

## Problem 1

Suppose  $f : E \rightarrow \mathbb{R}$  is a linear functional with  $\ker f$  is closed and  $E$  is a topological vector space. Then  $\{x \in E : f(x) < 0\}$  is open and

$$\overline{\{x \in E : f(x) < 0\}} = \{x \in E : f(x) \leq 0\}$$

SOLUTION: If  $U$  is an open neighborhood of 0, then there exists some open  $V \subset U$  such that

$$\lambda V \subset V, \quad \forall |\lambda| < 1 \quad (\star)$$

Since  $\ker f$  is closed and  $f \neq 0$ , there exists some  $x$  and open  $U \ni 0$  such that  $x+U \subset (\ker f)^c$ . Since  $U$  is an open neighborhood of 0, we can find some  $V \subset U$  such that  $\star$  above is satisfied. We claim that  $f(V)$  is bounded. Suppose not, then we will show that  $f(V) = \mathbb{R}$ . There exists some  $\{x_n\} \subset V$  such that  $|f(x_n)| > n$  for all  $n$ . For  $\lambda \in [0, 1]$ , we have that  $\lambda V \subseteq V$ , and so  $\lambda f(V) \subseteq f(V)$ . If  $c \in f(V)$ , then for all  $t \in [-c, c]$   $t \in f(V)$ . Thus,  $-f(V) \subseteq f(V)$ , and given that  $c \in f(V)$ , we have that  $-c \in f(V)$ . Thus,  $f(V) = \mathbb{R}$ . Let  $x \in V$ . There exists some  $y \in V$  such that  $f(y) = -f(x)$ , and so  $f(x+y) = 0$ , and so  $x+y \in \ker f$ . Thus,  $\ker f = V$ , and so  $\ker f$  is open, which is a contradiction. Thus,  $f(V)$  is bounded by some  $c > 0$ . We show in the next problem that this implies that  $f$  is continuous at 0. Since  $f$  is linear, we have that  $f$  is continuous everywhere. Since  $(-\infty, 0)$  is open and  $f$  is continuous, then  $f^{-1}((-\infty, 0))$  is open, proving the first claim.

For the second claim, suppose that  $x \in f^{-1}((\infty, 0])$  and  $(x_n) \in f^{-1}((-\infty, 0))$  with  $x_n \rightarrow x$ . This is convergence with respect to open sets. That is, for any open neighborhood of  $x$ , there exists some  $N$  such that for all  $n \geq N$ , we have that  $x_n \in V$ . If  $x \in f^{-1}((-\infty, 0))$ , then we can just take the sequence to be itself, so consider then  $x \in f^{-1}(\{0\})$ . But then since  $x_n \rightarrow x$  and  $f$  is continuous, we have that  $f(x_n) \rightarrow f(x) = 0$ , and so  $x \in \ker f$ , but  $\ker f$  is closed, and so  $x \in f^{-1}(\{0\})$ . ■

## Problem 2

Let  $E$  be a real topological vector space. Let  $f : E \rightarrow \mathbb{R}$  be a linear functional and  $p : E \rightarrow \mathbb{R}$  be a continuous function at 0 such that  $f \leq p$ , then  $f$  is continuous.

SOLUTION: Let  $\epsilon > 0$ . By the continuity at 0 of  $p$ , there exists some  $U$  open neighborhood of 0 such that for all  $x \in U$ ,  $|p(x) - p(0)| < \epsilon$ . Since  $f \leq p$ , then  $f(x) \leq p(0) + \epsilon$  for all  $x \in U$ . We have that  $-p$  is continuous at 0, and so it must be the case that there exists some  $U'$  open neighborhood of 0 such that for all  $x \in U$ ,  $-p(x) \in (-p(0) - \epsilon, -p(0) + \epsilon)$ . We have that  $-p \leq -f$ , and so  $-p(0) - \epsilon < f(x)$  for all  $x \in U'$ . Take  $V = U \cap U'$ , then for all  $x \in V$ ,  $|f(x)| \leq c$  for some  $c > 0$ .

