

Lecture 1, 4/4/23

We use the following two books:

1. Linear Analysis, by B. Bolobás
2. Analysis, by E. Lieb and M. Loss

We begin with metric spaces

Definition 0.1. Let X be a nonempty set and let $\rho : X \times X \rightarrow [0, \infty)$. Then $\rho(x, y)$ is called a metric on X if

- (i) $\rho(x, y) \geq 0$ for all $x, y \in X$ and $\rho(x, y) = 0$ iff $x = y$.
- (ii) $\rho(x, y) = \rho(y, x)$ for all $x, y \in X$
- (iii) $\rho(x, y) \leq \rho(x, z) + \rho(z, y)$ for any $x, y, z \in X$. This is called the triangle inequality

ρ is also called a distance. As in, $\rho(x, y)$ is the distance between x and y .

Example 0.1. Let $X = \mathbb{R}^n$, and define $\rho(x, y) = (\sum_{i=1}^n (x_i - y_i)^2)^{\frac{1}{2}}$. We can in fact replace 2 in this expression with any real $r \geq 1$, or with ∞ (in which case we just take the maximum)

Example 0.2. Let $X = C[a, b]$, the set of continuous $f : [a, b] \rightarrow \mathbb{R}$, and define $\rho(x, y) = \max_{x \in [a, b]} |f(x) - g(x)|$

Definition 0.2. Let (X, ρ) be a metric space. For all $x \in X$ and $r > 0$, we defined the open ball centered at x and having radius r as

$$B_r(x) \stackrel{\text{def}}{=} \{y \in X \mid \rho(x, y) < r\}$$

The closed ball is

$$\overline{B}_r(x) \stackrel{\text{def}}{=} \{y \in X \mid \rho(x, y) \leq r\}$$

Definition 0.3. Let (X, ρ) be a metric space and let $A \subseteq X$. Then $a \in A$ is

- (i) an interior point of A if there is some $r > 0$ such that $B_r(a) \subseteq A$
- (ii) The set of all interior points of A is called the interior of A and is denoted by $\text{int } A$, or A°
- (iii) A set A is said to be open if $A = A^\circ$

Example 0.3. Let $X = \mathbb{R}^3$, $A = \{(x, y, 0) \mid x, y \in \mathbb{R}\}$. We can see that $A^\circ = \emptyset$.

Proposition 1. For any x, r , $B_r(x)$ is open.

Proof. Let $y \in B_r(x)$. Let $r_1 = r - \rho(x, y) > 0$.

Consider $z \in B_{r_1}(y)$. By the triangle inequality, $\rho(x, z) \leq \rho(z, y) + \rho(y, x) < r_1 + \rho(x, y) = r$. So $z \in B_r(x)$, so $B_{r_1}(y) \subseteq B_r(x)$, so y is an interior point. y was arbitrary, so we are done. ■

Definition 0.4. $A \subseteq X$ is closed if $A^c = X \setminus A$ is open.

Definition 0.5. The point $x \in X$ is a limit point of A if there exists a sequence $\{x_n\}_{n=1}^\infty \subseteq A$ such that $\rho(x, x_n) \rightarrow 0$ as $n \rightarrow \infty$

Definition 0.6. Let $\{x_n\} \subseteq X$, $x \in X$. Then we say x_n converges to x , or $x_n \rightarrow x$, if $\rho(x_n, x) \rightarrow 0$ as $n \rightarrow \infty$. In this case, $\{x_n\}_{n=1}^\infty$ is said to be convergent, with limit x .

Theorem 0.1. If a limit of a sequence $\{x_n\} \subseteq X$ exists, then it is unique.

