \|f\|_{p(\cdot)} + \|\nabla f\|_{p(\cdot)}$$

makes $W^{1,p(\cdot)}(G)$ a Banach space. The **variable exponent Sobolev space metric** is the norm metric $\|f - g\|_{1,p(\cdot)}$ on $W^{1,p(\cdot)}$.

- **Schwartz metric**

The *Schwartz space* (or *space of rapidly decreasing functions*) $S(\mathbb{R}^n)$ is the class of all *Schwartz functions*, i.e., infinitely-differentiable functions $f : \mathbb{R}^n \rightarrow \mathbb{C}$ that decrease at infinity, as do all their derivatives, faster than any inverse power of x . More precisely, f is a Schwartz function if we have the following growth condition:

$$\|f\|_{\alpha\beta} = \sup_{x \in \mathbb{R}^n} \left| x_1^{\beta_1} \dots x_n^{\beta_n} \frac{\partial^{\alpha_1 + \dots + \alpha_n} f(x_1, \dots, x_n)}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}} \right| < \infty$$

for any nonnegative integer vectors α and β . The family of *seminorms* $\|\cdot\|_{\alpha\beta}$ defines a **locally convex** topology of $S(\mathbb{R}^n)$ which is **metrizable** and complete. The **Schwartz metric** is a metric on $S(\mathbb{R}^n)$ which can be obtained using this topology (cf. **countably normed space** in Chap. 2).

The corresponding metric space on $S(\mathbb{R}^n)$ is a *Fréchet space* in the sense of Functional Analysis, i.e., a locally convex F -space.

- **Bregman quasi-distance**

Let $G \subset \mathbb{R}^n$ be a closed set with the nonempty interior G^0 . Let f be a *Bregman function with zone* G .

The **Bregman quasi-distance** $D_f : G \times G^0 \rightarrow \mathbb{R}_{\geq 0}$ is defined by

$$D_f(x, y) = f(x) - f(y) - \langle \nabla f(y), x - y \rangle,$$

where $\nabla f = (\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n})$. $D_f(x, y) = 0$ if and only if $x = y$. Also $D_f(x, y) + D_f(y, z) - D_f(x, z) = \langle \nabla f(z) - \nabla f(y), x - y \rangle$ but, in general, D_f does not satisfy the triangle inequality, and is not symmetric.

A real-valued function f whose effective domain contains G is called a *Bregman function with zone G* if the following conditions hold:

1. f is continuously differentiable on G^0 ;
2. f is strictly convex and continuous on G ;
3. For all $\delta \in \mathbb{R}$ the *partial level sets* $\Gamma(x, \delta) = \{y \in G^0 : D_f(x, y) \leq \delta\}$ are bounded for all $x \in G$;
4. If $\{y_n\}_n \subset G^0$ converges to y^* , then $D_f(y^*, y_n)$ converges to 0;
5. If $\{x_n\}_n \subset G$ and $\{y_n\}_n \subset G^0$ are sequences such that $\{x_n\}_n$ is bounded, $\lim_{n \rightarrow \infty} y_n = y^*$, and $\lim_{n \rightarrow \infty} D_f(x_n, y_n) = 0$, then $\lim_{n \rightarrow \infty} x_n = y^*$.

When $G = \mathbb{R}^n$, a sufficient condition for a strictly convex function to be a Bregman function has the form: $\lim_{\|x\| \rightarrow \infty} \frac{f(x)}{\|x\|} = \infty$.

13.2 Metrics on Linear Operators

A *linear operator* is a function $T : V \rightarrow W$ between two vector spaces V, W over a field \mathbb{F} , that is compatible with their linear structures, i.e., for any $x, y \in V$ and any scalar $k \in \mathbb{F}$, we have the following properties: $T(x + y) = T(x) + T(y)$, and $T(kx) = kT(x)$.

• Operator norm metric

Consider the set of all linear operators from a *normed space* $(V, \|\cdot\|_V)$ into a normed space $(W, \|\cdot\|_W)$. The *operator norm* $\|T\|$ of a *linear operator* $T : V \rightarrow W$ is defined as the largest value by which T stretches an element of V , i.e.,

$$\|T\| = \sup_{\|v\|_V \neq 0} \frac{\|T(v)\|_W}{\|v\|_V} = \sup_{\|v\|_V=1} \|T(v)\|_W = \sup_{\|v\|_V \leq 1} \|T(v)\|_W.$$

A linear operator $T : V \rightarrow W$ from a normed space V into a normed space W is called *bounded* if its operator norm is finite. For normed spaces, a linear operator is bounded if and only if it is *continuous*.

The **operator norm metric** is a **norm metric** on the set $B(V, W)$ of all bounded linear operators from V into W , defined by

$$\|T - P\|.$$

The space $(B(V, W), \|\cdot\|)$ is called the *space of bounded linear operators*. This metric space is **complete** if W is. If $V = W$ is complete, the space $B(V, V)$ is a *Banach algebra*, as the operator norm is a *submultiplicative norm*.

