Math 113: Functional Analysis

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Problem 30. Suppose that X and Y are normed vector spaces.

1. Show that $\mathcal{L}(X,Y)$ is a normed vector space with respect to the operator norm defined in lecture such that:

$$||T(x)|| \le ||T||||x||$$

2. Show that if $S \in \mathcal{L}(Y, Z)$. Then,

$$||ST|| \le ||S||||T||$$

3. Show that:

$$||T|| = \inf\{a \ge 0 : ||T(x)|| \le a||x|| \quad \forall x \in X\}$$

Solution.

1. First, note that $\mathcal{L}(X,Y)$ is a vector space, through pointwise addition and scalar multiplication defined in Y, i.e. for $T,S\in\mathcal{L}(X,Y)$ and $\alpha\in\mathbb{F}$ we let:

$$(\alpha T + S)(x) := \alpha T(x) + S(x)$$

for all $x \in X$. Thus, we only need to show that the operator norm is a norm and satisfies the given property. Recall the definition of the operator norm for $T \in \mathcal{L}(X,Y)$:

$$||T|| = \sup_{||x|| \le 1} ||T(x)||$$

Non-Neg. Let $T \in \mathcal{L}(X,Y)$ be arbitrary. Then, for all $x \in X$ with $||x|| \le 1$, $||T(x)|| \ge 0$ by the non-negativity of the norm on Y. Thus, $||T|| \ge 0$.

Homogeneity. Let $T \in \mathcal{L}(X,Y)$ and $\alpha \in \mathbb{F}$. Then, for every $x \in X$, with $||x|| \leq 1$, we have that:

$$||(\alpha T)(x)|| = ||\alpha T(x)||$$
$$= |\alpha| \cdot ||T(x)||$$
$$\leq |\alpha| \cdot ||T||$$

using the homogeneity of the norm on Y. Thus,

$$||\alpha T|| \le |\alpha| \cdot ||T(x)||$$

Similarly, we also have:

$$|\alpha| \cdot ||T(x)|| = ||\alpha T(x)||$$
$$= ||(\alpha T)(x)||$$
$$\leq ||\alpha T||$$

Thus, we have:

$$|\alpha| \cdot ||T|| \le ||\alpha T||$$

Thus, we have shown that:

$$||\alpha T|| = |\alpha| \cdot ||T||$$

 \triangle ineq. Let $T, S \in \mathcal{L}(X, Y)$. For every $x \in X$, with $||x|| \leq 1$, we have:

$$||(T+S)(x)|| = ||T(x) + S(x)||$$

 $\leq ||T(x)|| + ||S(x)||$
 $\leq ||T|| + ||S||$

using the triangle inequality for the norm in Y. Thus,

$$||T + S|| \le ||T|| + ||S||$$

Pos. Def. To prove this, we first will show that $||T(x)|| \le ||T||||x||$ for all $x \in X$. For $x \in X$, by homogeneity (and non-negativity) of the norm on X:

$$\left| \left| \frac{1}{||x||} x \right| \right| = \frac{1}{||x||} \cdot ||x|| = 1$$

Thus, we note that:

$$\left| \left| T \left(\frac{1}{||x||} x \right) \right| \right| \le ||T||$$

By the linearity of T and the homogeneity of the norm in Y, this implies:

$$\frac{1}{||x||}||T(x)|| = \left| \left| \frac{1}{||x||}T(x) \right| \right|$$
$$= \left| \left| T\left(\frac{1}{||x||}x \right) \right| \right|$$
$$\le ||T||$$

Thus,

$$||T(x)|| \le ||T|| \cdot ||x||$$

Now, let $T \in \mathcal{L}(X,Y)$ be such that ||T|| = 0. Then, for all $x \in X$, we have that:

$$||T(x)|| \le ||T|| \cdot ||x||$$
$$= 0$$

However, by the non-negativity of the norm in Y, we must have that ||T(x)|| = 0 for all $x \in X$. Then, by positive definiteness of the norm in Y, we have that T(x) = 0 for all $x \in X$. Thus, T is the zero map.