Proof. Think ■

Definition 0.7. A sequence $\{x_n\}_{n=1}^\infty \subseteq X$ is called a Cauchy sequence if $\rho(x_n, x_m) \rightarrow 0$ as $n, m \rightarrow \infty$. That is, for any $\varepsilon > 0$, there exists an $N \in \mathbb{N}$, such that if $n, m \geq N$, then $\rho(x_n, x_m) < \varepsilon$

Theorem 0.2. Any convergent sequence is Cauchy

Proof. Think ■

Definition 0.8. A metric space (X, ρ) is called complete if every Cauchy sequence converges to some point in X . A metric space which is not complete is called incomplete.

Example 0.4. $X = \mathbb{R}^n$ or $X = C[a, b]$ with the metrics above are complete.

Example 0.5. \mathbb{Q} is incomplete.

Definition 0.9. Let (X, ρ) and $(Y, \tilde{\rho})$ be metric spaces. Then X and Y are isometric if there exist a bijection $f : X \rightarrow Y$ such that $\rho(x_1, x_2) = \tilde{\rho}(f(x_1), f(x_2))$ for all $x_1, x_2 \in X$.

Definition 0.10. Let (X, ρ) be a metric space and let $A, B \subseteq X$. Then we say that A is dense in B if $B \subseteq \overline{A}$, where $\overline{A} = \{\text{all limit points of } A\}$

Definition 0.11. Let (X, ρ) and $(\tilde{X}, \tilde{\rho})$ be metric spaces. Then $(\tilde{X}, \tilde{\rho})$ is a completion of (X, ρ) if

- (i) $X \subseteq \tilde{X}$, and $\tilde{\rho}(x, y) = \rho(x, y)$ for any $x, y \in X$
- (ii) X is dense in \tilde{X} in the $\tilde{\rho}$ metric

(iii) $(\tilde{X}, \tilde{\rho})$ is complete

Theorem 0.3. *Any incomplete metric space (X, ρ) admits a completion which is unique up to isometry.*

Proof. Think ■

Theorem 0.4. *(The nested ball theorem)*

Let (X, ρ) be a complete metric space, and let $\overline{B}_n = \overline{B}_{r_n}(x_n) \subseteq X$ be a sequence of nested closed balls (meaning $\overline{B}_{n+1} \subseteq \overline{B}_n$) such that $r_n \rightarrow 0$. Then $\bigcap_{n=1}^{\infty} \overline{B}_n \neq \emptyset$.

Proof. Consider the centers $\{x_n\}_{n=1}^{\infty} \subseteq X$.

Claim. $\{x_n\}$ is Cauchy

Proof. If $m \geq n$, then $\overline{B}_m \subseteq \overline{B}_n$, so $x_m \in \overline{B}_n$, so $\rho(x_m, x_n) \leq r_n$, so $\rho(x_n, x_m) \rightarrow 0$ as $m, n \rightarrow \infty$. ■

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Definition 0.12. Let (X, ρ) be a metric space, and let $A \subseteq X$. Then A is nowhere dense if $\text{int}(\overline{A}) = \emptyset$

Definition 0.13. Let (X, ρ) be a metric space, and A a set. $A \subseteq X$ is of Baire first category if $A = \bigcup_{n=1}^{\infty} A_n$, where A_n are nowhere dense. Otherwise, A is of Baire second category

Theorem 0.5. *(Baire Category Theorem)*

A complete space is of Baire second category.

Proof. Towards contradiction, assume $X = \bigcup_{n=1}^{\infty} A_n$, where $A_n \subseteq X$ are nowhere dense.

Let $B_1 = B(x_1, 1)$ be a ball in X .

Since A_1 is nowhere dense, there exists $\overline{B}_2 = \overline{B}(x_2, r_2) \subseteq \overline{B}_1$ such that $\overline{B}_2 \cap A_1 = \emptyset$.

Without loss of generality, assume $r_2 < \frac{1}{2}$. Now there exists $\overline{B}_3 = \overline{B}(x_3, r_3) \subseteq \overline{B}_2$ such that $\overline{B}_3 \cap A_1 = \emptyset$.

Without loss of generality, assume $r_3 < \frac{1}{3}$.

