

AN EXAMPLE OF A NON-SEPARABLE HILBERT SPACE

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Let $C(\mathbb{R})$ be the set of complex valued functions on \mathbb{R} and define $\|\cdot\| : C(\mathbb{R}) \rightarrow [0, \infty]$ by

$$\|f\|_0 = \left(\lim_{N \rightarrow \infty} \frac{1}{N} \int_{-N}^N |f(x)|^2 dx \right)^{1/2}$$

and let $\mathcal{H}_0 = \{f \in C(\mathbb{R}) : \|f\|_0 < \infty\}$. Despite the notation, $\|\cdot\|_0$ is not a norm on \mathcal{H}_0 . In fact, for any $f \in L_2(\mathbb{R})$ we have that $\|f\|_0 = 0$. We do, however, have that $\|\cdot\|_0$ is a semi-norm on \mathcal{H}_0 so, if we let $I = \{f \in \mathcal{H}_0 : \|f\|_0 = 0\}$, then I is a closed subspace of \mathcal{H}_0 and so $\mathcal{H}_1 = \mathcal{H}_0/I$ is a normed vector space with norm $\|\cdot\|$ defined by

$$\|f + I\| = \inf_{\varphi \in I} \|f - \varphi\|_0$$

for all $f + I \in \mathcal{H}_1$. Note, by how we defined I , that for any $f \in \mathcal{H}_0$ we have $\|f + I\| = \|f\|_0$. Now define $\langle \cdot, \cdot \rangle : \mathcal{H}_1 \times \mathcal{H}_1 \rightarrow \mathbb{C}$ by

$$\langle f + I, g + I \rangle = \lim_{N \rightarrow \infty} \frac{1}{N} \int_{-N}^N f(x) \overline{g(x)} dx$$

for all $f + I, g + I \in \mathcal{H}_1$ to make \mathcal{H}_1 an inner product space. Then let \mathcal{H} be the completion of \mathcal{H}_1 and so \mathcal{H} is a Hilbert space containing \mathcal{H}_1 . (The reader may be curious as to how we take an existential completion such as this. If we let $j : \mathcal{H}_1 \rightarrow \mathcal{H}_1^{**}$ be the natural map of \mathcal{H}_1 into its bidual, i.e., for $x \in \mathcal{H}_1$, $j(x) : \mathcal{H}_1^* \rightarrow \mathbb{C}$ where $j(x)(\phi) = \phi(x)$ for all $\phi \in \mathcal{H}_1^*$, then j is a linear isometric embedding of \mathcal{H}_1 into \mathcal{H}_1^{**} and so we take the closure of \mathcal{H}_1 in \mathcal{H}_1^{**} to get \mathcal{H} . Further, since \mathcal{H}_1^{**} is complete, we then have that \mathcal{H} is complete.) Now we have our Hilbert space \mathcal{H} . Why is it non-separable? Consider $\mathcal{B} = \{\sin(\alpha x) : \alpha \in \mathbb{R}\}$. It is easy to check that \mathcal{B} is an uncountable (clearly) orthonormal set. First, if we suppose $\alpha, \beta \in \mathbb{R}$ such that $\alpha \neq \beta$ then

$$\begin{aligned} |\langle \sin(\alpha x), \sin(\beta x) \rangle| &= \left| \lim_{N \rightarrow \infty} \frac{1}{N} \int_{-N}^N \sin(\alpha x) \sin(\beta x) dx \right| \\ &= \left| \lim_{N \rightarrow \infty} \frac{1}{2N} \int_{-N}^N \cos((\alpha - \beta)x) - \cos((\alpha + \beta)x) dx \right| \\ &= \lim_{N \rightarrow \infty} \left| \frac{1}{2N} \frac{\sin((\alpha - \beta)x)}{\alpha - \beta} \Big|_{-N}^N - \frac{\sin((\alpha + \beta)x)}{\alpha + \beta} \Big|_{-N}^N \right| \\ &\leq \lim_{N \rightarrow \infty} \frac{1}{2N} \left(\frac{2}{\alpha - \beta} + \frac{2}{\alpha + \beta} \right) \\ &= 0 \end{aligned}$$

Further, for $\alpha = \beta$ we have

$$\begin{aligned}
 \langle \sin(\alpha x), \sin(\alpha x) \rangle &= \lim_{N \rightarrow \infty} \frac{1}{N} \int_{-N}^N \sin^2(\alpha x) dx \\
 &= \lim_{N \rightarrow \infty} \frac{1}{2N} \int_{-N}^N 1 - \cos(2\alpha x) dx \\
 &= \lim_{N \rightarrow \infty} \left(1 - \frac{\sin(2\alpha N)}{2\alpha N} \right) \\
 &= 1
 \end{aligned}$$

So, we have that \mathcal{B} is an uncountable orthonormal set in \mathcal{H} and so \mathcal{H} cannot have a countable basis, hence \mathcal{H} is non-separable.