Conversely, if T is the zero map, then for all $x \in X$ with $||x|| \le 1$, we have that:

$$||T|| = ||0 \cdot T|| = 0 \cdot ||T|| = 0$$

by homogeneity. Thus, the norm is positive definite.

Therefore, we have shown that the operator norm is a norm on $\mathcal{L}(X,Y)$ and satisfies for all $T \in \mathcal{L}(X,Y)$ and $x \in X$:

$$||T(x)|| \le ||T|| \cdot ||x||$$

2. For any $x \in X$, with ||x|| = 1, by applying the property from part 1 twice, we have that:

$$||ST(x)|| = ||S(T(x))||$$

 $\leq ||S|| \cdot ||T(x)||$
 $\leq ||S|| \cdot ||T|| \cdot ||x||$
 $= ||S|| \cdot ||T||$

Thus,

$$||ST|| \le ||S|| \cdot ||T||$$

3. Let $\alpha(T)$ be the defined infimum.

Since we have that $||T(x)|| \le ||T|| \cdot ||x||$ for all $x \in X$, ||T|| is in the set we are taking the infimum over. Thus, $\alpha(T) \le ||T||$.

Moreover, by the definition of $\alpha(T)$, we have that for all $x \in X$ with $||x|| \leq 1$,

$$||T(x)|| \le \alpha(T)||x|| = \alpha(T)$$

Thus, $\alpha(T)$ is an upperbound on ||T(x)|| with $||x|| \leq 1$. Therefore, by the definition of the supremum, we have that:

$$||T|| \le \alpha(T)$$

Thus, we have shown that:

$$||T|| = \alpha(T) = \inf\{a \ge 0 : ||T(x)|| \le a||x|| \quad \forall x \in X\}$$

Problem 31. Suppose that X and Y are Banach spaces with $T \in \mathcal{L}(X,Y)$. Suppose that E is a closed proper subspace of X such that $E \subset \ker(T)$. Show that there is a unique operator $\overline{T} \in \mathcal{L}(X/E,Y)$ such that $\overline{T}(q(x)) = T(x)$ for all $x \in X$ where $q: X \to X/E$ is the quotient map. Moreover, $||\overline{T}|| = ||T||$.

Solution. We claim the map $\overline{T}: X/E \to Y$ given by:

$$\overline{T}([x]) = T(x)$$

satisfies the desired properties. We need to show that \overline{T} is well-defined, linear, satisfies $\overline{T}(q(x)) = T(x)$ for all $x \in X$, and satisfies $||\overline{T}|| = ||T||$ (hence is bounded/continuous).

Let $x, y \in X$ be such that [x] = [y]. Then, note that $x - y \in E \subset \ker(T)$. Thus, T(x) - T(y) = T(x - y) = 0. Thus, T(x) = T(y). Then, by the definition of \overline{T} , we have $\overline{T}([x]) = \overline{T}([y])$. Thus, \overline{T} is well-defined.

Next, let $[x], [y] \in X/E$ and $\alpha \in \mathbb{F}$ be arbitrary. Then, noting the linearity of q and T, we have that:

$$\begin{split} \overline{T}(\alpha[x] + [y]) &= \overline{T}([\alpha x + y]) \\ &= T(\alpha x + y) \\ &= \alpha T(x) + T(y) \\ &= \alpha \overline{T}([x]) + \overline{T}([y]) \end{split}$$

Thus, \overline{T} is linear.

Problem 33. Let E and X be Banach spaces with E finite dimensional.

- 1. Show that every linear map $S: E \to X$ is bounded.
- 2. Show that a linear map $T: X \to E$ is bounded if and only if $\ker(T)$ is closed.

Solution.

1. Let e_1, \ldots, e_n be a basis for E. Then $S(e_1), \ldots, S(e_n)$ span the image of S. Let $B = \max\{||S(e_i)|| : 1 \le i \le n\}$. Then, let $x = \sum_{i=1}^n a_i e_i \in E$ be arbitrary (where $a_i \in \mathbb{F}$). Then, using the triangle inequality,

$$||S(x)|| = \left| \left| S\left(\sum_{i=1}^{n} a_i e_i\right) \right| \right|$$

$$= ||\sum_{i=1}^{n} a_i S(e_i)||$$

$$\leq \sum_{i=1}^{n} |a_i| \cdot ||S(e_i)||$$

$$\leq B \sum_{i=1}^{n} |a_i|$$

$$= B \cdot ||x||_{\infty}$$

where we are using the identification of E with \mathbb{F}^n to define the $||\cdot||_{\infty}$ (i.e. its defined with respect to our picked basis). However, as E is finite dimensional, we use the fact that all norms are equivalent to obtain a constant C > 0 such that:

$$||x||_{\infty} < C||x||$$

Thus, we have that:

$$||S(x)|| \le BC||x||$$

Thus, S is bounded.