At the k th step, there exists $\overline{B}_{k+1} = \overline{B}(x_{k+1}, r_{k+1}) \subseteq \overline{B}_k$ such that $\overline{B}_{k+1} \cap A_k = \emptyset$, $r_{k+1} \leq \frac{1}{k+1}$.

By the nested balls theorem, $\bigcap_{n=1}^{\infty} \overline{B}_n = \{x\}$. By construction, $x \notin A_n$ for all $n \in \mathbb{N}$. So $X \neq \bigcup_{n=1}^{\infty} A_n$, a contradiction. ■

Definition 0.14. Let (X, ρ) be a metric space and let $A \subseteq X$. A collection $\{U_\alpha\}_{\alpha \in A}$ of open subsets of X is an open cover of A if $A \subseteq \bigcup_{\alpha \in A} U_\alpha$.

A set $K \subseteq X$ is called compact if any open cover of K has a finite subcover.

Equivalently, $K \subseteq X$ is compact if any sequence $\{x_n\} \subseteq K$ has a limit point $x \in K$.

Theorem 0.6. (*Nested compact set theorem*)

Let (X, ρ) be a metric space and let $\{K_n\}_{n=1}^\infty$ be a sequence of nonempty and nested compact sets. Then $\bigcap_{n=1}^\infty K_n \neq \emptyset$.

Proof. Consider $\{x_n\}_{n=1}^\infty$ with $x_n \in K_n$.

Note for all $n, x_n \in K_1$. Thus there exists a subsequence $\{x_{n_k}\}$ converging to some $x \in K_1$.

We claim that $x \in \bigcap_{n=1}^\infty K_n$.

Fix $m \in \mathbb{N}$. $x_{n_m}, x_{n_{m+1}}, x_{n_{m+2}}, \dots \in K_m$.

The only limit point is x , thus $x \in K_m$. ■

Definition 0.15. Let (X, ρ) be a metric space and let $A \subseteq X$. Then A is bounded if $A \subseteq B(x, r)$ for some $x \in X, r > 0$.

Theorem 0.7. A compact set in (X, ρ) is closed and bounded.

Proof. think ■

Normed Spaces

Definition 0.16. Let X be a vector space. A function $\|\cdot\| : X \rightarrow \mathbb{R}$ is called a norm on X if

- (i) $\|x\| \geq 0$ for all $x \in X$. Further, $\|x\| = 0 \iff x = 0$
- (ii) $\|\alpha x\| = |\alpha| \|x\|$ for all $x \in X, \alpha \in \mathbb{C}$.
- (iii) $\|x + y\| \leq \|x\| + \|y\|$

$(X, \|\cdot\|)$ is called a normed space

Remark:

If one defines $\rho(x, y) = \|x - y\|$, then (X, ρ) is a metric space.

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Return to metric spaces

Definition 0.17. Let (X, d) be a metric space. Let $T : X \rightarrow X$ be a mapping. Then T is said to be a contraction if there exists $\alpha \in (0, 1)$ such that $\rho(Tx, Ty) \leq \alpha\rho(x, y)$ for all $x, y \in X$.

Theorem 0.8. (*Contraction mapping principle*)

Let (X, ρ) be a complete metric space and let $T : X \rightarrow X$ be a contraction. Then T has a unique fixed point, i.e. there exists a unique $x \in X$ such that $Tx = x$.

Proof. Proven in 221A

■

Claim. $(0, 1) \neq \bigcup_{n=1}^{\infty} [a_n, b_n]$, $[a_n, b_n]$ are disjoint.

Proof. Assume $(0, 1) = \bigcup_{n=1}^{\infty} [a_n, b_n]$

We claim the set $X = \bigcup_{n=1}^{\infty} \{a_n, b_n\} \cup \{0\} \cup \{1\}$ is closed. Thus X is a complete metric space. Next, we claim that $\{a_n\}, \{b_n\}, \{0\}, \{1\}$

Alternative proof:

Assume $(0, 1) = \bigcup_{n=1}^{\infty} [a_n, b_n]$.