Let  $W \subset \mathbb{R}$  be some open neighborhood containing 0. There exists some  $\epsilon > 0$  such that if  $x \in \mathbb{R}$  with  $|x| < \epsilon$ , then  $x \in W$ . Let

$$W' = \frac{\epsilon}{c}W \subset V$$

Evidently,  $W'$  is open. Moreover,  $|f(x)| = \frac{\epsilon}{c}|f(x)| \leq \epsilon$ , and so  $f(x) \in W$ . That is  $f(W') \subset W$ , and so  $0 \in W' \subset f^{-1}(W)$ . Thus,  $f$  is continuous at 0. Since  $f$  is linear, then  $f$  is continuous everywhere. ■

### Problem 3

Let  $(x_n)$  be a sequence in  $X$ , where  $X$  is a Banach space. Then  $x_n \rightharpoonup x$  if and only if  $\{x_n\}_{n \in \mathbb{N}}$  is bounded and  $\{f \in X^* : \langle f, x_n \rangle \rightarrow \langle f, x \rangle\}$  is dense in  $X^*$ .

SOLUTION: (  $\implies$  ) Suppose  $x_n \rightharpoonup x$ . Then by definition, we have that for all  $f \in X^*$ ,  $\langle f, x_n \rangle \rightarrow \langle f, x \rangle$ , and so  $\{f \in X^* : \langle f, x_n \rangle \rightarrow \langle f, x \rangle\} = X^*$ . By the uniform boundedness principle, we have that if  $T_n f = \langle f, x_n \rangle$ , then since  $f_n \rightarrow f$ , then  $T_n f$  is bounded, and so there exists some  $c > 0$  such that

$$\|T_n f\| < c \|f\|.$$

Thus,

$$\|x_n\| = \sup_{\|f\|=1} |\langle f, x_n \rangle| = \sup_{\|f\|=1} \|T_n f\| < c \sup_{\|f\|=1} \|f\| < c$$

and so  $\|x_n\| < c$  for all  $n$ , and thus the set is bounded.

(  $\impliedby$  ) Let  $f \in X^*$ . Since the set  $\{g \in X^* : \langle g, x_n \rangle \rightarrow \langle g, x \rangle\}$  is dense in  $X^*$ , then there exists some  $g \in X^*$  such that  $\|g - f\| < \epsilon$  and  $\langle g, x_n \rangle \rightarrow \langle g, x \rangle$ . Thus, we have that

$$\begin{aligned} |\langle f, x_n \rangle - \langle f, x \rangle| &= |\langle f, x_n \rangle - \langle g, x_n \rangle + \langle g, x_n \rangle - \langle f, x \rangle| \\ &\leq |\langle f, x_n \rangle - \langle g, x_n \rangle| + |\langle g, x_n \rangle - \langle f, x \rangle| \\ &= |\langle f - g, x_n \rangle| + |\langle g, x_n \rangle - \langle g, x \rangle + \langle g, x \rangle - \langle f, x \rangle| \\ &\leq \|f - g\| \|x_n\| + |\langle g, x_n \rangle - \langle g, x \rangle| + |\langle g, x \rangle - \langle f, x \rangle| \\ &= \|f - g\| \|x_n\| + |\langle g, x_n \rangle - \langle g, x \rangle| + |\langle g - f, x \rangle| \\ &\leq \|f - g\| \|x_n\| + |\langle g, x_n \rangle - \langle g, x \rangle| + \|g - f\| \|x\| \\ &\rightarrow 0, \end{aligned}$$

where the first and third terms use the fact that  $(x_n)$  is bounded (and  $x$  is bounded) and that  $f$  is  $\epsilon$  close to  $f$ , and the second inequality uses the fact that  $\langle g, x_n \rangle \rightarrow \langle g, x \rangle$ . ■

## Problem 4

Suppose  $(x_n) \in X$  is Cauchy and  $X$  is a normed vector space. If  $x_n \rightharpoonup 0$ , then  $x_n \rightarrow 0$ .

SOLUTION: We generalize and let  $x_n \rightharpoonup x$ . Thus, suppose  $f \in E^*$ , then for all  $\epsilon > 0$  :

$$\|\langle f, x_n \rangle - \langle f, x \rangle\| < \epsilon,$$

but we have that

$$\begin{aligned} |\langle f, x_n \rangle - \langle f, x \rangle| &= |\langle f, x_n \rangle - \langle f, x_m \rangle + \langle f, x_m \rangle - \langle f, x \rangle| \\ &\leq |\langle f, x_n \rangle - \langle f, x_m \rangle| + |\langle f, x_m \rangle - \langle f, x \rangle| \\ &\leq \|f\| \|x_n - x_m\| + |\langle f, x_m \rangle - \langle f, x \rangle| \\ &< \|f\| \|x_n - x_m\| + \epsilon \end{aligned}$$

Thus,

$$\|x_n - x\| = \sup_{\|f\|=1} |\langle f, x_n \rangle - \langle f, x \rangle| \leq \|x_n - x_m\| + \epsilon < 2\epsilon$$

■

## Problem 5

## Problem 6

Show that if  $X$  is infinite dimensional Banach Space, then  $0 \in \overline{S_X}^{\sigma(X, X^*)}$ .