2. Assume that T is bounded. Since X and E are Banach spaces (E is Banach since all finite dimensional spaces are Banach), we have that T is continuous. Thus, the preimage of a closed set is closed. Since E is a normed vector space, it is a metric space, and hence Hausdorff. Thus the singleton $\{0\}$ is closed in E. Thus, $T^1(\{0\}) = \ker(T)$ is closed in X.

Next, assume that $\ker(T)$ is closed. Then, the quotient space $X/\ker(T)$ is a Banach space with norm given by the quotient norm. Then using results from Problem 31, we have the map $\overline{T}: X/\ker(T) \to E$ given by:

$$\overline{T}([x]) = T(x)$$

is well-defined and linear. Moreover, if \overline{T} is bounded, then so is T as $||\overline{T}|| = ||T||$. Thus, we need to show that \overline{T} is bounded.

However, by the first isomorphism theorem for vector spaces, $X/\ker(T)$ is isomorphic to $\operatorname{img}(T) \subset E$, which is finite dimensional. Thus, \overline{T} is a map from a finite dimensional Banach space, and is thus bounded by part 1. Thus, since $||\overline{T}|| = ||T||$, we have that T is bounded.

Problem 34. Supposed that E and M are closed subspaces of a Banach space X. If E is finite dimensional, show that $E+M=\{x+y:x\in E,y\in M\}$ is closed.

Solution. Let $q: X \to X/M$ be the quotient map. Since M is closed, X/M is a Banach space. Moreover, q is a surjective continous linear map between Banach spaces, thus, it is open by the Open Mapping Theorem. Thus, q(E) is closed as E is closed. We can also see this as $\dim(q(E)) \leq \dim(E) < \infty$ so q(E) is a finite dimensional subspace of X/M, thus Banach, thus closed. Then, since q is continous, the pre-image of closed sets is closed. However, note that $q^{-1}(q(E)) = E + M$. Thus, E + M is closed in X.

Problem 35. Suppose that X and Y are Banach spaces for $T \in \mathcal{L}(X,Y)$. Show that T is injective with closed range if and only if:

$$\inf\{||T(x)||:||x||=1\}>0$$

Solution. Let $m := \inf\{||T(x)|| : ||x|| = 1\}.$

First, assume that T is injective with closed range. Then, $\operatorname{img}(T)$ is Banach as it is closed. Moreover, as T is injective, it is a bijection onto its image. Thus, T is a surjective continuous linear map between Banach spaces, and is thus open (Open Mapping Theorem). Since T is a continuous open bijection, it is a homeomorphism and has a continuous inverse T^{-1} : $\operatorname{img}(T) \to X$. Thus, T^{-1} is bounded. Hence, there exists a constant C > 0 such that $\forall x \in X$:

$$||x|| \le C||T(x)||$$

Thus, $\forall x \in X$ with ||x|| = 1, we rearrange to get:

$$||T(x)|| \ge \frac{1}{C}$$

Thus, $m \ge \frac{1}{C} > 0$.

Next, assume that m > 0. Then for all $x \in X$ with ||x|| = 1, we have that:

Then, for all $x \in X$, since $\frac{x}{||x||}$ has norm 1, we have that (by homogeneity of the norm on Y and linearity of T):

$$\frac{1}{||x||} ||T(x)|| = \left| \left| T\left(\frac{x}{||x||}\right) \right| \right|$$

$$> m$$

Thus,

$$||T(x)|| \ge m||x||$$

Now, if T(x) = 0, then ||T(x)|| = 0. Then, since m > 0, the inequality above implies that ||x|| = 0. Then, by positive definiteness of the norm, we have x = 0. Thus, T is injective.

