Introduction

Course structure:

(i) Preliminary toolbox: inequalities

(ii) Normed vector spaces (NVS)

(iii) (Recalls on) finite-dimensional case

(iv) Hahn-Banach Theorems (how big is the dual?)

(v) Completeness: Baire's Theorem & consequences for NVS

(vi) Detailed study of the topology of $C(K)$

(vii) The Hilbert space

(viii) Projection & duality

(ix) Introduction to operators and spectral theory

1 Preliminary toolbox: Young's, Hölder's & Minkowski's inequalities for vectors & sequences

Proposition (Young's inequality for products)**.** Let $p, q \in (1, \infty)$ be such that $\frac{1}{p} + \frac{1}{q} = 1$, then

$$\forall a, b \geq 0,\ ab \leq \frac{a^p}{p} + \frac{b^q}{q}$$

Proof. The result is clear for $a = 0$ or $b = 0$. Assume $a, b > 0$ and note $L : (0, \infty) \to \mathbb{R}$, $t \mapsto \ln t$ is strictly concave: $L''(t) = -\frac{1}{t^2} < 0$.

Therefore for all $A, B > 0$, $\lambda \in (0, 1)$

$$\ln(\lambda A + (1 - \lambda)B) \geq \lambda \ln A + (1 - \lambda) \ln B$$

with equality iff $A = B$. Apply this to $A = a^p$, $B = b^q > 0$ and $\lambda = \frac{1}{p}$. This gives

$$\ln\left(\frac{a^p}{p} + \frac{b^q}{q}\right) \geq \frac{1}{p} \ln(a^p) + \frac{1}{q} \ln(b^q) = \ln(ab)$$

so applying exp to both sides gives the result and furthermore we have equality iff $a^p = b^q$. □

Proposition (Hölder's inequality for vectors & sequences)**.** Let $p, q \in (1, \infty)$ be such that $\frac{1}{p} + \frac{1}{q} = 1$. Then

(i) for any $n \in \mathbb{N} \setminus \{0\} = \mathbb{N}^*$, $\forall x, y \in \mathbb{R}^n$

$$\sum_{k=1}^{n} |x_k y_k| \leq ||x||_p ||y||_q \tag{$*$}$$

with $||x||_p = (\sum_{k=1}^n |x_k|^p)^{\frac{1}{p}}$ and similarly for $||y||_q$.

(ii) define

$$\ell^p = \{x \in \mathbb{R}^{\mathbb{N}^*} : \sum_{k=1}^{\infty} |x_k|^p < \infty\}$$

then $\forall x \in \ell^p$, $y \in \ell^q$

$$\sum_{k=1}^{\infty} |x_k y_k| \leq ||x||_{\ell^p} ||y||_{\ell^q}$$

where $||x||_{\ell^p} = (\sum_{k=1}^\infty |x_k|^p)^{\frac{1}{p}}$ and similar for $||y||_{\ell^q}$.

Proof. To show (i) implies (ii): take $n \to \infty$ in (i) so

$$\sum_{k=1}^{n} |x_k|^p \to ||x||_{\ell^p}^p$$

and similarly

$$\sum_{k=1}^{n} |y_k|^q \to ||y||_{\ell^q}^q$$

By (i)

$$\sum_{k=1}^{n} |x_k y_k| \leq \left(\sum_{k=1}^{n} |x_k|^p\right)^{1/p} \left(\sum_{k=1}^{n} |y_k|^q\right)^{1/q}$$

so

$$\begin{aligned}\sum_{k=1}^{\infty} |x_k y_k| = \lim_{n\to\infty} \left(\sum_{k=1}^{n} |x_k y_k|\right) &\leq \lim_{n\to\infty} \left(\sum_{k=1}^{n} |x_k|^p\right)^{1/p} \left(\sum_{k=1}^{n} |y_k|^q\right)^{1/q} \\ &= ||x||_{\ell^p} ||y||_{\ell^q}\end{aligned}$$