SOLUTION: It suffices to show that

$$B_X = \overline{S_X}^{\sigma(X, X^*)}.$$

To show the first inclusion, let  $x_0 \in B_X$ . Let  $V$  be a weakly open neighborhood of  $x_0$ . We wish to show that  $V \cap S_X \neq \emptyset$ . Without loss of generality, we can assume

$$V = \{x \in E : |\langle f_i, x \rangle| < \epsilon, \quad i \in [k]\}.$$

There exists some  $y_0 \in E$  such that for all  $i$ ,  $\langle f_i, y_0 \rangle = 0$ . If not, then  $\ker F = 0$ , where  $F : E \rightarrow \mathbb{R}^k$  such that each component of  $F$  is  $f_i$ . Then  $F$  is injective and so  $\dim E < \infty$ . Thus, consider  $g(t) = \|x_0 + ty_0\|$ . Since  $x_0 \in B_X$ , then  $g(0) \leq 1$  and  $g(\infty) = \infty$ . Since  $g$  is continuous, there exists some  $t_0$  such that  $g(t_0) = 1$ , and so  $x_0 + ty_0 \in S_X$ . Moreover,  $g(t_0) \in V$  since for all  $i$ , we have that  $\langle f_i, x_0 + ty_0 \rangle = \langle f_i, x_0 \rangle + t \langle f_i, y_0 \rangle = \langle f_i, x_0 \rangle < \epsilon$ . Thus,  $x_0 + ty_0 \in S_X$ , and so  $B_X \subset \overline{S_X}^{\sigma(X, X^*)}$ . Since  $S_X \subset B_X$ , suffices to show that  $B_X$  is closed, which is immediate since

$$B_X = \bigcap_{\|f\| \leq 1} \{x \in E : |\langle f, x \rangle| \leq 1\}.$$

Thus,  $B_X = \overline{S_X}^{\sigma(X, X^*)}$ , and since  $0 \in B_X$ , then we are done. ■

## Problem 7

In  $c_0$ , let  $x_n = ne_n$ . Show that  $x_n \rightarrow 0$  pointwise but not weakly.

SOLUTION: Let  $x_n = (x_n^{(k)}) = \left( \begin{pmatrix} 1 \\ 0 \\ \vdots \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ \vdots \end{pmatrix}, \dots \right)$ . Let  $n$  be arbitrary. To show that  $x_n^{(k)} \rightarrow 0$

as  $k \rightarrow \infty$ , consider that for all  $k \geq n$ ,  $x_n^{(k)} = 0$ , and thus  $x_n^{(k)} \rightarrow 0$ .

Suppose that  $x_n \rightharpoonup 0$ . Then we have that for any  $f \in (c_0)^*$ ,  $f(x_n) \rightarrow f(0) = 0$ . Since  $(c_0)^* = \ell^1$ , then for each  $f \in (c_0)^*$ , then there exists a unique  $(a_{k,n}) \in \ell^1$  such that

$$\langle f, x_n \rangle = \sum_{k=1}^{\infty} a_{k,n} x_n^{(k)} \xrightarrow{n \rightarrow \infty} 0.$$

But we have that  $x_n^{(k)} = \begin{cases} n, & n = k \\ 0, & n \neq k \end{cases}$ , and so  $\langle f, x_n \rangle = na_n$ . Since  $(c_0)^* = \ell^1$ , we consider  $a_k = \delta_{k,n}$ , and thus  $\langle f, x_n \rangle = n$ . Note that  $\delta_{k,n} \in \ell^1$  since  $\sum_{k=1}^{\infty} \delta_{k,n} = 1 < \infty$ . Thus, we have that  $\langle f, x_n \rangle = n \rightarrow \infty$ , which is a contradiction. ■

## Problem 8

Show that there exists a sequence  $(f_n) \in X^*$  for some normed linear space  $X$  such that  $(f_n(x))$  is bounded for each  $x \in X$  but  $\|f_n\| \rightarrow \infty$ .

