## 5. Exercise Sheet in

## Ordered Banach Spaces and Positive Operators

## For the exercise classes on May 9 and 10, 2023

## with Solutions

## Exercise 1 (Non-ideally convex wedges).

(a) Find an example of a Banach space $E$ and an Archimedean wedge $E_{+}$which is generating but not ideally convex.
Hint: Start with an arbitrary infinite-dimensional Banach space $E$ and a discontinuous linear functional $\varphi: E \rightarrow \mathbb{R}$.
(b) Find an example of a Banach space $E$ and an Archimedean cone $E_{+}$which is generating but not ideally convex.
Hint: Start with an arbitrary infinite-dimensional Banach space $E$ and a Hamel basis of $E$.

## Solution:

(a) Let $E$ be an arbitrary infinite-dimensional Banach space and $\varphi: E \rightarrow \mathbb{R}$ a discontinuous linear functional. Define a wedge

$$
E_{+}:=\{x \in E \mid \varphi(x) \geq 0\}
$$

Clearly, $E_{+}$is indeed a wedge. Moreover, $E_{+}$is generating, since for every $x \in E$ we have $x \in E_{+}$or $-x \in E_{+}$.
We show that $E_{+}$is Archimedean. Let $x, y \in E_{+}$be such that $x \leq \frac{1}{n} y$ for all $n \in \mathbb{N}$, then $y-n \cdot x \geq 0$ for all $n \in \mathbb{N}$. Hence,

$$
0 \leq \varphi(y-n \cdot x)=\varphi(y)-n \cdot \varphi(x)
$$

for all $n \in \mathbb{N}$ and $x \in E_{+}$implies that $\varphi(x)=0$. In particular, $x \leq 0$, so $E_{+}$is Archimedean.

Suppose to show a contradiction that $E_{+}$is ideally convex. Since $\varphi$ is discontinuous; and thus, unbounded, there exists a sequence $\left(x_{n}\right)_{n \in \mathbb{N}}$ in $E$ that converges to 0 with $\varphi\left(x_{n}\right)=1$ for all $n \in \mathbb{N}$. So $\left(x_{n}\right)_{n \in \mathbb{N}}$ is a increasing (and even decreasing) sequence in $E_{+}$, since $\varphi\left(x_{n+1}-x_{n}\right)=0$ for all $n \in \mathbb{N}$. By Proposition 3.2.3 (i) $\Rightarrow(\mathrm{v})$ it follows that $x_{n} \leq 0$ for all $n \in \mathbb{N}$. This is a contradiction, since $\varphi\left(x_{n}\right)=1$ for all $n \in \mathbb{N}$.
(b) Let $E$ be any infinite-dimensional Banach space and $B \subseteq E$ be a Hamel basis of $E$. Define the cone

$$
E_{+}:=\left\{\sum_{k=1}^{n} \alpha_{k} b_{k} \mid \alpha_{1}, \ldots, \alpha_{n} \geq 0, b_{1}, \ldots, b_{n} \in B, n \in \mathbb{N}_{0}\right\}
$$

Clearly, $E_{+}$is a wedge. Since the finite sum representation of each element in $E$ with respect to a Hamel basis is unique, it follows that each element $x \in E_{+} \cap-E_{+}$ must be 0 . Hence, $E_{+}$is a cone. That $E_{+}$is generating follows from the observation that $E_{+}-E_{+}$is exactly the span of the basis $B$.
For $x \in E$ and each $b \in B$ denote by $\alpha_{b}(x)$ the unique real number such that

$$
x=\sum_{b \in B} \alpha_{b}(x) b .
$$

Notice $\alpha_{b}$ is a linear functional, $\alpha_{b}(x) \neq 0$ for at most finitely many $b \in B$ and that $x \leq y$ if and only if $\alpha_{b}(x) \leq \alpha_{b}(y)$ for all $b \in B$.
To show that $E_{+}$is Archimedean, let $x, y \in E_{+}$such that $x \leq \frac{1}{n} y$. Then repeating the argument in (a), we obtain