Proof of (i): if $||x||_{\ell^p}$ or $||y||_{\ell^q} = 0$, result is clear. Otherwise define $\tilde{x}$, $\tilde{y}$ sequences in ℓ^p and ℓ^q by

$$\tilde{x}_k = \frac{x_k}{||x||_{\ell^p}}, \ \tilde{y}_k = \frac{y_k}{||y||_{\ell^q}}$$

Then $||\tilde{x}||_{\ell^p} = 1$, $||\tilde{y}||_{\ell^q} = 1$. Then $(*)$ is equivalent to showing

$$\sum_{k=1}^{n} |\tilde{x}_k \tilde{y}_k| \leq 1 \tag{$**$}$$

Apply Young's inequality on each $k = 1, \dots, n$ so

$$|\tilde{x}_k \tilde{y}_k| \leq \frac{1}{p}|\tilde{x}_k|^p + \frac{1}{q}|\tilde{y}_k|^q$$

Summing over k:

$$\sum_{k=1}^{n} |\tilde{x}_k \tilde{y}_k| \leq \frac{1}{p}\left(\sum_{k=1}^{n} |\tilde{x}_k|^p\right) + \frac{1}{q}\left(\sum_{k=1}^{n} |\tilde{y}_k|^q\right) \leq \frac{1}{p} + \frac{1}{q} = 1$$

□

Remark: Equality in $(*)$ is equivalent to equality in $(**)$ which is equivalent to equality in Young's for each k so $|\tilde{x}_k|^p = |\tilde{y}_k|^q$ for $k = 1, \dots, n$. Also, the $p = 1$, $q = \infty$ case is easy.

Proposition (Minkowski's inquality for vectors & sequences)**.** Let $p \in [1, \infty)$, then

(i) for all $x, y \in \mathbb{R}^n$

$$||x + y||_p \leq ||x||_p + ||y||_p$$

(ii) for all $x, y \in \ell^p$

$$||x + y||_{\ell^p} = ||x||_{\ell^p} + ||y||_{\ell^p}$$

Proof. To show (i) implies (ii): by taking $n \to \infty$ as before

$$\sum_{k=1}^{\infty} |x_k|^p \to ||x||_{\ell^p}^p$$
$$\sum_{k=1}^{\infty} |y_k|^p \to ||y||_{\ell^p}^p$$
$$\sum_{k=1}^{n} |x_k + y_k|^p \to ||x + y||_{\ell^p}^p$$

Proof of (i): if $p = 1$ this is just the usual triangle inequality on each coordinate. So let $p \in (1, \infty)$ and

$$\sum_{k=1}^{n} |x_k + y_k|^p = \sum_{k=1}^{n} |x_k + y_k| \cdot |x_k + y_k|^{p-1}$$

$$\leq \sum_{k=1}^{n} |x_k||x_k + y_k|^{p-1} + \sum_{k=1}^{n} |y_k||x_k + y_k|^{p-1}$$

$$\underbrace{\leq}_{\text{Hölder: } q=\frac{p}{p-1}} ||x||_p \left(\sum |x_k + y_k|^{(p-1)\frac{p}{p-1}}\right)^{\frac{p-1}{p}} + ||y||_p \left(\sum |x_k + y_k|^{(p-1)\frac{p}{p-1}}\right)^{\frac{p-1}{p}}$$

$$\leq \left(||x||_p + ||y||_p\right) ||x+y||_p^{p-1}$$

so we have proved

$$||x+y||_p^p \leq \left(||x||_p + ||y||_p\right) ||x+y||_p^{p-1}$$

If $||x+y||_p = 0$, result is clear. Otherwise divide by $||x+y||_p^{p-1}$ to get

$$||x+y||_p \leq ||x||_p + ||y||_p$$

$\square$

Remark: equality occurs iff there is equality in the triangle inequality and Hölder's.
Remarks:

1. Equality case: $p = 1$: $|x_k + y_k| \leq |x_k| + |y_k|$, i.e the usual triangle inquality
2. For $p = 2$ there's another proof: define $\mathcal{P} : \mathbb{R} \to \mathbb{R}$, $\lambda \mapsto ||x + \lambda y||^2$. Then $\mathcal{P}(\lambda) = a\lambda^2 + 2b\lambda + c$ and $\mathcal{P} \geq 0$. So

$$\langle x, y \rangle = b^2 \leq ac = ||x||^2 ||y||^2, \text{ Hölder's inequality}$$

2 Normed Vector Spaces (NVS)

Remark: this is not the most general structure for linear analysis - topological vector spaces (TVS).

Recall:

Definition. A *vector space* V over a field $\mathbb{F}$ is a set (of elements called *vectors*) with two operations:

$$A : V \times V \to V,\ (v, w) \mapsto v + w \text{ addition}$$

$$M : \mathbb{F} \times V \to V,\ (\lambda, v) \mapsto \lambda v \text{ scalar multiplication}$$

such that

- $(V, +)$ is an abelian group with identity 0.
- M is compatible with $(\mathbb{F}, 0)$ in the sense that $\lambda_1(\lambda_2 v) = \lambda_1\lambda_2 v$
- M distributes over $(V, +)$ and $(\mathbb{F}, +)$.

In this course $\mathbb{F}$ will be $\mathbb{R}$ or $\mathbb{C}$ unless stated otherwise.

Definition. Given a vector space V over $\mathbb{F}$:

- a *subspace* $W \subseteq V$ is a vector space over $\mathbb{F}$ included in V
- for a set $S \subseteq V$, a *linear combination of elements of* S is a <u>finite</u> sum of elements of S with coefficients in $\mathbb{F}$
- for a set $S \subseteq V$, the *span of* S, $\text{span}(S)$ is the smallest subspace of V containing S, and is also the set of linear combinations of S.

Definition. Given V a vector space over $\mathbb{F}$ and a set $S \subseteq V$:

- S is *linearly independent* if for all $m \in \mathbb{N}^*$ and for all $\alpha_1, \ldots, \alpha_m \in \mathbb{F}$, for all $s_1, \ldots, s_m \in S$, $\sum_{i=1}^{m} \alpha_i s_i = 0$ if and only if $\alpha_1 = \alpha_2 = \ldots = \alpha_m$.
- S is a *basis* of V if it is linearly independent and $\text{span}(S) = V$.
- If there exists a finite basis S of V, then V has finite dimension, otherwise it is infinite-dimensional.

Remark: later we'll prove with Zorn's lemma that any vector space has a basis.

Definition. A *normed vector space* (NVS) V over $\mathbb{F}$ is a vector space over $\mathbb{F}$ together with a function $N : V \to \mathbb{R}_+$, $v \mapsto ||v||$ (the *norm*), with

1. $||v|| \geq 0$ for all $v \in V$, with equality only at $v = 0$ (*positive definiteness*)
2. For all $\lambda \in \mathbb{F}$, $v \in V$ $||\lambda v|| = |\lambda|||v||$ (compatibility between N and M)

3. For all $v, w \in V$, $||v+w|| \leq ||v|| + ||w||$ (compatibility between N and A)

Example. $V = \mathbb{R}^n$, $v = (v_1, \dots, v_n)$, $||v|| = (v_1^2 + \dots + v_n^2)^{1/2}$ or

$$\begin{cases} ||v||_p = (|v_1|^p + \dots + |v_n|^p)^{1/p} & \text{for } p \in [1, \infty) \\ ||v||_\infty = \sup_{i=1}^n |v_i| & \text{for } p = \infty \end{cases}$$

Definition. Given a set X, a *topology* τ on X is a collection of subsets of X ("open sets") such that

- $\emptyset \in \tau$, $X \in \tau$
- τ is stable under <u>any</u> union
- τ is stable under finite intersections

Definition.