A linear operator $T : V \rightarrow W$ from a Banach space V into another Banach space W is called *compact* if the image of any bounded subset of V is a relatively compact subset of W . Any compact operator is bounded (and, hence, continuous). The space $(K(V, W), \|\cdot\|)$ on the set $K(V, W)$ of all compact operators from V into W with the operator norm $\|\cdot\|$ is called the *space of compact operators*.

- **Nuclear norm metric**

Let $B(V, W)$ be the space of all bounded linear operators mapping a Banach space $(V, \|\cdot\|_V)$ into another Banach space $(W, \|\cdot\|_W)$. Let the *Banach dual* of V be denoted by V' , and the value of a functional $x' \in V'$ at a vector $x \in V$ by $\langle x, x' \rangle$.

A linear operator $T \in B(V, W)$ is called a *nuclear operator* if it can be represented in the form $x \mapsto T(x) = \sum_{i=1}^{\infty} \langle x, x'_i \rangle y_i$, where $\{x'_i\}_i$ and $\{y_i\}_i$ are sequences in V' and W , respectively, such that $\sum_{i=1}^{\infty} \|x'_i\|_{V'} \|y_i\|_W < \infty$. This representation is called *nuclear*, and can be regarded as an expansion of T as a sum of operators of rank 1 (i.e., with one-dimensional range). The *nuclear norm* of T is defined as

$$\|T\|_{nuc} = \inf \sum_{i=1}^{\infty} \|x'_i\|_{V'} \|y_i\|_W,$$

where the infimum is taken over all possible nuclear representations of T .

The **nuclear norm metric** is the **norm metric** $\|T - P\|_{nuc}$ on the set $N(V, W)$ of all nuclear operators mapping V into W . The space $(N(V, W), \|\cdot\|_{nuc})$, called the *space of nuclear operators*, is a Banach space.

A *nuclear space* is defined as a **locally convex** space for which all continuous linear functions into an arbitrary Banach space are nuclear operators. A nuclear space is constructed as a projective limit of Hilbert spaces H_α with the property that, for each $\alpha \in I$, one can find $\beta \in I$ such that $H_\beta \subset H_\alpha$, and the embedding operator $H_\beta \ni x \rightarrow x \in H_\alpha$ is a *Hilbert-Schmidt operator*. A *normed space* is nuclear if and only if it is finite-dimensional.

- **Finite nuclear norm metric**

Let $F(V, W)$ be the space of all *linear operators of finite rank* (i.e., with finite-dimensional range) mapping a Banach space $(V, \|\cdot\|_V)$ into another Banach space $(W, \|\cdot\|_W)$. A linear operator $T \in F(V, W)$ can be represented in the form $x \mapsto T(x) = \sum_{i=1}^n \langle x, x'_i \rangle y_i$, where $\{x'_i\}_i$ and $\{y_i\}_i$ are sequences in V' (*Banach dual* of V) and W , respectively, and $\langle x, x' \rangle$ is the value of a functional $x' \in V'$ at a vector $x \in V$. The *finite nuclear norm* of T is defined as

$$\|T\|_{fnuc} = \inf \sum_{i=1}^n \|x'_i\|_{V'} \|y_i\|_W,$$

where the infimum is taken over all possible finite representations of T .

The **finite nuclear norm metric** is the **norm metric** $\|T - P\|_{fnc}$ on $F(V, W)$. The space $(F(V, W), \|\cdot\|_{fnc})$ is called the *space of operators of finite rank*. It is a dense linear subspace of the *space of nuclear operators* $N(V, W)$.

- **Hilbert–Schmidt norm metric**

Consider the set of all linear operators from a Hilbert space $(H_1, \|\cdot\|_{H_1})$ into a Hilbert space $(H_2, \|\cdot\|_{H_2})$. The *Hilbert–Schmidt norm* $\|T\|_{HS}$ of a linear operator $T : H_1 \rightarrow H_2$ is defined by

$$\|T\|_{HS} = \left(\sum_{\alpha \in I} \|T(e_\alpha)\|_{H_2}^2 \right)^{1/2},$$

where $(e_\alpha)_{\alpha \in I}$ is an orthonormal basis in H_1 . A linear operator $T : H_1 \rightarrow H_2$ is called a *Hilbert–Schmidt operator* if $\|T\|_{HS}^2 < \infty$.

The **Hilbert–Schmidt norm metric** is the **norm metric** $\|T - P\|_{HS}$ on the set $S(H_1, H_2)$ of all Hilbert–Schmidt operators from H_1 into H_2 . In Euclidean space $\|\cdot\|_{HS}$ is also called *Frobenius norm*; cf. **Frobenius norm metric** in Chap. 12.

