Remark: If E and F are nontrivial, it can be shown that $\|app\| = 1$. It can also be shown that composition

$$\circ: \mathcal{L}(E; F) \times \mathcal{L}(F; G) \to \mathcal{L}(E; G),$$

is bilinear and continuous.

The above propositions and definition generalize to arbitrary n-multilinear maps, with $n \geq 2$. Proposition 37.59 extends in the obvious way to any n-multilinear map $f: E_1 \times \cdots \times E_n \to F$, but condition (3) becomes:

There is a constant $k \geq 0$ such that,

$$||f(u_1,\ldots,u_n)|| \le k||u_1||\cdots||u_n||$$
, for all $u_1 \in E_1,\ldots,u_n \in E_n$.

Definition 37.42 also extends easily to

$$||f|| = \inf \{k \ge 0 \mid ||f(x_1, \dots, x_n)|| \le k||x_1|| \dots ||x_n||, \text{ for all } x_i \in E_i, 1 \le i \le n\}$$

= \sup \{||f(x_1, \dots, x_n)|| \quad ||x_n||, \dots, ||x_n|| \le 1\}.

Proposition 37.60 is also easily extended, and we get an isomorphism between continuous n-multilinear maps in $\mathcal{L}_n(E_1, \ldots, E_n; F)$, and continuous linear maps in

$$\mathcal{L}(E_1; \mathcal{L}(E_2; \ldots; \mathcal{L}(E_n; F)))$$

An obvious extension of Proposition 37.61 also holds.

Definition 37.43. A normed vector space (E, || ||) over \mathbb{R} (or \mathbb{C}) which is a complete metric space for the distance d(u, v) = ||v - u||, is called a *Banach space*.

The following theorem is a key result of the theory of Banach spaces worth proving.

Theorem 37.62. If E and F are normed vector spaces, and if F is a Banach space, then $\mathcal{L}(E;F)$ is a Banach space (with the operator norm).

Proof. Let $(f)_{n\geq 1}$ be a Cauchy sequence of continuous linear maps $f_n\colon E\to F$. We proceed in several steps.

Step 1. Define the pointwise limit $f: E \to F$ of the sequence $(f_n)_{n \ge 1}$.

Since $(f)_{n\geq 1}$ is a Cauchy sequence, for every $\epsilon>0$, there is some N>0 such that $||f_m-f_n||<\epsilon$ for all $m,n\geq N$. Since |||| is the operator norm, we deduce that for any $u\in E$, we have

$$||f_m(u) - f_n(u)|| = ||(f_m - f_n)(u)|| \le ||f_m - f_n|| \, ||u|| \le \epsilon \, ||u|| \quad \text{for all } m, n \ge N,$$

that is,

$$||f_m(u) - f_n(u)|| \le \epsilon ||u|| \quad \text{for all } m, n \ge N.$$
 (*1)