We construct a function $f : (0, 1) \rightarrow \mathbb{R}$ continuous that takes countably many values. blah blah blah

■

Return to normed spaces

Definition 0.18. A complete normed space is called a Banach Space

Definition 0.19. Let X, Y be normed spaces on $K = \mathbb{R}$ or \mathbb{C} . A mapping $T : X \rightarrow Y$ is linear if $T(\alpha x_1 + \beta x_2) = \alpha T x_1 + \beta T x_2$ for all $x_1, x_2 \in X$ and all $\alpha, \beta \in K$.

Definition 0.20. Let X, Y be normed spaces on $K = \mathbb{R}$ or \mathbb{C} . Let $T : X \rightarrow Y$ be linear. Then

1. T is bounded if there exists $M > 0$ such that for all $x \in X$, $\|Tx\| \leq M\|x\|$
2. The operator norm is

$$\|T\| \stackrel{\text{def}}{=} \sup_{x \in X, x \neq 0} \frac{\|Tx\|}{\|x\|}$$

If T is bounded, then $\|T\| \leq M$

Definition 0.21. Let X and Y be normed spaces on $K = \mathbb{R}$ or \mathbb{C} . Let $T : X \rightarrow Y$ be linear. T is continuous at $x_0 \in X$ if $x \rightarrow x_0$ implies $Tx \rightarrow Tx_0$.

Theorem 0.9. Let X, Y be normed spaces on $K = \mathbb{R}$ or \mathbb{C} . Let $T : X \rightarrow Y$ be linear. Then the following are equivalent:

1. T is continuous at some $x_0 \in X$.
2. T is continuous at 0
3. T is continuous on X
4. T is bounded
5. T is Lipschitz

Proof.

$$(3) \Rightarrow (1), (2)$$

This is obvious

$$(1) \Rightarrow (3)$$

Assume T is continuous at some x_0 . We want to show continuity at y_0 .

Suppose $(y_n) \rightarrow y$. Define $x_n = y_n - y_0 + x_0$.

Note $x_n \rightarrow x_0$. So $Tx_n \rightarrow Tx_0$. Thus

$$\|Ty_n - Ty_0\| = \|Tx_n + Ty_0 - Tx_0 - Ty_0\| \rightarrow 0$$

Letting $x_0 = 0$, we get $(2) \Rightarrow (3)$

$$(4) \Rightarrow (2)$$

Suppose $\|Tx\| \leq M\|x\|$ for all $x \in X$.

Then as $x \rightarrow 0$, $\|Tx - T0\| = \|Tx\| \leq M\|x\| \rightarrow M\|0\| = 0$.

$$(2) \Rightarrow (4)$$

For all $\varepsilon > 0$, there exists $\delta > 0$ such that $\|x\| < \delta \implies \|Tx\| < \varepsilon$.

Choose $\varepsilon = 1$. Then there exists $\delta > 0$ such that $\|x\| < \delta \implies \|Tx\| < 1$

For any $x \in X, x \neq 0 \implies Tx = \frac{\|x\|}{\delta} T(\frac{x}{\|x\|}\delta)$

Set $\bar{x} = \frac{x}{\|x\|}\delta$.

Thus $\|Tx\| = \frac{\|x\|}{\delta} \|T\bar{x}\| \leq \frac{\|x\|}{\delta} = \frac{1}{\delta} \|x\|$

So $\|Tx\| \leq \frac{1}{\delta} \|x\|$ for all $x \in X$, i.e. $M = \frac{1}{\delta}$.

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(4) \Rightarrow (5)

$\|Tx_1 - Tx_2\| = \|T(x_1 - x_2)\| \leq M\|x_1 - x_2\|$. Thus T is Lipschitz.

