

21235, 21236 — Mathematical Studies Analysis

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1 Advanced topics in metric space theory

1.1 Baire category

Definition. Let X be a metric space.

(i) We say that $E \subseteq X$ is nowhere dense if $(\overline{E})^\circ = \emptyset$.

(ii) We say that $E \subseteq X$ is meager in X if

$$E = \bigcup_{\alpha \in A} E_\alpha,$$

where A is a countable set and $E_\alpha \subseteq X$ is nowhere dense for every $\alpha \in A$.

Theorem. Prove that the following are equivalent for $E \subseteq X$:

- (i) E is nowhere dense
- (ii) \overline{E} is nowhere dense
- (iii) $(\overline{E})^c$ is open and dense in X .

Proof. (a) \implies (b). Suppose E is nowhere dense, then $(\overline{E})^\circ = \emptyset$. Note that the closure of \overline{E} is just \overline{E} itself. It follows that \overline{E} is also nowhere dense.

(b) \implies (c). Suppose \overline{E} is nowhere dense. Note that \overline{E} is closed, so $(\overline{E})^c$ is open. Let $x \in X$ be arbitrary. Since \overline{E} is nowhere dense, $x \notin (\overline{E})^\circ$. This implies that for arbitrary $\varepsilon > 0$, we have $B(x, \varepsilon) \not\subseteq \overline{E}$. This is equivalent to $B(x, \varepsilon) \cap (\overline{E})^c \neq \emptyset$. Hence, $(\overline{E})^c$ is dense in X .

(c) \implies (a). Suppose $(\overline{E})^c$ is dense in X . Let $x \in X$ and $\varepsilon > 0$ be arbitrary. It follows that $B(x, \varepsilon) \cap (\overline{E})^c \neq \emptyset$. This is equivalent to $B(x, \varepsilon) \not\subseteq \overline{E}$. Therefore, $(\overline{E})^\circ = \emptyset$ and E is nowhere dense. \square

Theorem (Baire category theorem). Let X be a complete metric space. Suppose that for each $n \in \mathbb{N}$, $U_n \subseteq X$ is open and dense in X . Prove that $\bigcap_{n=0}^{\infty} U_n$ is dense in X . Hint: use the shrinking closed set property.

Proof. Consider any $x \in X$ and arbitrary $\varepsilon > 0$, it suffices to show that $U_n \cap B(x, \varepsilon) \neq \emptyset$ for each $n \in \mathbb{N}$. Now inductively choosing a sequence $x_i \in X$ and $\varepsilon_i > 0$ such that for each $i \in \mathbb{N}$, $B[x_i, \varepsilon_i] \subset U_i$, $B[x_{i+1}, \varepsilon_{i+1}] \subset B[x_i, \varepsilon_i] \subset B(x, \varepsilon)$, and $\varepsilon_i < 2^{-i}\varepsilon$.

Since U_0 is dense in X , $B(x, \varepsilon) \cap U_0 \neq \emptyset$. Note that both U_0 and $B(x, \varepsilon)$ are open, so we can choose $x_0 \in B(x, \varepsilon) \cap U_0$ and $\varepsilon_0 > 0$ so small that $B[x_0, \varepsilon_0] \subset B(x, \varepsilon) \cap U_0$ and $\varepsilon_0 < \varepsilon$. Now suppose for $0 \leq i \leq n$, we have chosen $x_i \in X$ and $\varepsilon_i > 0$ such that $B[x_i, \varepsilon_i] \subset U_i$ and $\varepsilon_i < 2^{-i}\varepsilon$ for all $0 \leq i \leq n$, $B[x_{i+1}, \varepsilon_{i+1}] \subset B[x_i, \varepsilon_i]$ for all $0 \leq i < n$. Since U_{n+1} is dense in X , $B(x_n, \varepsilon_n) \cap U_{n+1} \neq \emptyset$. Note also both U_{n+1} and $B(x_n, \varepsilon_n)$ are open. Therefore, choose $x_{n+1} \in B(x_n, \varepsilon_n) \cap U_{n+1}$ and $\varepsilon_{n+1} > 0$ so small that $B[x_{n+1}, \varepsilon_{n+1}] \subset B(x_n, \varepsilon_n) \cap U_{n+1}$ and $\varepsilon_{n+1} < \frac{\varepsilon_n}{2}$. It follows that $B[x_{n+1}, \varepsilon_{n+1}] \subset U_{n+1}$ and $B[x_{n+1}, \varepsilon_{n+1}] \subset B[x_n, \varepsilon_n] \subset B(x, \varepsilon)$. Also, $\varepsilon < \frac{\varepsilon_n}{2} < 2^{-n-1}\varepsilon$. Now we have successfully constructing the desired sequence.