$$
0 \leq \alpha_{b}(y-n \cdot x)=\alpha_{b}(y)-n \cdot \alpha_{b}(x)
$$

for all $b \in B$ and all $n \in \mathbb{N}$. Hence, $\alpha_{b}(x)=0$ for all $b \in \mathbb{N}$, which implies that $x=0 \leq 0$. So $E_{+}$is Archimedean.
Suppose to show a contradiction that $E_{+}$is ideally convex. Let $\left(b_{k}\right)_{k \in \mathbb{N}}$ be a pairwise distinct sequence in $B$ and $\left(\alpha_{k}\right)_{k \in \mathbb{N}}$ be a sequence in $(0, \infty)$ such that $\left\|\alpha_{k} b_{k}\right\|<\frac{1}{2^{k}}$. Define $x_{n}:=\sum_{k=1}^{n} \alpha_{k} b_{k}$ for every $n \in \mathbb{N}$. Then $\left(x_{n}\right)_{n \in \mathbb{N}}$ is an increasing sequence that converges some $x \in E$. By Proposition 3.2.3 (i) $\Rightarrow(\mathrm{v})$ it follows that $x_{n} \leq x$ for all $n \in \mathbb{N}$; and hence, $\alpha_{b}\left(x_{n}\right) \leq \alpha_{b}(x)$ for all $b \in B$ and $n \in \mathbb{N}$. This implies that $\alpha_{b}(x)>0$ for infinitely many $b \in B$. This is a contradiction. It follows that $E_{+}$is not ideally convex.

Exercise 2 (Vector-valued $\ell^{p}$-spaces). Let $E$ be a pre-ordered Banach space and let $p \in[1, \infty]$. For each sequence $x=\left(x_{n}\right)_{n \in \mathbb{N}}$ in $E$ we define $\|x\|_{p} \in[0, \infty]$ as

$$
\|x\|_{p}:= \begin{cases}\left(\sum_{n=1}^{\infty}\left\|x_{n}\right\|^{p}\right)^{1 / p} & \text { if } p \in[1, \infty) \\ \sup _{n \in \mathbb{N}}\left\|x_{n}\right\| & \text { if } p=\infty\end{cases}
$$

Define $\ell^{p}(\mathbb{N} ; E)$ to be the set of all sequences $x$ in $E$, indexed over $\mathbb{N}$, that satisfy $\|x\|_{p}<\infty$. One can show that this is a vector space with the pointwise operations and a Banach space when endowed with the norm $\|\cdot\|_{p}$. Let us equip the Banach space $\ell^{p}(\mathbb{N} ; E)$ with the wedge

$$
\ell^{p}(\mathbb{N} ; E)_{+}:=\left\{x \in \ell^{p}(\mathbb{N} ; E) \mid x_{n} \in E_{+} \text {for each } n \in \mathbb{N}\right\} .
$$

Prove that $\ell^{p}(\mathbb{N} ; E)_{+}$is closed. When is $\ell^{p}(\mathbb{N} ; E)_{+}$a cone? When is it generating?
Solution: Consider the coordinate mappings

$$
c_{n}: \ell^{p}(\mathbb{N} ; E) \rightarrow E, \quad x=\left(x_{n}\right)_{n \in \mathbb{N}} \mapsto x_{n} .
$$

and notice that $\left\|c_{n} x\right\|_{E} \leq\|x\|_{\ell p}$ for each $x \in \ell^{p}(\mathbb{N} ; E)$ and each $p \in[0, \infty]$. The cone $\ell^{p}(\mathbb{N} ; E)_{+}$is exactly the intersection

$$
\ell^{p}(\mathbb{N} ; E)_{+}=\bigcap_{n \in \mathbb{N}} c_{n}^{-1}\left(E_{+}\right) .
$$