Clearly, (5) \Rightarrow (3). ■

Definition 0.22. For X, Y normed spaces, the set of all bounded linear operators $T : X \rightarrow Y$ is denoted by $B(X, Y)$.

Theorem 0.10. Let X, Y be normed spaces and let $T \in B(X, Y)$. Then

$$\|T\| = \sup_{\|x\| \leq 1} \|Tx\| = \sup_{\|x\|=1} \|Tx\| = \sup_{\|x\| < 1} \|Tx\|$$

Proof. $\|T\| = \sup_{x \in X, x \neq 0} \frac{\|Tx\|}{\|x\|} = \sup_{x \in X, x \neq 0} \|T(\frac{x}{\|x\|})\|$.

So, letting $\bar{x} = \frac{x}{\|x\|}$, $\|T\| = \sup_{x \in X, x \neq 0} \|T\bar{x}\| \leq \sup_{\|x\|=1} \|Tx\|$

Similarly, $\|T\| \leq \sup_{\|x\| \leq 1} \|Tx\|$

$\|T\| = \sup_{x \in X, x \neq 0} \frac{\|Tx\|}{\|x\|} \geq \sup_{x \in X, \|x\|=1} \frac{\|Tx\|}{\|x\|}$, so we get equality.

We could prove $<$ using limits.

Theorem 0.11. Let X and Y be normed spaces and let $T : X \rightarrow Y$ be linear. Then T is bounded iff T maps bounded sets to bounded sets.

Proof. Later ■

Note: $\|Tx\| \leq \|T\|\|x\|$. Also, a convergent sequence in a metric space is bounded.

Theorem 0.12. Let X and Y be normed spaces. Then $B(X, Y)$ is a normed space endowed with the operator norm $\|T\|$. Moreover, if Y is Banach, then $B(X, Y)$ is Banach.

Proof. $B(X, Y)$ is a vector space:

Choose $\alpha, \beta \in K, T_1, T_2 \in B(X, Y)$. Then $\alpha T_1 + \beta T_2$ is linear and continuous. Hence, $\alpha T_1 + \beta T_2 \in B(X, Y)$.

Now we show that $(B(X, Y), \|T\|)$ is a normed space.

1. $\|T\| \geq 0$ for all $T \in B(X, Y)$ clearly, and $\|T\| = 0$ means $Tx = 0$ for any $x \in X$, so $T = 0$.

2. $\|\alpha T\| = |\alpha| \|T\|$

3. Triangle inequality: Choose $x \in B(X, Y)$. Then

$$\begin{aligned}\|(T_1 + T_2)x\| &= \|T_1x + T_2x\| \\ &\leq \|T_1x\| + \|T_2x\| \\ &\leq \|T_1\|\|x\| + \|T_2\|\|x\| \\ &= \|x\|(\|T_1\| + \|T_2\|)\end{aligned}$$

$$\text{Thus, } \|T_1 + T_2\| = \sup_{x \in X, x \neq 0} \|(T_1 + T_2)x\| \leq \sup_{\|x\| \leq 1} (\|T_1\| + \|T_2\|)\|x\| \leq \|T_1\| + \|T_2\|$$

Now assume Y is a Banach space.

Let $\{T_n\} \subseteq B(X, Y)$ be a Cauchy sequence.

We construct an operator $T : X \rightarrow Y$ as follows.

For all $x \in X$, $\{T_nx\}$ is a Cauchy sequence in Y .

Since Y is complete, $\{T_nx\}$ converges to some Tx

We want to show T is linear and bounded.

For all $n \in \mathbb{N}$, $\alpha, \beta \in K$, $x_1, x_2 \in X$, $T_n(\alpha x_1 + \beta x_2) = \alpha T_nx_1 + \beta T_nx_2$.

Thus $T(\alpha x_1 + \beta x_2) = \alpha Tx_1 + \beta Tx_2$

Now we show T is bounded.

Since a Cauchy sequence in a metric space is bounded, $\|T_n\| \leq M$ for all $n \in \mathbb{N}$.