Since X is complete, $\bigcap_{n=0}^{\infty} B[x_n, \varepsilon_n] = \{z\}$ for some $z \in X$. Note that for each n , we have $z \in B[x_n, \varepsilon_n] \subset U_n$. Also, $z \in B[x_n, \varepsilon_n] \subset B(x, \varepsilon)$. Therefore, $z \in U_n \cap B(x, \varepsilon)$ for each $n \in \mathbb{N}$ and $\bigcap_{n=0}^{\infty} U_n$ is dense in X . \square

Remark. An equivalent statement of the theorem is the following:

Let X be a complete metric space and $\{C_n\}$ a countable collection of closed subsets of X such that $X = \bigcup_{n \in \mathbb{N}} C_n$. Then at least one of the C_n contains an open ball.

1.2 Open Mapping Theorem

Linear surjections

Theorem (Open mapping theorem). Let X, Y be Banach spaces over a common field and assume that $T \in \mathcal{L}(X; Y)$. Prove that the following are equivalent.

- (i) T is surjective.
- (ii) There exists $\delta > 0$ such that $B_Y(0, \delta) \subseteq \overline{T(B_X(0, 1))}$.
- (iii) For every $\varepsilon > 0$ there exists $\delta > 0$ such that $B_Y(0, \delta) \subseteq T(B_X(0, \varepsilon))$.
- (iv) T is an open map: if $U \subseteq X$ is open, then $T(U) \subseteq Y$ is open.
- (v) There exists $C \geq 0$ such that for each $y \in Y$ there exists $x \in X$ such that $Tx = y$ and

$$\|x\|_X \leq C \|y\|_Y.$$

HINT: Prove that (1) \implies (2) \implies (3) \implies (4) \implies (5) \implies (1), keeping in mind the following suggestions.

- (i) For (1) \implies (2): Study the sets $C_n = \overline{T(B_X(0, n))} \subseteq Y$ for $n \geq 1$.
- (ii) For (2) \implies (3): Prove that $\overline{T(B_X(0, 1))} \subseteq T(B_X(0, 3))$ by considering $y \in \overline{T(B_X(0, 1))}$ and inductively constructing $\{x_j\}_{j=0}^\infty \subseteq X$ such that $\|x_j\|_X < 2^{-j}$ and $y - \sum_{j=0}^m Tx_j \in B_Y(0, 2^{-m-1}R)$ for all $m \in \mathbb{N}$.

Proof. (1) \implies (2). Following the hint, for $n \geq 1$ let $C_n = \overline{T(B_X(0, n))}$. Then each of the C_n are closed. Since T is surjective, $Y = \bigcup_{n=1}^\infty C_n$. Suppose for contradiction that each C_n are nowhere dense. It then follows that C_n^c are dense in Y . By Baire Category Theorem, $\bigcap_{n=1}^\infty C_n^c$ is dense in Y . However, $\bigcap_{n=1}^\infty C_n^c = (\bigcup_{n=1}^\infty C_n)^c = \emptyset$, a contradiction. Therefore, at least one C_n is not nowhere dense. That is, there exists some $n \geq 1$, $\overline{T(B_X(0, n))}$ contains an open ball. However, this is the same set as $n\overline{T(B_X(0, 1))}$. Therefore, $\overline{T(B_X(0, 1))}$ contains an open ball $B_Y(y_0, 4r)$ for some $y_0 \in Y$ and $r > 0$.