SOLUTION: Let  $X = c_0$ , and thus  $X^* = \ell^1$ . Consider that for each  $f \in (c_0)^*$ , there exists a unique  $a \in \ell^1$  such that

$$\langle f, x \rangle = \sum_{k=1}^{\infty} a_k x_k.$$

Consider the sequence

$$a_n = ne_n \implies a_n^{(k)} = n\chi_n$$

( $\chi_n$  being the indicator function) Let  $x \in c_0$ , then we have that

$$|\langle f_n, x \rangle| = \left| \sum_{k=1}^{\infty} a_n^{(k)} x_i \right| \leq \|a_n\|_{\ell^1} \|x\|_{c_0} = n\|x\|_{c_0}$$

Then we have that

$$\|f_n\|_{c_0^*} = \|a_n\|_{\ell^1} = \|ne_n\|_{\ell^1} = n \xrightarrow{n \rightarrow \infty} \infty$$

■



## Problem 9

In  $c_0$ , there exists a sequence  $f_n \in (c_0)^*$  such that  $f_n \xrightarrow{*} 0$  and yet every convex combination  $h$  of the  $f_n$  has  $\|h\| = 1$ .

SOLUTION: Since  $(c_0)^* = \ell^1$ , consider a sequence  $f_n \in (c_0)^*$  such that

$$\langle f_n, x \rangle = \sum_{i=1}^{\infty} e_n^{(i)} x_i = x_n,$$

where  $(e_n)$  is the canonical basis of  $\ell^1$ . To show that  $f_n \xrightarrow{*} 0$ , let  $x \in c_0$ , and so there exists some  $N$  such that if  $n \geq N$ , we have that  $x_n = 0$ . Thus, for large  $n$ , we have that

$$\langle f_n, x \rangle = x_n \rightarrow 0.$$

Thus,  $f_n \xrightarrow{*} 0$ . Let  $\lambda_i > 0$  and suppose  $\sum_{i=1}^k \lambda_i = 1$ . Then

$$\|h\| = \left\| \sum_{i=1}^k f_n \lambda_i \right\| = \sum_{i=1}^k \|f_i\| \lambda_i = \sum_{i=1}^k \|e_i\| \lambda_i = \sum_{i=1}^k \lambda_i = 1.$$

■

## Problem 10

Show that if  $T$  is bounded and injective from  $\ell^1$  to  $\ell^2$ , then  $T(\ell^1)$  is not closed in  $\ell^2$ .

SOLUTION: Suppose  $T(\ell^1)$  is closed in  $\ell^2$ . Since  $\ell^1$  and  $\ell^2$  are both Banach and  $T$  is continuous bijection onto  $T(\ell^1)$ , then  $T$  is an isomorphism to the image of  $\ell^1$ . Since  $\ell^2$  is reflexive and  $T(\ell^1)$  is a closed linear subspace of  $\ell^2$ , then  $T(\ell^1)$  is reflexive. By the isomorphism, we must have that  $\ell^1$  is reflexive, which is of course not true. ■

## Problem 11

Suppose  $E$  is a Banach space and let  $A \subset E$  be weakly compact. Prove that  $A$  is bounded.

SOLUTION: We aim to show that for any  $f \in E^*$ ,  $f(A)$  is bounded. Suppose not, then we have that for all  $n > 0$ , there exist  $x_n \in A$  with  $\|f(x_n)\| > n$ . Since  $(x_n) \in A$  and  $A$  is weakly compact, there exists a subsequence  $(x_{n_k}) \in A$  such that it weakly converges to some limit in  $A$ , that is,  $x_{n_k} \rightharpoonup x \in A$ . Thus,  $f(x_{n_k}) \rightarrow f(x)$ , and thus we have a contradiction since for  $n_k$  large enough,  $|f(x_{n_k})| \leq n_k$ . Thus,  $f(A)$  is bounded. Since this is true for all  $f \in E^*$ , then the uniform boundedness principle (see problem 3) says that  $A$  is bounded. ■

## Problem 12

Let  $E$  be Banach and suppose  $(x_n) \in E$  with  $x_n \rightharpoonup x$  in  $\sigma(E, E^*)$ . Define

$$\sigma_n = \frac{1}{n}(x_1 + \cdots + x_n).$$

Show that  $\sigma_n \rightharpoonup x$  in  $\sigma(E, E^*)$ .