Since $E_{+}$is closed and $c_{n}$ continuous, this is an intersection of closed sets, and thus, itself closed.
Claim. The set $\ell^{p}(\mathbb{N} ; E)_{+}$is a cone if and only if $E_{+}$is a cone.
Proof. Notice that $\ell^{p}(\mathbb{N} ; E)_{+}$is always a wedge.
$" \Rightarrow$ ": Let $\ell^{p}(\mathbb{N} ; E)_{+}$be a cone. Consider $x \in E_{+} \cap-E_{+}$. Then the element $\left(\frac{1}{2^{n}} x\right)_{n \in \mathbb{N}}$ is in $\ell^{p}(\mathbb{N} ; E)_{+}$and $-\ell^{p}(\mathbb{N} ; E)_{+}$. Hence, $\left(\frac{1}{2^{n}} x\right)_{n \in \mathbb{N}}=0$, and thus, $x=0$. So $E_{+}$is a cone.
" $\Leftarrow$ ": Let $E_{+}$be a cone. Pick $x=\left(x_{n}\right)_{n \in \mathbb{N}}$ such that $-x, x \in \ell^{p}(\mathbb{N} ; E)_{+}$. Then in particular $-x_{n}, x_{n} \in E_{+}$for all $n \in \mathbb{N}$. Hence, $x_{n}=0$ for all $n \in \mathbb{N}$, which implies that $x=0$. So $\ell^{p}(\mathbb{N} ; E)_{+}$is a cone.
Claim. The set $\ell^{p}(\mathbb{N} ; E)_{+}$is generating if and only if $E_{+}$is generating.
Proof. " $\Rightarrow$ ": Let $\ell^{p}(\mathbb{N} ; E)_{+}$be generating and let $x \in E$. Then there exist $\left(x_{n}^{+}\right)_{n \in \mathbb{N}}$ and $\left(x_{n}^{-}\right)_{n \in \mathbb{N}}$ such that $\left(x_{n}^{+}\right)_{n \in \mathbb{N}}-\left(x_{n}^{-}\right)_{n \in \mathbb{N}}=\left(\frac{1}{2^{n}} x\right)_{n \in \mathbb{N}}$. Hence, $\frac{1}{2^{n}} x=x_{n}^{+}-x_{n}^{-}$and $x_{n}^{+}, x_{n}^{-} \in E_{+}$for all $n \in \mathbb{N}$. So $E_{+}$is generating.
" $\Leftarrow$ ": Let $E_{+}$be generating and $x=\left(x_{n}\right)_{n \in \mathbb{N}} \in \ell^{p}(\mathbb{N} ; E)$. Since $E_{+}$is generating there exists a constant $M>0$ and elements $x_{n}^{+}$and $x_{n}^{-}$in $E_{+}$such that $x_{n}=x_{n}^{+}-x_{n}^{-}$ and $\left\|x_{n}^{+}\right\|,\left\|x_{n}^{-}\right\| \leq M\left\|x_{n}\right\|$ for all $n \in \mathbb{N}$. In particular, the sequences $x^{+}:=\left(x_{n}^{+}\right)_{n \in \mathbb{N}}$ and $x^{-}:=\left(x_{n}^{-}\right)_{n \in \mathbb{N}}$ are in $\ell^{p}(\mathbb{N} ; E)_{+}$and satisfy $x=x^{+}-x^{-}$. Thus $\ell^{p}(\mathbb{N} ; E)_{+}$is generating.

Exercise 3 (Properties of convex sets). Let $E$ be a normed space over $\mathbb{R}$ and let $C \subseteq E$ be convex.
(a) Show that if $x$ is an interior point of $C$ and $y \in \partial C$, then $y+\lambda(x-y)=\lambda x+(1-\lambda) y$ is also an interior point of $C$ for all $\lambda \in(0,1]$.
(b) Show that if $E$ is finite-dimensional, $0 \in C$, and $C$ spans $E$, then $C$ has nonempty interior.
(c) Show that if $E$ is finite-dimensional, then $C$ is ideally convex.

## Solution:

(a) Let $\lambda \in(0,1]$. Then clearly, $\operatorname{Int}(C) \subseteq \lambda \operatorname{Int}(C)+(1-\lambda) C \subseteq C$. Since the interior of $C$ is the largest open set contained in $C$, it suffices to show that $\lambda \operatorname{Int}(C)+(1-\lambda) C$ is open. But this follows from

$$
\lambda \operatorname{Int}(C)+(1-\lambda) C=\bigcup_{x \in C} \lambda \operatorname{Int}(C)+(1-\lambda) x,
$$