For all $x \in \overline{B(0, 1)}$, $(T_nx) \rightarrow Tx$.

Thus $\|Tx\| = \lim_{n \rightarrow \infty} \|T_nx\| \leq \lim_{n \rightarrow \infty} M\|x\| \leq M$.

Hence $\|T\| \leq M$.

Finally, we show $(T_n) \rightarrow T$.

Choose $\varepsilon > 0$. There exists N such that for all $n \geq N$, for all $k \in \mathbb{N}$, $\|T_n - T_{n+k}\| < \varepsilon$.

For all $x \in \overline{B(0, 1)}$, $\|T_nx - T_{n+k}x\| \leq \varepsilon\|x\|$.

Fix $n \geq N$, and let $k \rightarrow \infty$ to get $\|T_nx - Tx\| \leq \varepsilon\|x\|$. Thus, $\|T_n - T\| \leq \varepsilon$ for all $n \in \mathbb{N}$.

So $(T_n) \rightarrow T$ in $B(X, Y)$

■

Definition 0.23. Let X be a normed space over a field $K = \mathbb{R}$ or \mathbb{C} . Then $B(X, K) = X^*$ is called the dual space of X . $T \in X^*$ is called a functional.

Special case: $X = L^p(\Omega)$, we will characterize X^* .

When $1 \leq p < \infty$, then $(L^p(\Omega))^* = L^q(\Omega)$, where $\frac{1}{p} + \frac{1}{q} = 1$ (when $p = 1, q = \infty$)

Theorem 0.13. Let X be a normed space and Y a Banach space. Assume $A \subseteq X$ is a dense subspace of X and $T \in B(A, Y)$. Then T admits a unique extension $\bar{T} \in B(X, Y)$. Moreover, $\|\bar{T}\| = \|T\|$.

Proof. Chose $x \in X \setminus A$.

There exists $\{a_n\} \in A$ converging to x because A is dense. Define $Tx = \lim_{n \rightarrow \infty} Ta_n$.

First we show this limit exists.

Note $\{Ta_n\}$ is Cauchy, since $\|Ta_n - Ta_m\| \leq \|T\|\|a_n - a_m\| \rightarrow 0$.

Since Y is Banach, $\{Ta_n\}$ converges.

Now we show the limit does not depend on choice of sequence $\{a_n\}$.

Assume $\{b_n\} \rightarrow X$. Then

$$\|Ta_n - Tb_n\| = \|T\|\|a_n - b_n\| \leq \|T\|(\|a_n - x\| + \|b_n - x\|) \rightarrow 0$$

Thus $\lim_{n \rightarrow \infty} Ta_n = \lim_{n \rightarrow \infty} Tb_n$

Next we show \bar{T} is linear.

Choose $\alpha, \beta \in K, x_1, x_2 \in X$.

Let $\{a_n\} \rightarrow x_1, \{b_n\} \rightarrow x_2$ where $\{a_n\}, \{b_n\} \subseteq A$.

$\alpha a_n \rightarrow \alpha x_1, \beta b_n \rightarrow \beta x_2$

Thus $\alpha a_n + \beta b_n \rightarrow \alpha x_1 + \beta x_2$

So

$$\bar{T}(\alpha x_1 + \beta x_2) = \lim_{n \rightarrow \infty} T(\alpha a_n + \beta b_n) = \lim_{n \rightarrow \infty} T(\alpha a_n) + \lim_{n \rightarrow \infty} T(\beta b_n) = \alpha \bar{T}x_1 + \beta \bar{T}x_2$$

■

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Theorem 0.14. *Let X be a normed space, and Y a Banach space. Assume $A \subseteq X$ is a dense subspace of X and $T \in B(A, Y)$. Then T admits a unit extension $\bar{T} \in B(X, Y)$. Moreover, $\|\bar{T}\| = \|T\|$*

Proof. If $x \notin A$, choose $a_n \in A$ such that $a_n \rightarrow x$. Define $\bar{T}x = \lim_{n \rightarrow \infty} Ta_n$. Then $\{Ta_n\}$ is Cauchy, and Y is Banach.