SOLUTION: Suppose  $f \in E^*$ . Let  $\epsilon > 0$ . Since  $x_n \rightharpoonup x$ , we have that  $f(x_n) \rightarrow f(x)$ . Thus, there exists some  $N$  such that if  $n \geq N$ , then  $\|f(x_n) - f(x)\| < \epsilon$ . Therefore,

$$\begin{aligned} \left\| \frac{1}{n - N - 1} \sum_{N+1}^n f(x_i) - f(x) \right\| &= \left\| \frac{1}{n - N - 1} \sum_{N+1}^n (f(x_i) - f(x)) \right\| \\ &\leq \frac{1}{n - N - 1} \sum_{N+1}^n \|f(x_i) - f(x)\| \\ &< \epsilon. \end{aligned}$$

Thus, we triangle on this equality till it ins:

$$\begin{aligned} |f(\sigma_n) - f(x)| &\leq \left| f(\sigma_n) - \frac{1}{n - N - 1} \sum_{N+1}^n f(x_i) \right| + \left| \frac{1}{n - N - 1} \sum_{N+1}^n f(x_i) - f(x) \right| \\ &= \left| \frac{1}{n} \sum_{i=1}^n f(x_i) - \frac{1}{n - N - 1} \sum_{N+1}^n f(x_i) \right| + \frac{\epsilon}{2} \end{aligned}$$

The first term obviously goes to 0 for large  $n$  (do another triangle inequality) ■

## Problem 13

Let  $E$  be Banach. Suppose  $A \subset E$  is convex. Show that the strong closure of  $A$  is the same as the weak closure of  $A$ .

SOLUTION: Since every weakly closed set is strongly closed, then we have that

$$A \subset \overline{A}^{\sigma(E, E^*)} \implies \overline{A} \subset \overline{\overline{A}^{\sigma(E, E^*)}} = \overline{A}^{\sigma(E, E^*)}$$

$$A \subset \overline{A}^{\sigma(E, E^*)} \subset \overline{A}.$$

Since  $\overline{A}$  is strongly closed and convex<sup>a</sup>, then we know by a theorem in class that it is weakly closed. Thus,

$$A \subset \overline{A} \implies \overline{A}^{\sigma(E, E^*)} \subset \overline{\overline{A}^{\sigma(E, E^*)}} = \overline{A},$$

and so we are done. ■

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<sup>a</sup>We proved this in PSET 4

## Problem 14

Let  $E$  be a Banach space and suppose  $K \subset E$  is strongly compact. Suppose  $(x_n) \in K$  such that  $x_n \rightharpoonup x$ . Then  $x_n \rightarrow x$

SOLUTION: Suppose not. Thus, there exists some  $x_{n_k}$  subsequence such that  $\|x_{n_k} - x\| \geq \epsilon$  for some  $\epsilon > 0$ . Since  $(x_{n_k}) \in K$  and  $K$  is compact, we have that there exists some subsequence  $x_{n_{k_j}} \rightarrow y$  where  $y \in K$ , and since strong convergence implies weak convergence, then  $x_{n_{k_j}} \rightharpoonup y$ . But since  $x_{n_{k_j}}$  is a subsequence of a sequence converging to  $x$ , then it suffices to show that weak limits are unique and thus we must have that  $y = x$ , a contradiction!

To show that weak limits are unique, suppose not. ■

## Problem 15

Let  $E$  and  $F$  be two Banach spaces. Let  $T \in \mathcal{L}(E, F)$  so that  $T^* \in \mathcal{L}(F^*, E^*)$ . Prove that  $T^*$  is continuous from  $F^*$  (equipped with  $\sigma(F^*, F)$ ) unto  $E^*$  (equipped with  $\sigma(E^*, E)$ ).