As T is injective, it is a bijection onto its image. Thus, we can define $T^{-1}: \operatorname{img}(T) \to X$ (as a linear map). Then, for all $y \in \operatorname{img}(T)$, there exists $x \in X$ such that T(x) = y. Then, we have:

$$||T^{-1}(y)|| = ||T^{-1}(T(x))|| = ||x||$$

$$\leq \frac{1}{m}||T(x)|| = \frac{1}{m}||y||$$

Thus, T^{-1} is bounded.

Now, let $(y_n) \subset \operatorname{img}(T)$ be a Cauchy sequence. Then, since T^{-1} is bounded, $(T^{-1}(y_n))$ is also a Cauchy sequence. To see this, let $\epsilon > 0$. Then, since (y_n) is Cauchy, there exists $N \in \mathbb{N}$ such that for all $m, n \geq N$, we have that:

$$||y_m - y_n|| < m\epsilon$$

Then, we note that:

$$||T^{-1}(y_m) - T^{-1}(y_n)|| = ||T^{-1}(y_m - y_n)||$$

$$\leq \frac{1}{m}||y_m - y_n||$$

$$< \frac{1}{m} \cdot m\epsilon$$

$$= \epsilon$$

Thus, $(T^{-1}(y_n))$ is Cauchy. Since X is complete, $(T^{-1}(y_n)) \to x \in X$. Let $y = T(x) \in \text{img}(T)$. Then, since T is continous, we have that:

$$(y_n) \to y$$

Thus, img(T) is complete (hence Banach). Thus, img(T) is a closed subspace of Y. Thus, T is injective with closed range.

Problem 38. Let X be a normed vector space. A Banach space \tilde{X} is called a completion of X is there is an isometric isomorphism $\iota: X \to \tilde{X}$ onto a dense subspace of \tilde{X} . Show that any two completions (\tilde{X}_1, ι_1) and (\tilde{X}_2, ι_2) are isometrically isomorphic by an isomorphism:

$$\Phi: \tilde{X}_1 \to \tilde{X}_2$$

such that $\Phi(\iota_1(x)) = \iota_2(x)$ for all $x \in X$.

Solution.

Lemma 1. If $\phi: X \to Y$ is an isometric isomorphism of normed vector spaces, then $\phi^{-1}: Y \to X$ is also an isometric isomorphism.

Proof. Since ϕ is an isomorphism, we know that ϕ^{-1} is a well-defined linear isomorphism. Thus, we only need to show that ϕ^{-1} is an isometry.

Let $y \in Y$ be arbitrary. Then, since ϕ is an isometry, we have that:

$$||\phi^{-1}(y)||_X = ||\phi(\phi^{-1}(y))||_Y$$

= $||y||_Y$

Thus, we have shown that ϕ^{-1} is an isometry.

Lemma 2. Let X and Y be Banach spaces and D a dense subspace of X. If $T_0 \in \mathcal{L}(D,Y)$, then there exists a unique bounded linear operator $T \in \mathcal{L}(X,Y)$ such that $T(x) = T_0(x)$ for all $x \in D$.

Proof. (This was optional question 32. Please move past this proof if we are allowed to use these without proof.)

Since D is a dense subspace of X, for all $x \in X$, there exists a Cauchy sequence $(x_n) \subset D$ such that $(x_n) \to x$ (we can construct this since D meets every open set around x, and we can pick points in $B_{1/n}(x) \cap D$, which is obviously Cauchy and converges to x). Then, $(T_0(x_n))$ is a Cauchy sequence in Y (since T is bounded). Thus, $T_0(x_n) \to y \in Y$. We can then define $T: X \to Y$ by:

$$T(x) = y$$

where y is the limit of $(T_0(x_n))$.