since this is a union of open sets. In particular it follows that $y+\lambda(x-y)=$ $\lambda x+(1-\lambda) y$ is an interior point of $C$, whenever $x \in \operatorname{Int}(C)$ and $y \in C$.
(b) Since every spanning set of $E$ contains a basis and $C$ spans $E$ there exist linearly independent $b_{1}, \ldots, b_{d} \in C$ such that

$$
E=\left\{\alpha_{1} b_{1}+\cdots+\alpha_{d} b_{d} \mid \alpha_{1}, \ldots, \alpha_{d} \in \mathbb{R}\right\},
$$

where $d=\operatorname{dim}(E)$. Now the simplex

$$
\left[b_{1}, \ldots, b_{d}\right]=\left\{\alpha_{1} b_{1}+\cdots+\alpha_{d} b_{d} \mid \alpha_{1}, \ldots, \alpha_{d} \geq 0, \alpha_{1}+\cdots+\alpha_{d} \leq 1\right\}
$$

is contained in $C$ and has non-empty interior. An open set in the simplex is for instance the set determined by the coefficients $\alpha_{i} \in\left(0, \frac{1}{d}\right)$ for all $i \in\{1, \ldots, d\}$.
(c) Let $\left(x_{n}\right)_{n \in \mathbb{N}_{0}}$ be a norm bounded sequence in $C$ and $\left(\lambda_{n}\right)_{n \in \mathbb{N}_{0}}$ be a sequence in $[0, \infty)$ with $\sum_{n=0}^{\infty} \lambda_{n}=1$. We may assume w.l.o.g. that $\lambda_{n}>0$ for all $n \in \mathbb{N}_{0}$ and that $x_{0}=0$ (otherwise we shift the sequence and the set $C$ by $-x_{0}$ ).
Let $F$ be the span of $\left(x_{n}\right)_{n \in \mathbb{N}_{0}}$ and let $d:=\operatorname{dim}(F)$. Then we may assume, after potentially reordering the sequences, that $x_{1}, \ldots, x_{d}$ are a basis of $F$. Thus we find a linear and bijective map $T: F \rightarrow \mathbb{R}^{d}$ that maps each $x_{1}, \ldots, x_{d}$ to a canonical unit vector $e_{1}, \ldots, e_{d}$, respectively. Notice that since $\lambda_{0}>0$ and $x_{0}=0$ it follows that

$$
T\left(\left(\sum_{n=0}^{d} \lambda_{n}\right)^{-1} \sum_{n=0}^{d} \lambda_{n} x_{n}\right)=\left(\sum_{n=0}^{d} \lambda_{n}\right)^{-1} \sum_{n=1}^{d} \lambda_{n} e_{n}
$$

lies in the interior of the standard simplex of $\mathbb{R}^{d}$. Hence, $\left(\sum_{n=0}^{d} \lambda_{n}\right)^{-1} \sum_{n=0}^{d} \lambda_{n} x_{n}$ lies in the interior of $C$ with respect to the relative topology induced by $F$.
Moreover, by convexity the point $\left(\sum_{n=d+1}^{\infty} \lambda_{n}\right)^{-1} \sum_{n=d+1}^{\infty} \lambda_{n} x_{n}$ lies in the closure of $C$ (also with respect to the subspace topology of $F$ ).
Now $\sum_{n=0}^{\infty} \lambda_{n} x_{n}$ is but a convex combination of a point in the interior and a point in the closure of $C$ with weights strictly between 0 and 1 . By (a) it follows that $\sum_{n=0}^{\infty} \lambda_{n} x_{n} \in C$. So $C$ is ideally convex.

Exercise 4 (Continuous decomposition in the ice-cream cone). Endow $\mathbb{R}^{d}$ with the ice cream cone. Give an explicit example of functions $\gamma^{+}, \gamma^{-}$with the properties stated in Theorem 3.4.1.

