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Introduction

This is going to be part of the notes for my Honors thesis independent study, which will be focused on amenability and C*-algebras. This section of notes will be focused on the essential results in functional analysis, starting from normed vector spaces, working our way up through C*-algebras.

The primary source for this section is going to be Timothy Rainone's Functional Analysis-En Route to Operator Algebras, which has not been published yet.

I do not claim any of this work to be original.

Normed Vector Spaces

Vector Spaces, Norms, and Basic Properties

All vector spaces are defined over \mathbb{C} . Most of the information here is in my Real Analysis II notes, so I'm going to skip to some of the more important content.

Definition (Vector Space). A vector space V is a set closed under two operations

$$a: V \times V \to V, \ (\nu_1, \nu_2) \mapsto \nu_1 + \nu_2$$

 $m: \mathbb{C} \times V \to V, \ (\lambda, \nu) \mapsto \lambda \nu.$

We refer to a as addition, and m as scalar multiplication; (V, +) is an abelian ring.

Definition (Norm). A norm is a function

$$\|\cdot\|: V \to \mathbb{R}^+, x \mapsto \|x\|$$

that satisfies the following properties:

- Positive definiteness: $\|v\| = 0$ if and only if $v = 0_V$.
- Triangle inequality: $\|v + w\| \le \|v\| + \|w\|$.
- Absolute Homogeneity: $\|\lambda v\| = |\lambda| \|v\|$, for $\lambda \in \mathbb{C}$.

If a function $p:V\to\mathbb{R}^+$ satisfies the triangle inequality and absolute homogeneity, we say p is a seminorm.

We say the pair $(V, \|\cdot\|)$ is a normed vector space.

Definition (Balls and Spheres). Let X be a normed vector space, $x \in X$, and $\delta > 0$. Then,

$$U(x,\delta) = \{ y \in X \mid d(x,y) < \delta \}$$

$$B(x,\delta) = \{ y \in X \mid d(x,y) \le \delta \}$$

$$S(x, \delta) = \{ y \in X \mid d(x, y) = \delta \}.$$

For a normed vector space, we will use the following conventions for common sets:

$$\mathsf{U}_X = \mathsf{U}(0,1)$$

$$B_X = B(0,1)$$

$$S_X = S(0,1)$$

$$\mathbb{D} = U_{\mathbb{C}}$$

$$\mathbb{T} = S_{\mathbb{C}}$$
.

Definition (Equivalent Norms). Two norms on V, $\|\cdot\|_{\mathfrak{a}}$ and $\|\cdot\|_{\mathfrak{b}}$ are said to be equivalent if there are two constants C_1 and C_2 such that

$$\|v\|_{a} \le C_{1} \|v\|_{b}$$

 $\|v\|_{b} \le C_{2} \|v\|_{a}$

for all $v \in V$. We say $\|\cdot\|_a \sim \|\cdot\|_b$.

Examples

Example (Finite-Dimensional Vector Spaces). The vector space \mathbb{C}^n is with the p-norm is denoted ℓ_p^n , where for $p \in [1, \infty]$, the p-norm is defined by

$$||x||_{p} = \left(\sum_{i=1}^{n} |x_{i}|^{p}\right)^{1/p}.$$

In the case with p = 2, this gives the traditional Euclidean norm, and with $p = \infty$, this gives the sup norm:

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

Example (A Sequence Space). We let $\ell_p = \{(x_n)_n \mid x_n \in \mathbb{C}, \|x\|_p < \infty\}$ be the collection of sequences in \mathbb{C} with finite p-norm. Here,

$$\|x\|_{p} = \left(\sum_{n=1}^{\infty} |x_{n}|^{p}\right)^{1/p}.$$

In the case with $p = \infty$, this gives the sequence space ℓ_{∞} , which has norm

$$\|\mathbf{x}\|_{\infty} = \sup_{\mathbf{n} \in \mathbb{N}} |\mathbf{x}_{\mathbf{n}}|.$$