Let $y_1 = Tx_1$ for some $x_1 \in B_X(0, 1)$ such that $\|y_0 - y_1\| < 2r$. It follows that $B_Y(y_1, 2r) \subset B_Y(y_0, 4r) \subset \overline{T(B_X(0, 1))}$. For any $y \in Y$ such that $\|y\| < r$, we have

$$y = -\frac{1}{2}y_1 + \frac{1}{2}(2y + y_1) = -T\left(\frac{x_1}{2}\right) + \frac{1}{2}(2y + y_1).$$

However, notice that

$$\frac{1}{2}(2y + y_1) \subset \frac{1}{2}B_Y(y_1, 2r) \subset \frac{1}{2}\overline{T(B_X(0, 1))} = \overline{T(B_X(0, \frac{1}{2}))}.$$

It follows that

$$y = -T\left(\frac{x_1}{2}\right) + \frac{1}{2}(2y + y_1) \in -T\left(\frac{x_1}{2}\right) + \overline{T(B_X(0, \frac{1}{2}))}.$$

Note that $-T(\frac{x_1}{2}) \in T(B_X(0, \frac{1}{2}))$. Therefore, $y \in \overline{T(B_X(0, 1))}$. Since y is arbitrary with $\|y\| < r$, we have $B_Y(0, r) \subset \overline{T(B_X(0, 1))}$.

(2) \implies (3). Following the hint, we first show $\overline{T(B_X(0, 1))} \subset T(B_X(0, 3))$. By assumption, we have $B_Y(0, R) \subset \overline{T(B_X(0, 1))}$ for some $R > 0$. It follows from homogeneity that for each $m \in \mathbb{N}$, we have

$$2^{-m}B_Y(0, R) = B_Y(0, 2^{-m}R) \subset 2^{-m}\overline{T(B_X(0, 1))} = \overline{T(B_X(0, 2^{-m}))}.$$

Let $y \in \overline{T(B_X(0, 1))}$ and pick $x_0 \in X$ with $\|x\| < 1$ such that $\|y - Tx\| < 2^{-1}R$. Now suppose we have chosen x_j for $0 \leq j \leq m$ such that $\|x_j\| < 2^{-j}$ and $y - \sum_{j=0}^m Tx_j \in B_Y(0, 2^{-m-1}R)$ for all $m \in \mathbb{N}$. By the inclusion above, we can pick $x_{m+1} \in X$ with $\|x_{m+1}\| < 2^{-m-1}$ such that

$$\left\|y - \sum_{j=0}^m Tx_j - Tx_{m+1}\right\| = \left\|y - \sum_{j=0}^{m+1} Tx_j\right\| < 2^{-m-2}R.$$

Therefore, $y - \sum_{j=0}^{m+1} Tx_j \in B_Y(0, 2^{-m-2})R$. This completes the inductive construction, and we have found a sequence $\{x_j\}$ such that $\|x_j\| < 2^{-j}$ and $y - \sum_{j=0}^m Tx_j \in B_Y(0, 2^{-m-1}R)$ for each $m \in \mathbb{N}$. Note that

$$\sum_{j=0}^{\infty} \|x_j\| \leq \sum_{j=0}^{\infty} 2^{-j} = 2,$$

so $\sum_{j=0}^{\infty} x_j$ converges absolutely. Since X is Banach, $\sum_{j=0}^{\infty} x_j$ converges to some $x \in X$ with $\|x\| \leq 2$. Also, since $y - \sum_{j=0}^m Tx_j \in B_Y(0, 2^{-m-1}R)$, taking the limit where m approaches infinity we obtain

$$y = \sum_{j=0}^{\infty} Tx_j = T\left(\sum_{j=0}^{\infty} x_j\right) = Tx.$$

Therefore, $y \in T(B_X(0, 3))$ and thus $\overline{T(B_X(0, 1))} \subset T(B_X(0, 3))$.