Solution: Define $P x:=\left(0, x_{2}, \ldots, x_{d}\right)$ for all $x \in \mathbb{R}^{d}$. Let

$$
\gamma^{+}: \mathbb{R}^{d} \rightarrow \mathbb{R}_{+}^{d}, \quad x \mapsto \begin{cases}\left(\|P x\|_{2}, x_{2}, \ldots, x_{d}\right), & x_{1}<0 \\ \left(\|P x\|_{2}+x_{1}, x_{2}, \ldots, x_{d}\right) & x_{1} \geq 0\end{cases}
$$

and

$$
\gamma^{-}: \mathbb{R}^{d} \rightarrow \mathbb{R}_{+}^{d}, \quad x \mapsto \begin{cases}\left(-x_{1}+\|P x\|_{2}, 0, \ldots, 0\right), & x_{1}<0 \\ \left(\|P x\|_{2}, 0, \ldots, 0\right), & x_{1} \geq 0\end{cases}
$$

Then $\gamma^{+}$and $\gamma^{-}$are well-defined, positively homogeneous and satisfy

$$
\left\|\gamma^{+}(x)\right\|_{2},\left\|\gamma^{-}(x)\right\|_{2} \leq\|x\|_{2}+\|P x\|_{2} \leq 2\|x\|_{2}
$$

for all $x \in E$. The continuity is also clear. Moreover, $\gamma^{+}(x)-\gamma^{-}(x)=x$.

Exercise 5 (The Loewner order on the self-adjoint operators). Let $H$ be an infinite-dimensional separable Hilbert spac $\epsilon^{1}$ over $\mathbb{C}$ and let $\mathcal{K}(H)_{\text {sa }}$ denote the

[^0]space of all self-adjoint compact linear operators on $H$; this is a Banach space over $\mathbb{R}$ with respect to the operator norm.
Similarly as on $\mathcal{L}(H)_{\text {sa }}$ we define the Loewner cone $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$on $\mathcal{K}(H)_{\text {sa }}$ to consist of all positive semidefinite operators in $\mathcal{K}(H)_{\text {sa }}$.
(a) Show that $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$is a closed generating cone in $\mathcal{K}(H)_{\text {sa }}$.
(b) Show that $\mathcal{K}(H)_{\mathrm{sa}}$ has empty interior.
(c) For each closed vector subspace $V$ of $H$ define
$$
F_{V}:=\left\{A \in\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+} \mid A \text { vanishes on } V\right\} .
$$

Prove that each such set $F_{V}$ is a closed face of $\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$and that, conversely, every closed face of $\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$is of the form $F_{V}$ for a closed vector subspace $V$ of $H$.
Hint for the converse part: For a closed face $F$, define $V:=\bigcap_{A \in F}$ ker $A$. It might be helpful to prove that ${ }^{2}$

$$
W:=\{x \in H \mid x \otimes x \in F\}
$$

is a closed vector subspace of $H$.
(d) Extra challenge:

Show that the Loewner cone $\left(\mathcal{L}(H)_{\text {sa }}\right)_{+}$in $\mathcal{L}(H)_{\text {sa }}$ has a closed face that is not of the form

$$
\left\{A \in\left(\mathcal{L}(H)_{\mathrm{sa}}\right)_{+} \mid A \text { vanishes on } V\right\}
$$

for any closed vector subspace $V$ of $H$.

## Solution:

(a) We show that $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$is closed. Let $\left(A_{n}\right)_{n \in \mathbb{N}}$ be a sequence in $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$ that converges to $A \in \mathcal{K}(H)_{\text {sa }}$. Then

$$
0 \leq\left(x \mid A_{n} x\right) \rightarrow(x \mid A x)
$$

for all $x \in H$. So $A$ is also in $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$and therefore the cone is closed.
To show that $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$is generating, let $A \in \mathcal{K}(H)_{\text {sa }}$. Clearly $\sigma(A) \subseteq \mathbb{R}$. By spectral theory there exists a orthonormal basis $\left(e_{n}\right)_{n \in \mathbb{N}}$ and a sequence of real numbers $\left(\lambda_{n}\right)_{n \in \mathbb{N}}$ such that

$$
A=\sum_{n=1}^{\infty} \lambda_{n}\left(e_{n} \otimes e_{n}\right)
$$

where $\left(e_{n} \otimes e_{n}\right) x:=\left(e_{n} \mid x\right) e_{n}$ is the orthogonal rank-1-projection onto the span of $e_{n}$. By setting

$$
A^{+}:=\sum_{n=1}^{\infty} \max \left(\lambda_{n}, 0\right)\left(e_{n} \otimes e_{n}\right),
$$