Example (A Function Space). We let $\ell^{\infty}(\Omega)$ denote the set of all bounded functions $f:\Omega\to\mathbb{C}$, equipped with the norm

$$\|f\|_{\infty} = \sup_{x \in \Omega} |f(x)|.$$

If $\Omega=(\Omega,\mathcal{M},\mu)$ is a measure space, then we let $L^{\infty}(\Omega)$ be the space of μ -a.e. equal essentially bounded measurable functions, under the norm

$$||f||_{\infty} = \operatorname{ess\,sup} |f(x)|.$$

Series Convergence and Completeness

Proposition (Criteria for Banach Spaces): Let X be a normed vector space. The following are equivalent:

- (i) X is a Banach space.¹
- (ii) If $(x_k)_k$ is a sequence of vectors such that $\sum_{k=1}^{\infty} ||x_k||$ converges, then $\sum_{k=1}^{\infty} x_k$ converges.
- (iii) If $(x_k)_k$ is a sequence in X such that $||x_k|| < 2^{-k}$, then $\sum_{k=1}^{\infty} x_k$ converges.

Proof. To show (i) implies (ii), for n > m > N, we have

$$||s_n - s_m|| = \left\| \sum_{k=m+1}^n x_k \right\|$$

$$\leq \sum_{k=m+1}^n ||x_k||$$

$$\leq \epsilon.$$

implying that s_n is Cauchy, and thus converges since X is complete.

Since $\sum_{k=1}^{\infty} 2^{-k}$ converges, it is clear that (ii) implies (iii).

To show (iii) implies (i), we let $(x_n)_n$ be a Cauchy sequence in X. We only need construct a convergent subsequence in order to show that $(x_n)_n$ converges.

Chose $n_1 \in \mathbb{N}$ such that for $n, m \ge n_1$, $\|x_m - x_n\| < \frac{1}{2^2}$, and inductively define $n_j > n_{j-1}$ such that $n, m \ge n_j$ implies $\|x_m - x_n\| < \frac{1}{2^{j+1}}$.

Let $y_1 = x_{n_1}$, $y_j = x_{n_j} - x_{n_{j-1}}$. Then,

$$\|y_j\| = \|x_{n_j} - x_{n_{j-1}}\|$$

$$< \frac{1}{2i},$$

so $\sum_{j=1}^{\infty} y_j$ converges by our assumption. By telescoping, we see that $\sum_{j=1}^k y_j = x_{n_k}$, so $(x_{n_k})_k$ converges.

Quotient Spaces

Let X be a normed vector space. Then, for $E \subseteq X$ a subspace, there is a quotient space X/E with the projection map $\pi: X \to X/E$, $x \mapsto x + E$. We want to make X/E into a normed space — in order to do this, we use the distance function:

$$dist_{E}(x) = \inf_{y \in E} d(x, y),$$

which is uniformly continuous. For E closed, then $dist_{E}(x) = 0$ if and only if $x \in E$.

Proposition (Quotient Space Norm): Let X be a normed vector space, and $E \subseteq X$ a subspace. Set

$$||x + E||_{X/F} = \operatorname{dist}_{E}(x).$$

Then,

(1) $\|\cdot\|_{X/E}$ is a well-defined seminorm on X/E.

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^IComplete normed vector space.

- (2) If E is closed, then $\|\cdot\|_{X/E}$ is a norm on X/E.
- (3) $||x + E||_{X/E} \le ||x||$ for all $x \in X$.
- (4) If E is closed, then $\pi: X \to X/E$ is Lipschitz.
- (5) If X is a Banach space and E is closed, then X/E is also a Banach space.

Proof.

(1) We will show that $\|\cdot\|_{X/E}$ is well-defined. If x + E = x' + E, $x' - x \in E$, so for every $y \in E$, $x' - x + y \in E$. Thus,

$$||x - y|| = ||x' - (x' - x + y)||$$

 $\geqslant \inf_{z \in E} ||x' - z||$
 $= ||x' + E||_{X/E}$.

Thus, $||x + E||_{X/E} \ge ||x' + E||_{X/E}$, and vice versa.