Now for every $\varepsilon > 0$, we have $\frac{\varepsilon}{3}\overline{T(B_X(0, 1))} \subset \frac{\varepsilon}{3}T(B_X(0, 3)) = T(B_X(0, \varepsilon))$. By assumption, there exists $\delta > 0$ such that $B_Y(0, \delta) \subset \overline{T(B_X(0, 1))}$. Therefore,

$$B_Y\left(0, \frac{\delta\varepsilon}{3}\right) = \frac{\varepsilon}{3}B_Y(0, \delta) \subset \frac{\varepsilon}{3}\overline{T(B_X(0, 1))} \subset T(B_X(0, \varepsilon)).$$

(3) \implies (4). Let $U \subset X$ be open and $y \in T(U)$. There exists $x \in U$ such that $Tx = y$. Since U is open, there exists $\varepsilon > 0$ such that $B_X(x, \varepsilon) \subset U$. By assumption, there exists $\delta > 0$ such that $B_Y(0, \delta) \subset T(B_X(0, \varepsilon))$. It follows that

$$B_Y(y, \delta) = y + B_Y(0, \delta) \subset Tx + T(B_X(0, \varepsilon)) = T(x + B_X(0, \varepsilon)) \subset T(U).$$

Therefore, $T(U)$ is open and T is an open map.

(4) \implies (5). Since T is an open map, $T(B_X(0, 1))$ is open. Also, $T(0) = 0$ so there exists $r > 0$ such that $B_Y(0, r) \subset T(B_X(0, 1))$. Now let $y \in Y$. Then, $\frac{r}{2\|y\|}y \in B_Y(0, r)$ and there exists $x \in B_X(0, 1)$ such that $Tx = \frac{r}{2\|y\|}y$. It follows that

$$T\left(\frac{2\|y\|}{r}x\right) = y,$$

and since $x \in B_X(0, 1)$,

$$\left\|\frac{2\|y\|}{r}x\right\| = \frac{2\|y\|\|x\|}{r} < \frac{2}{r}\|y\|.$$

Letting $C = \frac{2}{r}$ completes the proof.

(5) \implies (1). Since for each $y \in Y$ there exists $x \in X$ such that $Tx = y$, T is surjective. □

Linear homeomorphisms, norm equivalence, and closed graphs

Theorem. Let X and Y be Banach spaces and suppose that $T \in \mathcal{L}(X, Y)$ is a bijection. Prove that $T^{-1} \in \mathcal{L}(Y, X)$, and in particular T is a linear (and thus bi-Lipschitz) homeomorphism.

Proof. Since $T \in \mathcal{L}(X, Y)$ is a bijection, T is a surjection. It follows that T is an open map. In particular, for any $U \subset X$ open, $T(U) = (T^{-1})^{-1}(U)$ is open. Therefore, T^{-1} is continuous and thus T is a linear homeomorphism. □

Theorem. Let X be a vector space that is complete when equipped with both of the norms $\|\cdot\|_1$ and $\|\cdot\|_2$. Prove that if there exists a constant $C_1 > 0$ such that $\|x\|_2 \leq C_1\|x\|_1$ for all $x \in X$, then there exists a constant $C_0 > 0$ such that $C_0\|x\|_1 \leq \|x\|_2 \leq C_1\|x\|_1$ for all $x \in X$.

Proof. Let $T : X_1 \rightarrow X_2$, where X_1 and X_2 are X equipped with norms $\|\cdot\|_1$ and $\|\cdot\|_2$, respectively, be the identity map. Then for any $x \in X$ with $\|x\|_1 = 1$, we have

$$\|Tx\|_2 = \|x\|_2 \leq C_1 \|x\|_1 = C_1.$$

Therefore, $T \in \mathcal{L}(X_1, X_2)$. T is also surjective. Therefore, there exists a constant $C \geq 0$ such that each $\|x\|_1 \leq C \|x\|_2$. Hence, for each $x \in X$

$$\frac{1}{C} \|x\|_1 \leq \|x\|_2 \leq C_1 \|x\|_1.$$

Letting $C_0 = \frac{1}{C}$ completes the proof. \square

Theorem. Let X and Y be Banach spaces and let $T : X \rightarrow Y$ be linear (just the algebraic condition). Prove that the following are equivalent

- (i) T is continuous, i.e. $T \in \mathcal{L}(X; Y)$.
- (ii) The graph of T , $\Gamma(T) = \{(x, Tx) \mid x \in X\} \subseteq X \times Y$, is closed in $X \times Y$, where $X \times Y$ is endowed with any of the usual p -norms.

