

Lemma

Let V be a Hilbert space with inner product (\cdot, \cdot) and the associated norm $\|\cdot\|$. Let $M : V \rightarrow V$ a linear, bounded, and self-adjoint operator. Then

$$\|M\| := \sup_{v \in V \setminus \{0\}} \frac{\|Mv\|}{\|v\|} = \sup_{v \in V \setminus \{0\}} \frac{|(Mv, v)|}{(v, v)}.$$

Proof.

We prove the equality by showing both “ \geq ” and “ \leq ”.

“ \geq ”: Using Cauchy’s inequality one easily shows

$$\|Mv\| = \sup_{y \in V \setminus \{0\}} \frac{|(Mv, y)|}{\|y\|}.$$

Hence,

$$\|M\| = \sup_{v \in V \setminus \{0\}} \sup_{y \in V \setminus \{0\}} \frac{(Mv, y)}{\|v\| \|y\|} \geq \sup_{v \in V \setminus \{0\}} \frac{|(Mv, v)|}{\|v\|^2}$$

“ \leq ”: For an arbitrary real number $\beta > 0$ we have

$$\begin{aligned} & 4 \|Mv\|^2 \\ &= (M(\beta v + \beta^{-1} Mv), \beta v + \beta^{-1} Mv) - (M(\beta v - \beta^{-1} Mv), \beta v - \beta^{-1} Mv) \\ &\leq \sup_{x \in V \setminus \{0\}} \frac{|(Mx, x)|}{(x, x)} \left\{ \|\beta v + \beta^{-1} Mv\|^2 + \|\beta v - \beta^{-1} Mv\|^2 \right\} \\ &= 2 \sup_{x \in V \setminus \{0\}} \frac{|(Mx, x)|}{(x, x)} \left\{ \beta^2 \|v\|^2 + \beta^{-2} \|Mv\|^2 \right\}. \end{aligned}$$

The last inequality follows from the parallelogram law.

Choosing $\beta = \sqrt{\|Mv\|/\|v\|}$ we obtain

$$4 \|Mv\|^2 \leq 2 \sup_{x \in V \setminus \{0\}} \frac{|(Mx, x)|}{(x, x)} \left\{ 2 \|Mv\| \|v\| \right\}$$

and so

$$\|Mv\| \leq \sup_{x \in V \setminus \{0\}} \frac{|(Mx, x)|}{(x, x)} \|v\|,$$

which implies “ \leq ”. □