1. \bar{T} is linear

2. \bar{T} is bounded, with $\|\bar{T}\| \leq \|T\|$.

For any $x \in B(0, 1)$, there exists $a_n \in B(0, 1)$ such that $a_n \rightarrow x, a_n \in A$.

$$\begin{aligned} \|\bar{T}x\| &\leq \|\bar{T}x - \bar{T}a_n\| + \|Ta_n\| \\ &\leq \|\bar{T}x - Ta_n\| + \|T\|\|a_n\| \\ &\leq \|\bar{T}x - Ta_n\| + \|T\| \end{aligned}$$

As $n \rightarrow \infty$, we get $\|\bar{T}x\| \leq \|T\|$ for all $x \in B(0, 1)$. Thus $\|T\| = \sup_{x \in B(0, 1)} \|\bar{T}x\| \leq \|T\|$



Theorem 0.15. *Let X be a normed space, and let $A = \{x_1, \dots, x_n\}$, where $\{x_i\}_{i=1}^n$ is linearly independent. Then*

1. A is closed

2. Let $a_k = \sum_{i=1}^n \alpha_i x_i \in A$, and $a_k \rightarrow x \in X$. Then by 1, $x \in \langle A \rangle$, i.e. $x = \sum_{i=1}^n \alpha_i x_i$.
Then $\alpha_i^k \rightarrow \alpha_i$ for $i = 1, 2, \dots, n$.

(Convergence in A is equivalent to convergence of coordinates).

Proof. First, assume X is a Euclidean space. Define $T : \mathbb{R}^n \rightarrow \langle A \rangle$ given by $T(c_1, \dots, c_n) = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$.

Note that

- T is linear on \mathbb{R}^n .
- T is continuous:

$$\begin{aligned} \|T(c_1, \dots, c_n)\| &= \|c_1 x_1 + \dots + c_n x_n\| \\ &\leq |c_1| \|x_1\| + \dots + |c_n| \|x_n\| \\ &\leq |c| \max_i \|x_i\| \end{aligned}$$

$$\begin{aligned} \|T(c_1, \dots, c_n) - T(b_1, \dots, b_n)\| &= \|T(c_1 - b_1, \dots, c_n - b_n)\| \\ &\leq \sum_{i=1}^n |c_i - b_i| \|x_i\| \\ &\leq n |c - b| (\max_i \|x_i\|) \\ &\leq |c - b| \left(\sum_{i=1}^n \|x_i\|^2 \right)^{\frac{1}{2}} \end{aligned}$$

Thus T is continuous.

$$S^{n-1} = \partial B(0, 1) = \{(c_1, \dots, c_n) \mid \|c\| = 1\}.$$

S^{n-1} is compact, so $f(c) = \|Tc\|$, $c \in S^{n-1}$ attains its minimal value on S^{n-1} .

$$\|x\| - \|y\| \leq \|x - y\| \text{ for all } x, y \in X.$$

$$\min_{c \in S^{n-1}} \|Tc\| = \|Tc_0\|, \text{ where } c_0 = (c_1^\circ, \dots, c_n^\circ) \in S^{n-1}$$

I claim now that $\|Tc_0\| > 0$.

$$Tc_0 = c_0^1 x_1 + \dots + c_0^n x_n \neq 0, \text{ so } \|Tc_0\| > 0.$$

$$r = \|Tc_0\| = \min_{c \in S^{n-1}} \|Tc\| > 0$$

$\|Tc\| \geq r > 0$ for all $c \in S^{n-1}$.

For all $b \in \mathbb{R}^n, b \neq 0$,

$$\begin{aligned}\|Tb\| &= \left\| |b| T\left(\frac{b}{|b|}\right) \right\| \\ &= |b| \left\| T\left(\frac{b}{|b|}\right) \right\| \\ &\geq r|b|\end{aligned}$$

Thus $\|Tb\| \geq rb$ for all $b \in \mathbb{R}^n$.