SOLUTION: Since  $T^* : F^* \rightarrow E^*$ , let's consider  $T^* : F^* \rightarrow E^*$ , where the underscore denotes that we are considering the weak \* topology. Let  $\varphi_x : E^* \rightarrow \mathbb{R}$  such that  $\varphi_x \circ T : F^* \rightarrow \mathbb{R}$  such that for all  $x \in E$  :

$$\varphi_x \circ T(v) = \langle T^*v, x \rangle = \langle v, Tx \rangle,$$

which is of course a linear functional on  $F$ , and is thus continuous in the weak \* topology of  $F^*$ . ■

## Problem 16

Let  $E$  be a Banach space. Let  $(x_n) \in E$  and let

$$K_n = \overline{\text{conv} \left( \bigcup_{i=n}^{\infty} \{x_i\} \right)}.$$

(a) If  $x_n \rightharpoonup x$ , then

$$\bigcap_{n=1}^{\infty} K_n = \{x\}$$

SOLUTION: Since  $K_n$  is convex and strongly closed, then  $K_n$  is weakly closed. Evidently,  $x \in \overline{K_n}^{\sigma(E, E^*)}$  for all  $n$ , and thus since  $K_n$  is weakly closed,  $x \in K_n$  for any  $n$ , and thus  $x \in \bigcap K_n$ .

Let  $V$  be some weak convex neighborhood of  $x$ . Since  $x_n \rightharpoonup x$ , we have that there exists some  $N$  such that for  $n \geq N$ ,  $K_n \subset \overline{V}$ , and so  $\bigcap K_n \subset \overline{V}$ . Suppose  $y \in \bigcap K_n$  with  $y \neq x$ . Suppose  $r = \|y - x\|$ . Let  $B_{\frac{r}{2}, \sigma(E, E^*)}(x)$  be a weakly open convex neighborhood of  $x$ . Then there exists some  $N$  such that for all  $n \geq N$ , we have that  $x_n \in B_{\frac{r}{2}, \sigma(E, E^*)}(x)$ , and so  $y \notin \overline{\text{conv}(\bigcup_{i=n}^{\infty} \{x_i\})}$ , a contradiction to the fact that  $y \in \bigcap K_n$ . ■

(b) Assume that  $E$  is finite dimensional and  $\bigcap_{n=1}^{\infty} K_n = \{x\}$ . Prove that  $x_n \rightarrow x$ .

SOLUTION: Since  $E$  is finite dimensional, a  $x_n \rightharpoonup x$  if and only if  $x_n \rightarrow x$ . Let  $V$  be a weakly open neighborhood of  $x$ . Consider  $K'_n = K_n \cap V^c$ . Since  $\bigcap K_n = \{x\}$ , then we must have that  $K_n$  is bounded for each  $n$ . To show this, suppose that for some  $N$ , we have that  $K_N$  is unbounded. This implies that  $x_n \rightarrow \pm\infty$  for  $n \geq N$ , and thus  $K_n$  is unbounded for all  $n \geq N$ , and so  $\bigcap K_n = \emptyset$ . Thus,  $K_n$  is bounded. Since  $K_n \subset E$  is closed and convex and  $E$  is reflexive (by finite dimensions), then  $K_n$  is compact in  $\sigma(E^*, E)$ , and since  $K'_n$  is a closed ( $V^c$  is closed) subset of  $K_n$ , then  $K'_n$  is compact. Since  $\bigcap K'_n = \bigcap (K_n \cap V^c) = \bigcap K_n \cap V^c = \{x\} \cap V^c = \emptyset$ . Since each  $K'_n$  is compact, and  $K'_n \downarrow$  then we must necessarily have some  $N$  such that  $K'_N = \emptyset$ . Thus,  $K_N \cap V^c = \emptyset$ , and so  $K_N \subset V$ , and so for all  $n \geq N$ ,  $K_n \subset V$ , and so  $x_n \in V$ . Thus,  $x_n \rightarrow x$ . ■



## Problem 17

Let  $E$  be a Banach space.

- (a) Let  $(f_n) \in E^*$  such that for all  $x \in E$ ,  $\langle f_n, x \rangle$  converges to a limit. Prove that there exists some  $f \in E^*$  such that  $f \xrightarrow{*} f$ .

SOLUTION: We want to show that there exists some  $f \in E^*$  such that for all  $x \in E$ ,  $\langle f_n, x \rangle \rightarrow \langle f, x \rangle$ . We know that  $\|f_n\| > 0$  for large  $n$  for if not, then just take  $f = 0$  and we are done.

Let

$$\langle f_n, x \rangle \rightarrow y_x.$$

By the uniform boundedness principle, we have that  $\sup_n \|f_n\| < \infty$ . Call  $A = \sup_n \|f_n\|$ .

