

§ Нормированные пр-ва

$\exists X$ - нн пр-во

Опр $\|\cdot\|: X \rightarrow \mathbb{R}$ наз нормой

$\forall x, y \in X$

1) $\|x\| = 0 \Leftrightarrow x = 0$

2) $\|\lambda x\| = |\lambda| \|x\|, \lambda \in \mathbb{R}$ - однородность

3) $\|x+y\| \leq \|x\| + \|y\|$ - Δ

NB

$\|x\| \geq 0$ - следует из 1-3 ($y = -x$)

Ex

1) $X = \mathbb{R}: \|x\| = |x|$

2) $X = \mathbb{R}^n, x = (x_1, x_2, x_3, \dots)$ $\|x\| = \sqrt{\sum x_i^2}$

$\|x\|_p = \left(\sum x_i^p\right)^{\frac{1}{p}}$

NB $\rho(x, y) = \|x - y\|$

$\|x\|_\infty = \max_{i=1..n} |x_i|$

3) на $[a, b]$ $\|f\| = \sup_{x \in [a, b]} |f(x)|$
 $\|f\|_p = \left(\int_a^b |f|^p dx\right)^{\frac{1}{p}}$

Пр-во $L(\mathbb{R}^m, \mathbb{R}^n)$ - нн-во линейных операторов: $\mathbb{R}^m \rightarrow \mathbb{R}^n$

$\exists A \in L(\mathbb{R}^m, \mathbb{R}^n)$

$A = \{a_{ij}\}_{n \times m}$

$Ax = \begin{pmatrix} a_{11} & \dots & a_{1m} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nm} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$

$\|A\| = \sup_{x \neq 0} \frac{\|Ax\|}{\|x\|}$
← $\| \cdot \| \in \mathbb{R}^n$
← $\| \cdot \| \in \mathbb{R}^m$

$$\forall x \in \mathbb{R}^m. \|Ax\| \leq \|A\| \cdot \|x\|$$

$$\exists c. \forall x \in \mathbb{R}^m: \|Ax\| \leq c \|x\|$$

$$\text{The } \|A\| = \inf \{c. \|Ax\| \leq c \|x\| \forall x \in \mathbb{R}^m\}$$

$$3) \|A\| = \sup_{\|x\|=1} \|Ax\| = \sup_{\|x\| \leq 1} \|Ax\|$$

$$\triangleright \text{by def. } \|A\| = \sup_{x \neq 0} \left\| A \left(\frac{x}{\|x\|} \right) \right\| = \sup_{\|x\|=1} \|Ax\|$$

$$\|A\| = \sup_{x \neq 0} \frac{\|Ax\|}{\|x\|} \geq \sup_{\|x\| \leq 1} \frac{\|Ax\|}{\|x\|} \geq \sup_{\|x\| \leq 1} \|Ax\|$$

$$\sup_{\|x\| \leq 1} \|Ax\| \geq \sup_{\|x\|=1} \|Ax\| = \|A\| \quad \triangle$$

$$4) \|A \cdot B\| \leq \|A\| \cdot \|B\|$$

$$\triangleright \triangle \| (AB)(x) \| \leq \|A(Bx)\| \leq \|A\| \cdot \|Bx\| \leq \boxed{\|A\| \|B\|} \cdot \|x\|$$

$$\|ABx\| \leq C \cdot \|x\|$$

$$\|AB\| = \inf \{C\} \leq \|A\| \|B\|$$

$$5) \exists A = \{a_{ij}\}_{n \times m}$$

$$\|A\| \leq C_A = \left(\sum_{i,j} a_{ij}^2 \right)^{\frac{1}{2}} \quad (\text{в } \mathbb{R}^n \text{ стандартная норма } \|\cdot\|_2)$$

$$\triangleright \|Ax\| = \left(\sum_{i=1}^n \left(\sum_{j=1}^m a_{ij} x_j \right)^2 \right)^{\frac{1}{2}} \leq \left(\sum_{i=1}^n \left(\sum_{j=1}^m a_{ij}^2 \cdot \sum_{j=1}^m x_j^2 \right) \right)^{\frac{1}{2}} =$$

$$= \left(\sum_{i=1}^n \sum_{j=1}^m a_{ij}^2 \right)^{\frac{1}{2}} \cdot \left(\sum_{j=1}^m x_j^2 \right)^{\frac{1}{2}} = C_A \|x\| \Rightarrow \|A\| \leq C_A \quad \triangle$$

$$\underline{\text{Ex}} \quad 1) L(\mathbb{R}) = L(\mathbb{R}, \mathbb{R})$$

$$A = (\alpha)_{1 \times 1}$$

$$Ax = \alpha x$$

$$\|A\| = \sup_{\|x\|=1} \|\alpha x\| = \sup_{x=\pm 1} |\alpha x| = |\alpha|$$

$$2) L(\mathbb{R}, \mathbb{R}^n)$$

$$L: x \in \mathbb{R} \rightarrow y = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \in \mathbb{R}^n$$

$$A = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} \quad Ax = x \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}$$

$$\|A\| = \sup_{x=\pm 1} |x| \sqrt{\sum a_i^2} = \|\vec{a}\|$$

$$3) L(\mathbb{R}^n, \mathbb{R})$$

$$\mathbb{R}^n \ni x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \mapsto Ax = y \in \mathbb{R}$$

$$A = (a_1 \dots a_n)$$

$$Ax = \sum_{i=1}^n a_i x_i = (\vec{a}, \vec{x})$$

$$\sup_{\|x\|=1} |Ax| = \|\vec{a}\| \cdot \underbrace{\|\vec{x}\|}_{=1} = \|\vec{a}\|$$