Proof. (a) \implies (b). Let $\{(x_n, Tx_n)\}$ be a convergent sequence in $\Gamma(T)$. Since X is Banach, $x_n \rightarrow x$ for some $x \in X$. Since $T \in \mathcal{L}(X; Y)$, we have

$$\lim_{n \rightarrow \infty} Tx_n = T \left(\lim_{n \rightarrow \infty} x_n \right) = Tx.$$

Therefore, $(x_n, Tx_n) \rightarrow (x, Tx) \in \Gamma(T)$, and thus $\Gamma(T)$ is closed.

(b) \implies (a). Let $\pi_1 : \Gamma(T) \rightarrow X$ and $\pi_2 : \Gamma(T) \rightarrow Y$ by $\pi_1(x, Tx) = x$ and $\pi_2(x, Tx) = Tx$. Since $\Gamma(T)$ is a closed in Banach space Y , $\Gamma(T)$ is Banach space. It is clear that both π_1 and π_2 are bounded linear maps. Moreover, π_1 is a bijection. It follows that $S = \pi_1^{-1}$ is a bounded linear map. Therefore, $T = \pi_2 \circ S$ is a bounded linear map. \square

Linear injections with closed range

Theorem. Let X and Y be Banach spaces and $T \in \mathcal{L}(X, Y)$. Prove the following are equivalent.

- (i) T is injective and $\text{range}(T)$ is closed.
- (ii) $T : X \rightarrow \text{range}(T)$ is a linear homeomorphism.
- (iii) There exists $C \geq 0$ such that $\|x\|_X \leq C \|Tx\|_Y$ for all $x \in X$.

HINT: Prove that (1) \implies (2) \implies (3) \implies (1).

Proof. (1) \implies (2). If T is injective and $\text{range}(T)$ is closed, then $\Gamma(T) = \{(x, Tx) : x \in X\}$ is closed in $X \times Y$. Therefore, $T : X \rightarrow \text{range}(T)$ is a bounded linear map. Since T is injective, this map is actually bijective from X to $\text{range}(T)$. Therefore, T is a linear homeomorphism.

(2) \implies (3). Since T is a bijective bounded linear map, from X to $\text{range}(T)$. There exists a constant $C \geq 0$ such that for each $y \in \text{range}(T)$ there exists a unique $x \in X$ such that $Tx = y$ and $\|x\| \leq C \|y\| = C \|Tx\|$. Since T is a bijection, $\|x\| \leq C \|Tx\|$ for all $x \in X$.

(3) \implies (1). Let $x \in X$ be such that $Tx = 0$. It follows that $\|x\| \leq C \|Tx\| = 0$. Therefore, $x = 0$ and T is injective. To show that $\text{range}(T)$ is closed, consider a convergent sequence $\{y_n\} \subset \text{range}(T)$ with $y_n = Tx_n$. Since for any $n, m \in \mathbb{N}$ we have

$$\|x_n - x_m\| \leq C \|T(x_n - x_m)\| = C \|y_n - y_m\|,$$

$\{x_n\}$ is Cauchy. Since X is Banach, $x_n \rightarrow x$ for some $x \in X$. Therefore, for all $n \in \mathbb{N}$ we have

$$\|y_n - Tx\| = \|T(x_n - x)\| \leq \|T\| \|x_n - x\|,$$

and $y_n \rightarrow Tx$. Hence, $\text{range}(T)$ is closed and the proof is complete. \square

Theorem. Let X and Y be Banach spaces over a common field. Then the following holds.

(i) The sets

$$\mathcal{L}_L(X; Y) = \{T \in \mathcal{L}(X; Y) : \text{there exists } S \in \mathcal{L}(Y; X) \text{ such that } ST = I_X\}$$

and

$$\mathcal{L}_R(X; Y) = \{T \in \mathcal{L}(X; Y) : \text{there exists } S \in \mathcal{L}(Y; X) \text{ such that } TS = I_Y\}$$

are open.

(ii) The following inclusion holds:

$$\mathcal{L}_L(X; Y) \subset \{T \in \mathcal{L}(X; Y) : T \text{ is surjective}\}$$

and

$$\mathcal{L}_R(X; Y) \subset \{T \in \mathcal{L}(X; Y) : T \text{ is injective with closed range}\}.$$

(iii) The sets $\mathcal{L}_L(X; Y) \setminus \mathcal{L}_R(X; Y)$ and $\mathcal{L}_R(X; Y) \setminus \mathcal{L}_L(X; Y)$ are open.