Consider the sequence

$$\hat{f}_n = \frac{f_n}{A} \implies \hat{f}_n \in B_{E^*}.$$

Since  $B_{E^*}$  is compact, there exists some  $\hat{f} \in B_{E^*}$  and some subsequence such that  $\hat{f}_{n_k} \xrightarrow{*} \hat{f}$ . That is, for all  $x \in E$ ,

$$\langle \hat{f}_{n_k}, x \rangle \rightarrow \langle \hat{f}, x \rangle.$$

Thus, we have that for  $n$  large

$$\langle \hat{f}_{n_k}, x \rangle = \langle \frac{f_{n_k}}{A}, x \rangle = \langle \hat{f}, x \rangle \implies \langle f_{n_k}, x \rangle = \langle A\hat{f}, x \rangle.$$

But we already know that  $\langle f_n, x \rangle$  converges to a limit, and so the entire sequence must converge to that same limit,  $y_x$ , i.e.,

$$\langle f_n, x \rangle = \langle A\hat{f}, x \rangle.$$

Thus, since limits are unique because  $\sigma(E^*, E)$  is Hausdorff, then limits are unique, and thus  $y_x = \langle Af, y_x \rangle$ . Because this is true for all  $x \in E$ , we have that  $f_{n_k} \xrightarrow{*} Af$ . ■

- (b) Assume that  $E$  is reflexive. Let  $(x_n)$  be a sequence in  $E$  such that for every  $f \in E^*$ ,  $\langle f, x_n \rangle$  converges to a limit. Prove that there exists some  $x \in E$  such that  $x_n \rightarrow x$  in  $\sigma(E, E^*)$ .

SOLUTION: It suffices to show that for all  $f \in E^*$ ,

$$\langle f, x_n \rangle \rightarrow \langle f, x \rangle.$$

This proof would follow exactly as above, switching up the  $E$ s and the  $E^*$ . Define  $T_nf = \langle f, x_n \rangle$ . We know that  $T_nf \rightarrow y_f$ . Thus, by the uniform boundedness principle,

we know that  $\sup_n \|T_n f\| = \sup_n \|\langle f, x_n \rangle\| < \infty$ . Denote this by  $A = \sup_n \|\langle f, x_n \rangle\| < \infty$ . Define

$$\hat{T}_n = \frac{T_n}{A},$$

and thus

$$\hat{T}_n f = \frac{\langle f, x_n \rangle}{A} \leq 1 \quad \forall n.$$

We know that  $B_{E^*}$  is compact in the weak  $\star$  topology, but since  $E$  is reflexive, then we know that  $B_{E^*}$  is strongly compact. Thus, there exists some subsequence such that

$$\hat{T}_{n_k} \rightarrow \hat{T} \in B_{E^*},$$

and thus for any  $f \in E^*$ ,

$$\frac{\langle f, x_{n_k} \rangle}{A} \rightarrow T(f) = \langle f, x \rangle \implies \langle f, x_{n_k} \rangle \rightarrow AT(f).$$

But we know that  $\langle f, x_n \rangle \rightarrow y_f$ , and thus  $A\langle f, x \rangle = y_f$ . ■

(c) Construct an example in a non-reflexive space  $E$  where the conclusion of 2 fails.

SOLUTION: Consider  $E = c_0$ . Let

$$x_n = (1, 1, \dots, 1_{(n)}, 0, 0, \dots)$$

Let  $f \in (c_0)^*$ , then

$$f(x_n) = f\left(\sum_{i=1}^{\infty} x_i e_i\right) = f\left(\sum_{i=1}^n e_i\right) = \sum_{i=1}^n f(e_i).$$

We know that  $(c_0)^* = \ell^1$ , and thus  $f(e_i) \in \ell^1$ , and so

$$\lim_{n \rightarrow \infty} \langle f, x_n \rangle = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(e_i) = \sum_{i=1}^{\infty} f(e_i) < \infty,$$

and so  $\langle f, x_n \rangle$  converges to a limit, in particular, it converges to

$$\sum_{i=1}^{\infty} f(e_i) = f((1, 1, 1, \dots))$$

Thus,

$$x_n \rightharpoonup (1, 1, 1, \dots),$$

but  $(1, 1, 1, \dots) \notin c_0$ , which is a contradiction. ■