For $H_1 = H_2 = H$, the algebra $S(H, H) = S(H)$ with the Hilbert–Schmidt norm is a *Banach algebra*. It contains operators of finite rank as a dense subset, and is contained in the space $K(H)$ of compact operators. An *inner product* $\langle \cdot, \cdot \rangle_{HS}$ on $S(H)$ is defined by $\langle T, P \rangle_{HS} = \sum_{\alpha \in I} \langle T(e_\alpha), P(e_\alpha) \rangle$, and $\|T\|_{HS} = \langle T, T \rangle_{HS}^{1/2}$. So, $S(H)$ is a Hilbert space (independent of the chosen basis $(e_\alpha)_{\alpha \in I}$).

- **Trace-class norm metric**

Given a Hilbert space H , the *trace-class norm* of a linear operator $T : H \rightarrow H$ is

$$\|T\|_{tc} = \sum_{\alpha \in I} \langle |T|(e_\alpha), e_\alpha \rangle,$$

where $|T|$ is the *absolute value* of T in the *Banach algebra* $B(H)$ of all bounded operators from H into itself, and $(e_\alpha)_{\alpha \in I}$ is an orthonormal basis of H .

An operator $T : H \rightarrow H$ is called a *trace-class operator* if $\|T\|_{tc} < \infty$. Any such operator is the product of two *Hilbert–Schmidt operators*.

The **trace-class norm metric** is the **norm metric** $\|T - P\|_{tc}$ on the set $L(H)$ of all trace-class operators from H into itself.

The set $L(H)$ with the norm $\|\cdot\|_{tc}$ forms a Banach algebra which is contained in the algebra $K(H)$ (of all compact operators from H into itself), and contains the algebra $S(H)$ of all Hilbert–Schmidt operators from H into itself.

- **Schatten p -class norm metric**

Let $1 \leq p < \infty$. Given a separable Hilbert space H , the *Schatten p -class norm* of a compact linear operator $T : H \rightarrow H$ is defined by

$$\|T\|_{Sch}^p = \left(\sum_n |s_n|^p \right)^{\frac{1}{p}},$$

where $\{s_n\}_n$ is the sequence of *singular values* of T . A compact operator $T : H \rightarrow H$ is called a *Schatten p -class operator* if $\|T\|_{Sch}^p < \infty$.

The **Schatten p -class norm metric** is the **norm metric** $\|T - P\|_{Sch}^p$ on the set $S_p(H)$ of all Schatten p -class operators from H onto itself. The set $S_p(H)$ with the norm $\|\cdot\|_{Sch}^p$ forms a Banach space. $S_1(H)$ is the *trace-class* of H , and $S_2(H)$ is the *Hilbert–Schmidt class* of H . Cf. **Schatten norm metric** (in Chap. 12) for which **trace** and **Frobenius** norm metrics are cases $p = 1$ and $p = 2$, respectively.

- **Continuous dual space**

For any vector space V over some field, its *algebraic dual space* is the set of all linear functionals on V .

Let $(V, \|\cdot\|)$ be a *normed vector space*. Let V' be the set of all *continuous* linear functionals T from V into the base field (\mathbb{R} or \mathbb{C}). Let $\|\cdot\|'$ be the *operator norm* on V' defined by

$$\|T\|' = \sup_{\|x\| \leq 1} |T(x)|.$$

The space $(V', \|\cdot\|')$ is a Banach space which is called the **continuous dual** (or *Banach dual*) of $(V, \|\cdot\|)$.

The continuous dual of the metric space $l_p^n (l_p^\infty)$ is $l_q^n (l_q^\infty)$, respectively, where q is defined by $\frac{1}{p} + \frac{1}{q} = 1$. The continuous dual of $l_1^n (l_1^\infty)$ is $l_\infty^n (l_\infty^\infty)$, respectively).

- **Distance constant of operator algebra**

Let \mathcal{A} be a subalgebra of $B(H)$, the algebra of all bounded operators on a Hilbert space H . For any operator $T \in B(H)$, let P be a projection, P^\perp be its orthogonal complement and $\beta(T, \mathcal{A}) = \sup\{\|P^\perp T P\| : P^\perp \mathcal{A} P = (0)\}$.

Let $dist(T, \mathcal{A}) = \inf_{A \in \mathcal{A}} \|T - A\|$ be the *distance of T to algebra \mathcal{A}* ; cf. **matrix nearness problems** in Chap. 12. It holds $dist(T, \mathcal{A}) \geq \beta(T, \mathcal{A})$.

The algebra \mathcal{A} is *reflexive* if $\beta(T, \mathcal{A}) = 0$ implies $T \in \mathcal{A}$; it is *hypercentral* if there exists a constant $C \geq 1$ such that, for any operator $T \in B(H)$, it holds

$$dist(T, \mathcal{A}) \leq C \beta(T, \mathcal{A}).$$

The smallest such C is called the **distance constant** of the algebra \mathcal{A} .

In the case of a reflexive algebra of matrices with nonzero entries specified by a given pattern, the problem of finding the distance constant can be formulated as a matrix-filling problem: given a partially completed matrix, fill in the remaining entries so that the operator norm of the resulting complete matrix is minimized.