Let $\lambda \in \mathbb{C} \setminus \{0\}$, and $x \in X$. Then,

$$\|\lambda(x+E)\|_{X/E} = \|\lambda x + E\|_{X/E}$$

$$= \inf_{y \in E} \|\lambda x - y\|$$

$$= |\lambda| \inf_{y \in E} \|x - \lambda^{-1}y\|$$

$$= |\lambda| \inf_{y' \in E} \|x - y\|$$

$$= |\lambda| \|x + E\|_{X/E}$$

Given $x, x' \in X$ and a fixed $\varepsilon > 0$, we have

$$||x + E|| + \frac{\varepsilon}{2} > ||x - y||$$

for some $y \in E$, and

$$\|x' + E\| + \frac{\varepsilon}{2} > \|x' - y'\|$$

for some $y' \in E$. Thus,

$$||(x + x') - (y + y')|| \le ||x - y|| + ||x' - y'||$$

$$< \varepsilon + ||x + E|| + ||x' + E||.$$

Since $y + y' \in E$, we have

$$\begin{split} \|(x+E) + (x'+E)\|_{X/E} &= \|x+x'+E\|_{X/E} \\ &\leq \|(x+x') - (y+y')\| \\ &< \epsilon + \|x+E\|_{X/E} + \|x'+E\|_{X/E} \,, \end{split}$$

meaning

$$||(x + E) + (x' + E)|| \le ||x + E|| + ||x' + E||.$$

(2) If E is closed, and ||x + E|| = 0, then $x \in E$ so $x + E = 0_{X/E}$.

(3) For $x \in X$,

$$||x + E||_{X/E} = \inf_{y \in E} ||x - y||$$

$$\leq ||x||.$$

(4) We have

$$\|(x + E) - (x' + E)\|_{X/E} = \|x - x' + E\|_{X/E}$$

 $\leq \|x - x'\|.$

(5) Let X be complete and $E \subseteq X$ be closed. Let $(x_k + E)_k$ be a sequence in X/E with $||x_k + E|| < 2^{-k}$. We want to show that $\sum_{k=1}^{\infty} (x_k + E)$ converges.

For each k, since $||x_k + E|| < 2^{-k}$, there exists $y_k \in E$ such that $||x_k - y_k|| < 2^{-k}$. Since X is complete, $\sum_{k=1}^{\infty} x_k - y_k$ converges.

Let $\left(\sum_{k=1}^{n} x_k - y_k\right)_n \to x$ in X. Applying the canonical projection map, π , to both sides, we get

$$\sum_{k=1}^{n} (x_k + E) = \sum_{k=1}^{n} \pi(x_k)$$
$$= \pi \left(\sum_{k=1}^{n} (x_k - y_k) \right)$$
$$\to \pi(x),$$

implying that $\sum_{k=1}^{\infty} (x_k + E)$ converges.

Exercise: Consider ℓ_{∞} and its closed subspace c_0 . If $\pi:\ell_{\infty}\to\ell_{\infty}/c_0$ denotes the canonical quotient map, with $(z_k)_k\in\ell_{\infty}$, show that

$$||(z_k)_k + c_0|| = \limsup_{k \to \infty} |z_k|$$

Solution. By the definition of the quotient norm, we have

$$\begin{split} \|(z_k)_k + c_0\|_{\ell_{\infty}/c_0} &= \inf_{(\alpha_k)_k \in c_0} \|(z_k)_k - (\alpha_k)_k\| \\ &= \inf_{(\alpha_k)_k \in c_0} \sup_{k \in \mathbb{N}} |z_k - \alpha_k| \\ &= \limsup_{k \to \infty} |z_k| \,. \end{split}$$

Bounded Linear Operators

Definition (Continuous Functions). A function $f:(X,d_X)\to (Y,d_Y)$ is called Lipschitz if there is a constant C>0 such that

$$d_{Y}(f(x), f(x')) \leq Cd_{x}(x, x')$$

for all $x, x' \in X$.

If $C \le 1$, a Lipschitz map is known as a contraction.

If

$$d_{Y}(f(x), f(x')) = d_{X}(x, x')$$

for all $x, x' \in X$, then f is known as an isometry.

Proposition (Categorization of Continuous Linear Maps): Let X and Y be normed vector spaces, and let $T: X \to Y$ be a linear map. The following are equivalent:

- (i) T is continuous at 0.
- (ii) T is continuous.
- (iii) T is uniformly continuous.
- (iv) T is Lipschitz.
- (v) There exists a constant C > 0 such that $||T(x)|| \le C ||x||$ for all $x \in X$.