Proof. ***TO-DO***

□

2 21235 finals practice

Problem 1

Suppose $\omega : [0, \infty) \rightarrow [0, \infty]$ any function such that $\omega(x) = 0$ if and only if $x = 0$, ω continuous at 0, and ω is nondecreasing. For $f : X \rightarrow Z$ define

$$[f]_\omega = \sup \left\{ \frac{d(f(x), f(y))}{\omega(d(x, y))} : x, y \in X, x \neq y \right\}$$

and the space

$$C^{0,\omega}(X; Z) = \{f : X \rightarrow Z \mid [f]_\omega < \infty\}.$$

- (i) Prove that $C^{0,\omega}(X; Z) \subset C^0(X; Z)$.

Proof. Let $x \in X$ and $\varepsilon > 0$. It follows that for any $x \neq y$ we have

$$d(f(x), f(y)) \leq [f]_\omega \omega(d(x, y)).$$

Since $\omega(0) = 0$, ω continuous at 0, and ω is nondecreasing, we can find $\delta > 0$ such that $0 \leq t < \delta$ implies $0 \leq \omega(t) < \varepsilon$. Therefore, $d(x, y) < \delta$ implies $d(f(x), f(y)) < \varepsilon [f]_\omega$. Since $[f]_\omega < \infty$, f is continuous and $C^{0,\omega}(X; Z) \subset C^0(X; Z)$. \square

- (ii) Suppose Z Banach. Show that $\|f\|_{C^{0,\omega}} = \|f\|_{C^0} + [f]_\omega$ is a norm on $C_b^{0,\omega}(X; Z) = C_b^0(X; Z) \cap C^{0,\omega}(X; Z)$, and that $C_b^{0,\omega}(X; Z)$ is complete with respect to this norm.

Proof. It is easy to show that $\|\cdot\|_{C^{0,\omega}}$ is indeed a norm on $C_b^{0,\omega}(X; Z)$. Now we show that $C_b^{0,\omega}(X; Z)$ is complete with respect to this norm. Suppose $\{f_n\} \subset C_b^{0,\omega}$ Cauchy. Then it is also Cauchy in C_b^0 . Therefore there is $f \in C_b^0$ such that $f_n \rightarrow f$ under C^0 norm. Remain to show $[f - f_n]_\omega \rightarrow 0$. Let $x, y \in X$ and $x \neq y$ and $m, n \geq N$ implies $[f_m - f_n]_\omega < \varepsilon$. Then,

$$\frac{\|f_m(x) - f_m(y) - f_n(x) + f_n(y)\|_Z}{\omega(d(x, y))} < \varepsilon.$$

Take $m \rightarrow \infty$ and take supremum completes the proof. \square

- (iii) Suppose that X is compact and $d \in \mathbb{N}$, show that $B_{C^{0,\omega}(X; \mathbb{R}^d)}[0, 1] \subset C^0(X; \mathbb{R}^d)$ is compact.
- (iv) Suppose X compact and infinite, and $d \in \mathbb{N}$. Show that $B_{C^{0,\omega}}[0, 1] \subset C^{0,\omega}$ is not compact. Conclude that $\text{id} : (C^{0,\omega}, \|\cdot\|_{C^0}) \rightarrow (C^{0,\omega}, \|\cdot\|_{C^{0,\omega}})$ is not continuous. Also conclude that $(C^{0,\omega}, \|\cdot\|_{C^0})$ is not complete.
- (v) Another way to see this last fact is to first prove $C^{0,\omega}(X; \mathbb{R}^d)$ is a strict subset of $C^0(X; \mathbb{R}^d)$. It is helpful to study the sets $E_n = \{f \in C^0(X; \mathbb{R}^d) : [f]_\omega \leq n\}$. Show that $C^{0,\omega}(X; \mathbb{R})$ is dense in $C^0(X; \mathbb{R})$. Use this to show that $C^{0,\omega}(X; \mathbb{R}^d)$ is dense in $C^0(X; \mathbb{R}^d)$, and conclude $(C^{0,\omega}(X; \mathbb{R}^d), \|\cdot\|_{C^0})$ is not complete.