An operator ρ on a Hilbert space H is said to be *non-negative* if $\langle u, \rho u \rangle$ is a non-negative real number for every $u \in H$. In the lecture we claimed that a non-negative operator is always self-conjugate. Let us prove this claim.

We need a little lemma.

Lemma. If $\langle u, \rho u \rangle = 0$ for every $u \in H$, then $\rho = 0$.

Proof. Take u = x + y. Then we have

$$\begin{split} 0 &= \langle x + y, \rho(x + y) \rangle \\ &= \langle x, \rho x \rangle + \langle x, \rho y \rangle + \langle y, \rho x \rangle + \langle y, \rho y \rangle \\ &= \langle x, \rho y \rangle + \langle y, \rho x \rangle \qquad \text{since } \langle x, \rho x \rangle = \langle y, \rho y \rangle = 0. \end{split}$$

Now take u = x - iy. Then we have

$$0 = \langle x - iy, \rho(x - iy) \rangle$$

= $\langle x, \rho x \rangle + i \langle x, \rho y \rangle - i \langle y, \rho x \rangle - \langle y, \rho y \rangle$
= $i(\langle x, \rho y \rangle - \langle y, \rho x \rangle)$ since $\langle x, \rho x \rangle = \langle y, \rho y \rangle = 0.$

Hence

$$\langle x, \rho y \rangle + \langle y, \rho x \rangle = 0,$$

 $\langle x, \rho y \rangle - \langle y, \rho x \rangle = 0.$

Summing up these two equalities, we get $\langle x, \rho y \rangle = 0$. Since x can be chosen as any vector in H, we conclude that $\rho y = 0$, and since y can be chosen as any vector in H, we conclude that $\rho = 0$.

Observe that the lemma fails for operators on Euclidian spaces: say, if ρ is the $\frac{\pi}{2}$ -rotation of the plane \mathbb{R}^2 , we have $\langle u, \rho u \rangle = 0$ for every $u \in \mathbb{R}^2$.

Now we are ready to prove the claim; in fact, we prove a stronger result:

Proposition. If an operator ρ on a Hilbert space H is such that $\langle u, \rho u \rangle$ is a real number for every $u \in H$, then ρ is self-conjugate.

Proof. Since $\langle u, \rho u \rangle$ is a real number, we have

$$\langle u, \rho u \rangle = \langle u, \rho u \rangle = \langle \rho u, u \rangle = \langle u, \rho^* u \rangle.$$

Hence $\langle u, (\rho - \rho^*)u \rangle = 0$ for every $u \in H$. Now the above lemma yields $\rho - \rho^* = 0$, that is, $\rho = \rho^*$.