Definition (Bounded Linear Operator). Let X and Y be normed vector spaces, and let $T : X \to Y$ be a linear map.

(1) T is bounded if $T(B_X)$ is bounded in Y. Equivalently, T is bounded if and only if

$$\sup_{x \in B_X} \|\mathsf{T}(x)\| < \infty,$$

or that $\exists r > 0$ such that $T(B_X) \subseteq B_Y(0, r)$.

(2) The operator norm of T is the value

$$\|\mathsf{T}\|_{\mathrm{op}} = \sup_{\mathsf{x} \in \mathsf{B}_{\mathsf{X}}} \|\mathsf{T}(\mathsf{x})\|\,.$$

Lemma: Let $T: X \to Y$ be a linear map between normed vector spaces. Then,

$$\|T\|_{op} = \sup_{x \in S_X} \|T(x)\|$$

and for all $x \in X$,

$$||T(x)|| \le ||T||_{op} ||x||.$$

Lemma: Let $T: X \to Y$ be a bounded linear map between normed vector spaces. Then, for any $x \in X$ and r > 0,

$$r \|T\|_{op} \leqslant \sup_{y \in B(x,r)} \|T(y)\|$$

Proof. Let $C = \sup_{y \in B(x,r)} ||T(y)||$. If $z \in B(0,r)$, then z + x, $z - x \in B(x,r)$, meaning

$$2T(z) = T(z + x) + T(z - x),$$

so by the triangle inequality, we get

$$2 \|T(z)\| \le \|T(z+x)\| + \|T(z-x)\|$$

$$\le 2 \max \{ \|T(z+x)\|, \|T(z-x)\| \}$$

$$\le 2C.$$

Thus,

$$||T(z)|| \leq \sup_{y \in B(x,r)} ||T(y)||,$$

meaning

$$r \|T\|_{op} \leqslant \sup_{y \in B(x,r)} \|T(y)\|.$$

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Remark: For a linear map $T: X \to Y$, the following are equivalent:

- (1) T is continuous.
- (2) T is bounded.
- (3) $\|T\|_{op} < \infty$.

Definition. Let X and Y be normed spaces, $T: X \to Y$ a linear map.

- (1) T is bounded below if there exists C_2 such that $||T(x)|| \ge C_2 ||x||$ for all $x \in X$.
- (2) T is bicontinuous if T is bounded and bounded below.

$$C_2 ||x|| \le ||T(x)|| \le C_1 ||x||$$

- (3) T is a bicontinuous isomorphism if T is bijective, linear, and bicontinuous. We say X and Y are bicontinuously isomorphic.
- (4) We say T is an isometric isomorphism if T is bijective, linear, and an isometry.

Example. Let ρ be the continuous surjective wrapping function $\rho:[0,2\pi]\to \mathbb{T}$, $\rho(t)=e^{\mathrm{i}t}$. There is an induced isometry

$$T_{o}: C(\mathbb{T}) \to C([0,2\pi]),$$

defined by $T_{\rho}(f)(t) = f \circ \rho(t) = f(e^{it})$.

The range of T_{ρ} is $C = \{G \in C([0, 2\pi]) \mid g(0) = g(2\pi)\}$, which means that $C(\mathbb{T})$ and C are isometrically isomorphic Banach spaces.

Proposition: Let X and Y be normed spaces, and T: $X \rightarrow Y$ be a linear map. The following are equivalent.

- (i) T is bicontinuous.
- (ii) $T: X \rightarrow Ran(T)$ is a linear isomorphism and homeomorphism.

Proof. Let T be bicontinuous. Then, T is linear, injective, and surjective onto Ran(T). Since T is continuous, T is bounded. Let S: Ran(T) \rightarrow X be defined by S(T(x)) = x. We can see that S is well-defined, since T: X \rightarrow Ran(T) is surjective, and so has a left inverse. Similarly, since $||S(T(x))|| = ||x|| \le \frac{1}{C_2} ||T(x)||$, S is continuous.

Let $S : Ran(T) \to X$ be defined by S(T(x)) = x. Since T is continuous, it is bounded, so

$$||T(x)|| \le ||T||_{\text{op}} ||x||.$$

Since S is bounded,

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

= $||S||_{OD} ||T(x)||$,

so
$$\frac{1}{\|S\|_{op}} \|x\| \le \|T(x)\|$$
.