We check that this is well-defined. Let (x_n) and (x'_n) be two Cauchy sequences in D converging to $x \in X$. Then,

$$\lim_{n \to \infty} ||T(x_n) - T(x'_n)|| = \lim_{n \to \infty} ||T(x_n - x'_n)||$$

$$\leq ||T|| \cdot \lim_{n \to \infty} ||x_n - x'_n||$$

Now, let $\epsilon > 0$. Then, since (x_n) is Cauchy, there exists $N_1 \in \mathbb{N}$ such that for all $m, n \geq N_1$, we have that:

$$||x_n - x_m|| < \frac{\epsilon}{2}$$

Taking the limit as $m \to \infty$, we have that:

$$||x_n - x|| < \frac{\epsilon}{2}$$

Similarly, there exists $N_2 \in \mathbb{N}$ such that $\forall n > N_2$:

$$||x_n' - x|| < \frac{\epsilon}{2}$$

Thus, letting $N > \max\{N_1, N_2\}$, we have that for all $n \geq N$:

$$||(x_n - x'_n) - 0|| \le ||x_n - x|| + ||x - x'_n||$$

$$= ||x_n - x|| + ||x'_n - x||$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$= \epsilon$$

Thus, $\lim_{n\to\infty} ||x_n - x_n'|| = 0$. Thus, we have that:

$$\lim_{n \to \infty} ||T(x_n) - T(x'_n)|| \le ||T|| \cdot \lim_{n \to \infty} ||x_n - x'_n|| = 0$$

Since $||\cdot||$ is non-negative, by the Squeeze Theorem, we have that $\lim_{n\to\infty} ||T(x_n)-T(x_n')|| = 0$. Thus, the sequences converge to the same limit. Thus, T is well-defined.

Moreover, if $x_n \to x \in D$, then $T(x) = \lim_{n \to \infty} T_0(x_n) = T_0(x)$.

Next, note that T is linear as a linear combination of two Cauchy sequences converges to the the same linear combination of their limits (easy via triangle inequality and picking $\epsilon/2$ and $\epsilon/2\alpha$). Thus, if $(T_0(x_n)) \to y$ and $(T_0(x_n')) \to y'$, then $(T_0(x_n+\alpha x_n')) = (T_0(x_n)+\alpha T_0(x_n')) \to y'$, Thus, $T(x+\alpha x_n') = T(x) + \alpha T(x')$.

Next, we need to show that T is bounded. If $(x_n) \subset D$ is Cauchy and converges to $x \in X$, then we have, by continuity of norm:

$$||T(x)|| = \left| \left| \lim_{n \to \infty} T_0(x_n) \right| \right|$$

$$= \lim_{n \to \infty} ||T_0(x_n)||$$

$$\leq \lim_{n \to \infty} ||T_0|| \cdot ||x_n||$$

$$\leq ||T_0|| \cdot \lim_{n \to \infty} ||x_n||$$

$$\leq ||T_0|| \cdot ||x||$$

Thus, $T \in \mathcal{L}(X, Y)$.

Finally, to show that T is unique, let $T_1, T_2 \in \mathcal{L}(X, Y)$ with $T_1 = T_2$ on D. Then, for all $x \in X$, if $(x_n) \subset D \to x$, then, by continuity, we have that:

$$T_1(x) = \lim_{n \to \infty} T_1(x_n) = \lim_{n \to \infty} T_2(x_n) = T_2(x)$$

Thus, $T_1 = T_2$ on X. Hence, T is unique.

Now, for the main proof: Since ι_1 is an isometric isomorphism onto $\iota_1(X)$, then, $\iota_1^{-1}:\iota_1(X)\to X$ is also an isometric isomorphism. Thus, we can define the map $\Phi_0:\iota_1(X)\to \tilde{X}_2$ given by:

$$\Phi_0(x) = \iota_2 \circ \iota_1^{-1}(x)$$

Since ι_2 is an isometric isomorphism, and a composition of isometric isomorphisms is an isometric isomorphism, we have that Φ_0 is an isometric isomorphism.

Since $\iota_1(X)$ is a dense subspace of \tilde{X}_1 , and \tilde{X}_2 is Banach, by Lemma 2, we can extend Φ_0 uniquely to a bounded linear operator $\Phi: \tilde{X}_1 \to \tilde{X}_2$ such that $\Phi(x) = \Phi_0(x)$ for all $x \in \iota_1(X)$.

We need to show that Φ is an isometric isomorphism.