[^1]and
$$
A^{-}:=\sum_{n=1}^{\infty} \max \left(-\lambda_{n}, 0\right)\left(e_{n} \otimes e_{n}\right)
$$

We obtain that $A=A^{+}+A^{-}$and that $A^{+}, A^{-} \in\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$. Hence, the cone is generating.
(b) Let $A \in\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$and let $\left(\lambda_{n}\right)_{n \in \mathbb{N}}$ be as in (a). Then also by spectral theory $\left(\lambda_{n}\right)_{n \in \mathbb{N}}$ converges to 0 . So for every $\varepsilon>0$ there is $n \in \mathbb{N}$ such that $\left|\lambda_{n}\right|<\varepsilon$. Then $S:=-\varepsilon\left(e_{n} \otimes e_{n}\right)$ satisfies $\|S\|=\varepsilon$ and $\left(e_{n} \mid(A+S) e_{n}\right)=\lambda_{n}+\varepsilon<0$. So $A+S$ is not positive definite. It follows that $A$ is not in the interior of $\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$, and hence, the interior is empty.
(c) We first show that for each closed vector subspace $V$ of $H$ the set $F_{V}$ is a closed face of $\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$. Clearly $F_{V}$ is a wedge, since every linear combination of operator $A$ and $B$ that vanish on $V$ also vanishes on $V$. Now let $A \in F_{V}$ and $B \in[0, A]$. We show that $B \in F_{V}$. Then by Proposition 1.4.3 (ii) $\Rightarrow$ (i) it follows that $F_{V}$ is a face.

By choice of $A$ and $B$ it follows that $A$ vanishes on $V$ and $A-B \geq 0$. Suppose there exists $v \in V$ such that $(v \mid B v) \neq 0$. Then $0 \leq(v \mid(A-B) v)=(v \mid B v)<0$. This is a contradiction.

Conversely, let $F$ be a closed face in $\mathcal{K}(H)_{\text {sa }}$ and define as in the hint the set closed subspace $V:=\bigcap_{A \in F}$ ker $A$. Then clearly $F \subseteq F_{V}$, since every operator in $F$ vanishes on $V$.

For the converse direction we show the claim in the hint. Let $\alpha \geq 0$ and $x, y \in W$. Then $(\alpha x) \otimes(\alpha x)=|\alpha|(x \otimes x) \in F$. To see that $x+y \in W$ we use that the inequality $2 \operatorname{Re}(a b) \leq|a|^{2}+|b|^{2}$ holds for all $\left.a, b \in \mathbb{C}\right]^{3}$ Hence, a simple calculation yields

$$
\begin{aligned}
(z \mid((x+y) \otimes(x+y)) z) & =(z \mid(x \otimes x) z)+2 \operatorname{Re}((z \mid x)(y \mid z))+(z \mid(y \otimes y) z) \\
& \leq 2|(x \mid z)|^{2}+2|(y \mid z)|^{2} \\
& =2(z \mid(x \otimes x) z)+2(z \mid(y \otimes y) z)
\end{aligned}
$$

for all $z \in H$. So it follows that $(x+y) \otimes(x+y) \leq 2(x \otimes x)+2(y \otimes y)$ and thus, $(x+y) \otimes(x+y) \in F$ by Proposition 1.4.3 (i) $\Rightarrow$ (iii). In summary it follows that $W$ is indeed a vector space. Since the mapping $H \ni x \mapsto x \otimes x$ is continuous and $W$ is its preimage under the set closed set $F$ it follows that $W$ is even closed.
With the claim proved, we now show that $W \oplus V=H$. Clearly, $x \in W \cap V$ implies that $(x \otimes x) x=\|x\|^{2} x=0$. Hence, $x=0$. To conclude, we show that $W^{\perp}:=\{x \in H \mid \forall y \in W:(y \mid x)=0\} \subseteq V$. Suppose there is $x \in W^{\perp}$ with $x \notin V$. Then there is an element $A \in F$ such that $A x \neq 0$. Since by the spectral theorem