Corollary: Let X be a vector space with $\|\cdot\|$ and $\|\cdot\|'$ two norms. The following are equivalent:

- (i) The norms $\|\cdot\|$ and $\|\cdot\|'$ are equivalent.
- (ii) The map $id_X : (X, ||\cdot||) \rightarrow (X, ||\cdot||')$.

Proposition (Properties of Bounded Linear Operators): Let X, Y, Z be normed spaces, $T : X \to Y, S : X \to Y$, and $R : Y \to Z$ be linear maps.

(1)
$$\|\alpha T\|_{op} = |\alpha| \|T\|_{op}$$

- (2) $\|T + S\|_{op} \le \|T\|_{op} + \|S\|_{op}$
- (3) $\|T\|_{op} = 0$ if and only if T = 0
- (4) $\|R \circ T\|_{op} \le \|R\|_{op} \|T\|_{op}$
- (5) $\|id_X\|_{op} = 1$
- (6) If $E \subseteq X$ is a subspace, then $\|T|_E\|_{op} \le \|T\|_{op}$

Proof. We will prove (4) here. For $x \in B_X$, we have

$$\begin{aligned} \|R \circ \mathsf{T}(x)\| &= \|R\left(\mathsf{T}(x)\right)\| \\ &\leq \|R\|_{\mathrm{op}} \|\mathsf{T}(x)\| \\ &\leq \|R\|_{\mathrm{op}} \|\mathsf{T}\|_{\mathrm{op}} \,. \end{aligned}$$

Taking the supremum, we obtain $\|R \circ T\|_{op} \le \|R\|_{op} \|T\|_{op}$.

Recall: $\mathcal{L}(X, Y)$ is the set of all linear operators with domain X and codomain Y.

Proposition: Let X and Y be normed spaces.

- (1) The collection $\mathcal{B}(X,Y) = \left\{ T \in \mathcal{L}(X,Y) \mid ||T||_{op} < \infty \right\}$ equipped with the operator norm is a normed space known as the space of bounded linear operators between X and Y.
- (2) If Y is a Banach space, then $\mathcal{B}(X, Y)$ is a Banach space.
- (3) The continuous dual space, $X^* = \mathcal{B}(X, \mathbb{C})$ is a Banach space.

Proof. We will prove (2). Let $(T_n)_n$ be Cauchy under $\|\cdot\|_{op}$. Since Cauchy sequences are bounded, there is some C > 0 such that $\|T_n\|_{op} \le C$ for all $n \ge 1$. For $x \in X$,

$$||T_n(x) - T_m(x)|| \le ||T_n - T_m||_{op} ||x||,$$

meaning $(T_n(x))_n$ is Cauchy in Y. Since Y is complete, we define

$$\mathsf{T}(\mathsf{x}) = \lim_{\mathsf{n} \to \infty} \mathsf{T}_\mathsf{n}(\mathsf{x})$$

in Y. If $x \in B_X$, we have

$$\begin{split} \|T(x)\| &= \left\|\lim_{n\to\infty} T_n(x)\right\| \\ &= \lim_{n\to\infty} \|T_n(x)\| \\ &\leqslant \limsup_{n\to\infty} \|T_n(x)\| \\ &\leqslant C \|x\|, \end{split}$$

meaning $\|T\|_{op} \leq C$.

Let $\varepsilon > 0$, and $N \in \mathbb{N}$ large such that $n, m \ge N$, $\|T_n - T_m\|_{op} \le \varepsilon$. For $x \in B_X$,

$$\begin{split} \|T_n(x) - T(x)\| &= \lim_{m \to \infty} \|T_n(x) - T_m(x)\| \\ &\leq \limsup_{m \to \infty} \|T_n - T_m\|_{op} \|x\| \\ &< \epsilon. \end{split}$$

Thus, $\|T - T_n\|_{op} < \varepsilon$ for all $n \ge N$.

Definition (Algebras). Let A be an algebra over C.