First, we show that Φ is an isometry. Let $x \in \tilde{X}_1$ be arbitrary. Then, there exists a Cauchy sequence $(x_n) \subset \iota_1(X)$ such that $(x_n) \to x$. Then, by the isometry of Φ_0 and continuity of the norm:

$$||\Phi(x)|| = \left| \left| \lim_{n \to \infty} \Phi(x_n) \right| \right|$$

$$= \left| \left| \lim_{n \to \infty} \Phi_0(x_n) \right| \right|$$

$$= \lim_{n \to \infty} ||\Phi_0(x_n)||$$

$$= \lim_{n \to \infty} ||x_n||$$

$$= \left| \left| \lim_{n \to \infty} x_n \right| \right|$$

$$= ||x||$$

Next, we show that Φ is injective. Let $x \in \tilde{X}_1$ be such that $\Phi(x) = 0$. Then, take a Cauchy sequence $(x_n) \subset \iota_1(X)$ such that $(x_n) \to x$. Then, we have by continuity of the norm and isometry of Φ , we have:

$$||x|| = ||\Phi(x)|| = 0$$

Thus, by positive definiteness of the norm, we have that x=0. Thus, Φ is injective.

Finally, we show that Φ is surjective. Let $y \in \tilde{X}_2$ be arbitrary. Then, since $\operatorname{img}(\Phi) = \operatorname{img}(\iota_2)$ is dense in \tilde{X}_2 , there exists a Cauchy sequence $(y_n) \to y$ such that $(y_n) \subset \operatorname{img}(\Phi_0)$. Then, since Φ_0 is an isometric isomorphism, it has an inverse Φ_0^{-1} that is an isometric isomorphism. Then, we have a Cauchy sequence $(\Phi_0^{-1}(y_n)) \subset \iota_1(X) = \operatorname{img}(\Phi_0^{-1})$ converging to x. Since Φ is continous, we have that:

$$\Phi(x) = \lim_{n \to \infty} \Phi(\Phi_0^{-1}(y_n))$$
$$= \lim_{n \to \infty} y_n = y$$

as $\Phi = \Phi_0$ on $\iota_1(X)$. Thus, Φ is surjective.

Thus, we have shown that Φ is an isometric isomorphism.

Problem 39. Lets find a use for a genuine Minkowski functional. In this problem, we'll let $l_{\mathbb{R}}^{\infty}$ be the real Banach space of bounded sequences in \mathbb{R} . Define m on $l_{\mathbb{R}}^{\infty}$:

$$m(x) = \limsup_{n} x_n$$

We clearly have m(tx) = tm(x) if $t \ge 0$ and it is not hard to check that $m(x+y) \le m(x) + m(y)$ for all $x, y \in l_{\mathbb{R}}^{\infty}$. We want to show that there are Banach limits or what I prefer to call a generalized limit on $l_{\mathbb{R}}^{\infty}$. This is we want to show that there is a functional $L \in l_{\mathbb{R}}^{\infty^*}$ such that:

$$L(S(x)) = L(x)$$

where $S \in \mathcal{L}(l_{\mathbb{R}}^{\infty})$ is given by $S(x)_n = x_{n+1}$ and such that $\liminf_n x_n \leq L(x) \leq \limsup_n x_n$. (Hint provided).

Solution.

Problem 40. Prove the following Lemma from lecture. Let X be a complex vector space. Every real linear functional of X is the real part of a complex linear functional on X. In fact, if $\phi = \Re(\psi)$ then $\psi(x) = \phi(x) - i\phi(ix)$.

Solution.

Problem 41. Suppose that X is a normed vector space such that X^* is separable. Show that X is separable. (Hint provided).

Solution. Since X^* is separable, there exists a countable dense subset $\{f_n\}_{n\in\mathbb{N}}\subset X^*$. Then, for each $n\in\mathbb{N}$, note that:

$$||f_n|| = \sup_{||x||=1} |f_n(x)|$$

Thus, we can find x_n with $||x_n|| = 1$ such that:

$$|f_n(x_n)| \ge ||f_n|| - \frac{1}{2}||f_n|| = \frac{1}{2}||f_n||$$

Define $S = \text{span}\{x_n : n \in \mathbb{N}\}$. We claim that S is dense in X.