$$
A=\sum_{n=1}^{\infty} \lambda_{n}\left(e_{n} \otimes e_{n}\right)
$$

for appropriate sequences $\left(e_{n}\right)_{n \in \mathbb{N}}$ of eigenvectors of $A$ and $\left(\lambda_{n}\right)_{n \in \mathbb{N}}$ in $[0, \infty)$. So there exists a $n \in \mathbb{N}$ some non-zero eigenvalue $\lambda_{n}>0$ such that $\left(e_{n} \mid x\right) \neq 0$. Since $F$ is a face and $\lambda_{n}\left(e_{n} \otimes e_{n}\right)$ is clearly dominated by $A$ it follows that $e_{n} \otimes e_{n} \in W$,

[^2]and thus, $e_{n} \in W$. This is a contradiction, since $e_{n}$ is not orthogonal to $x$ and $x$ was assumed to be in $W^{\perp}$. It follows that $W^{\perp} \subseteq V$ and thus, $W \oplus V=H$.

To finalize the proof, we show now that $F_{V} \subseteq F$. Take $A \in F_{V}$. Then harnessing the power of the spectral theorem once again we obtain

$$
A=\sum_{n=1}^{\infty} \lambda_{n}\left(e_{n} \otimes e_{n}\right)
$$

for appropriate sequences $\left(e_{n}\right)_{n \in \mathbb{N}}$ of eigenvectors of $A$ and $\left(\lambda_{n}\right)_{n \in \mathbb{N}}$ in $[0, \infty)$. Then clearly $\lambda_{n} \neq 0$ implies that $\left(e_{n} \mid x\right)=0$ for all $x \in \operatorname{ker} A$, and thus, $e_{n} \in V^{\perp}=W$. Hence, $e_{n} \otimes e_{n} \in F$, whenever $\lambda_{n} \neq 0$. By closedness of $F$ it follows that $A \in F$.
(d) Claim. The Loewner cone in $\mathcal{K}(H)_{\text {sa }}$ is a face of the Loewner cone in $\mathcal{L}(H)_{\text {sa }}$ that is not of the form $F_{V}$ for any closed subspace $V \subseteq H$.
Proof. Let $B \in\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$and $0 \leq B \leq A$. We show that $A$ is also compact, and thus, $A \in B \in\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$.
Clearly,

$$
\begin{equation*}
\left\|A^{1 / 2}\right\|^{2}=\left|\left(A^{1 / 2} x \mid A^{1 / 2} x\right)\right| \leq\left|\left(B^{1 / 2} x \mid B^{1 / 2} x\right)\right|=\left\|B^{1 / 2}\right\|^{2} \tag{1}
\end{equation*}
$$

Since $B^{1 / 2}$ is also compact by the spectral theorem, the sequence $\left(B^{1 / 2} x_{n}\right)_{n \in \mathbb{N}}$ has a convergent subsequence, whenever $\left(x_{n}\right)_{n \in \mathbb{N}}$ is a bounded sequence in $H$. Since, convergent sequences are Cauchy, the inequality (11) now implies that $\left(A^{1 / 2} x_{n}\right)_{n \in \mathbb{N}}$ also has a Cauchy (and thus convergent) subsequence. This shows that $B$ is compact.
To see that $\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$is not of the form $F_{V}$ notice that $\left(\mathcal{K}(H)_{\mathrm{sa}}\right)_{+}$contains all rank-1-operators, so there exists no non-trivial subspace of $H$ on which all operators in $\left(\mathcal{K}(H)_{\text {sa }}\right)_{+}$vanish.


[^0]:    ${ }^{1}$ Actually, neither the infinite dimension nor the separability is relevant for any of the properties in (a)-(c); and for part (d), only the infinite dimension is relevant. But infinite dimension and separability simplifies the notation in the solution a bit.

[^1]:    ${ }^{2}$ For each $x \in H$ the operator $x \otimes x: H \rightarrow H$ is defined by $(x \otimes x) z=(x \mid z) x$ for each $z \in H$.

[^2]:    ${ }^{3}$ This can be seen by showing that $|a|^{2}-2 \operatorname{Re}(a b)+|b|^{2}=|a-\bar{b}|^{2}$ for all $a, b \in \mathbb{C}$.