Assume now $a_k = \sum_{i=1}^n \alpha_i^k x_i \rightarrow x \in X$.

$a_k = T(\alpha_1^k, \dots, \alpha_n^k), x = \sum_{i=1}^n \alpha_i x_i$.

Since $a_k \rightarrow a$, $\|a_k\| \leq M$.

So $|(\alpha_1^k, \dots, \alpha_n^k)| \leq \frac{1}{r} \|T(\alpha_1^k, \dots, \alpha_n^k)\| \leq \frac{M}{r}$

By Bolzano-Weierstrass, there exists $(\alpha_1^{k_\ell}, \dots, \alpha_n^{k_\ell}) \rightarrow (\alpha_1, \dots, \alpha_n)$ as $\ell \rightarrow \infty$

Since T is continuous,

$$\alpha_{k_\ell} = T(\alpha_1^{k_\ell}, \dots, \alpha_n^{k_\ell}) = \alpha_1 x_1 + \dots + \alpha_n x_n \in \langle A \rangle$$

■

Theorem 0.16 (Uniform Boundedness Principle, Banach-Steinhaus Theorem). *Let X be a Banach space, and let Y be a normed space. Let $\{T_\alpha\}_{\alpha \in A} \subseteq B(X, Y)$ be a family such that the set $\{T_\alpha x\}_{\alpha \in \Delta}$ is bounded for all $x \in X$. Then $\{T_\alpha\}$ is bounded in $B(X, Y)$, i.e. there exists $M > 0$ such that $\|T_\alpha\| \leq M$ for all $\alpha \in \Delta$*

Proof. Consider the sets $A_n = \{x \in X \mid \|T_\alpha x\| \leq n \forall \alpha \in \Delta\} \subseteq X$

1. $\bigcup_{n=1}^\infty A_n = X$.

2. Each A_n is closed in X .

Let $x_k \in A_n, x_k \rightarrow x \in X$.

We want to show $x \in A_n$.

$\forall \alpha \in \Delta, \|T_\alpha x_k\| \leq n, k = 1, 2, \dots$

As $k \rightarrow \infty$, we have that $\|T_\alpha x\| \leq n$

So $x \in A_n$.

By Baire Category Theorem, there exists some A_N not nowhere dense.

$\text{int } \overline{A_n} = \text{int } A_n \neq \emptyset$.

So there exists $x_0 \in X, r > 0$ such that $B(x_0, r) \subseteq A_N$.

Thus $\overline{B}(x_0, \frac{r}{2}) \subseteq A_N$. Let $R = \frac{r}{2}$

$$\|T_\alpha(\overline{B}(x_0, R))\| \leq N \forall \alpha \in \Delta$$

Let $x \in X, \|x\| < R$. $x = x_0 + x - x_0$

$$x_0 + x \in \overline{B}(x_0, R).$$

$$\begin{aligned} \|T_\alpha x\| &= \|T_\alpha(x + x_0) - T_\alpha x_0\| \\ &\leq \|T_\alpha(x + x_0)\| + \|T_\alpha x_0\| \\ &\leq 2N \end{aligned}$$

$$\forall x \in \overline{B}(0, R), \forall \alpha \in \Delta, \|T_\alpha x\| \leq 2N$$

$$\forall x \in \overline{B}(0, 1), \forall \alpha \in \Delta, \|T_\alpha x\| = \|\frac{1}{R}T_\alpha(Rx)\| = \frac{1}{R}\|T_\alpha(Rx)\| \leq \frac{1}{R}2N = \frac{2N}{R} = M$$

$$\forall x \in \overline{B}(0, 1), \forall \alpha \in \Delta, \|T_\alpha x\| \leq M \implies \|T_\alpha\| \leq M$$