- (1) If A admits a norm $\|\cdot\|$ satisfying $\|ab\| \le \|a\| \|b\|$, then A is a normed algebra. If A is unital, then $\|1_A\| = 1$.
- (2) If A is complete with respect to its norm, then A is called a Banach algebra, and if A is unital, then A is a unital Banach algebra.

Lemma: In a normed algebra A, the map $\cdot: A \times A \to A$, $(a,b) \mapsto ab$ is continuous.

Proposition: Let X be a normed space. The set of bounded operators $\mathcal{B}(X, X) = \mathcal{B}(X)$ is a unital normed algebra. Moreover, if X is a Banach space, then $\mathcal{B}(X)$ is a Banach algebra.

Proposition: Let A be a unital Banach algebra, $a \in A$. The series

$$\exp(\alpha) = \sum_{n=0}^{\infty} \frac{\alpha^n}{n!}$$

converges absolutely in A. We call exp(a) the exponential of a.

- (1) $\exp(0) = 1_A$
- (2) If A is commutative, then exp(a + b) = exp(a) exp(b).
- (3) We have $\exp(a) \in GL(A)$ with $\exp(a)^{-1} = \exp(-a)$.
- (4) $\|\exp(a)\| \le \exp(\|a\|)$.

Quotient Maps

Definition. A map $f: X \to Y$ is called open if $U \subseteq X$ is open implies $f(U) \subseteq Y$ is open.

Proposition: Let X and Y be normed spaces, T: $X \to Y$ a linear map. The following are equivalent:

- (i) T is surjective and open.
- (ii) $T(U_X) \subseteq Y$ is open.
- (iii) There exists $\delta > 0$ such that $\delta U_Y \subseteq T(U_X)$.
- (iv) There exists δ such that $\delta B_Y \subseteq T(B_X)$.
- (v) There exists M > 0 such that for all $y \in Y$, there exists $x \in X$ with T(x) = y and $||x|| \le M ||y||$.

Proof. To see (i) implies (ii), if T is surjective and open, then it is clear that $T(U_X)$, which is the image of an open set, is open.

To see (ii) implies (iii), if $T(U_X)$ is open, we have $0_Y \in T(U_X)$, so there is some δ such that $U(0, \delta) \subseteq T(U_X)$, meaning $\delta U_Y \subseteq T(U_X)$.

Assuming (iii), we see that $\frac{\delta}{2}B_Y \subseteq \delta U_Y \subseteq T(U_X) \subseteq T(B_X)$.

To see (iv) implies (v), let δ be such that $\delta B_Y\subseteq T(B_X)$, and set $M=\frac{1}{\delta}$. Note that for $y\in Y,y\neq 0$, $\frac{\delta}{\|y\|}y\in \delta B_Y$, meaning $\frac{\delta}{\|y\|}y=T(x)$ for some $x\in B_X$, implying that $T\left(\frac{\|y\|}{\delta}x\right)=y$. Finally, since $x\in B_X$, $\frac{\|y\|}{\delta}\|x\|\leqslant \frac{1}{\delta}\|y\|=M\|y\|$.

To see (v) implies (i), we can see that T is surjective by the assumption. Let $U \subseteq X$ be open, $y_0 \in T(U)$. Then, there exists x_0 such that $T(x_0) = y_0$, and $\delta > 0$ such that $U(x_0, \delta) \subseteq U$. Note that $U(x_0, \delta) = x_0 + \delta U_X$, so $x_0 + \delta U_X \subseteq U$. Applying T, we get $T(x_0 + \delta U_X) \subseteq T(U)$, or $y_0 + \delta T(U_X) \subseteq T(U)$. By assumption, since given $y \in U_Y$, there exists $x \in X$ such that $\|x\| \le M \|y\|$, meaning $\|x\| \le M$, we have $U_Y \subseteq T(MU_X)$. Thus, $\frac{1}{M}U_Y \subseteq T(U_X)$, meaning $y_0 + \frac{\delta}{M}U_Y \subseteq y_0\delta T(U_X) \subseteq T(U)$, so $U_Y(y_0, \frac{\delta}{M}) \subseteq T(U)$.

Definition. Let X and Y be normed vector spaces.

- (1) A bounded linear map $T: X \to Y$ that is surjective and open is known as a quotient map.
- (2) If $T(U_X) = U_Y$, then T is called a 1-quotient map.