- For (X, d) a metric space, the *induced topology* is the smallest topology that contains open balls in d
- For a NVS $(V, ||\cdot||)$, the induced topology is that associated with $d(v, w) = ||v - w||$

Natural question: $\mathbb{F}$ field, V vector space over $\mathbb{F}$. Norm on V, $\tau_{||\cdot||}$. Continuity of operations M and A?

Proposition. Let $(V, ||\cdot||)$ be a NVS over $\mathbb{F}$ ($\mathbb{F}$ either $\mathbb{R}$ or $\mathbb{C}$), then

(i) A, M are continuous for the following topologies: $\tau_{||\cdot||}$ on V, then product topology of it on $V \times V$, $\tau_{|\cdot|}$ over $\mathbb{F}$, then product topology of $\tau_{|\cdot|}$ and $\tau||\cdot||$ on $\mathbb{F} \times V$

(ii) Translations $T_{v_0} : V \to V$, $v \mapsto v + v_0$, $v_0 \in V$ and dilations $D_{\lambda_0} : V \to V$, $v \mapsto \lambda_0 v$, $\lambda_0 \in \mathbb{F}^*$ are homeomorphisms

Proof.

(i) Let us prove that $A : V \times V \to V$ is continuous: consider an open set $\emptyset \neq U \subseteq V$ and $(v_1, v_2) \in A^{-1}(U)$, i.e $v_1 + v_2 \in U$. Since U is open, there is $\varepsilon > 0$ such that $\underbrace{B_V(v_1 + v_2, \varepsilon)}_{\text{open ball}} \subseteq U$.

We have that $A(B(v_1, \varepsilon/2), B_V(v_2, \varepsilon/2)) \subseteq B_V(v_1+v_2, \varepsilon)$ (triangle inequality). Note also that $B(v_1, \varepsilon/2) \times B(v_2, \varepsilon/2)$ is open (product topology), so $A^{-1}(U)$ is open and A is continuous.

Now we show $M : \mathbb{F} \times V \to V$ is continuous. Consider an open set $U \neq \emptyset$ in V, $(\lambda, v) \in M^{-1}(U)$. Since U is open, there exists $\varepsilon > 0$ such that $B_V(\lambda v, \varepsilon) \subseteq U$ (WLOG $\varepsilon < 1$). Then (check)

$$M\left(B_{\mathbb{F}}\left(\lambda, \frac{\varepsilon}{3\max(1, ||v||)}\right), B_V\left(v, \frac{\varepsilon}{3\max(1, |\lambda|)}\right)\right) \subseteq B_V(\lambda v, \varepsilon)$$

(ii) T_{v_0} and D_{λ_0} are linear, continuous with inverses T_{-v_0} and $D_{\lambda_0^{-1}}$ respectively, so are homeomorphisms.

$\square$

3 Characterisation of NVS

Idea: in order to better understand the topology of NVS's, we ask how special is a "normable" topology among topologies compatible with vector space operations?

Definition (TVS)**.** A *topological vector space* (TVS) over $\mathbb{F}$ is a vector space over $\mathbb{F}$ together with a topology τ such that

(i) A and M are continuous

(ii) every singleton $\{x_0\}$ is closed

Remark:

1. (i) says that T_{v_0} and D_{λ_0}, $\lambda_0 \neq 0$ are homeomorphisms
2. (ii) is called T_1 in the classification of seperation properties, and implies Hausforff for TVS

Definition. Given V a TVS

- $C \subseteq V$ is *convex* if $C = \{\lambda c_1 + (1-\lambda)c_2 : c_1, c_2 \in C, \lambda \in [0,1]\}$
- V is *locally convex* if every neighborhood of 0 contains a convex neighborhood of 0
- $B \subseteq V$ is *bounded* if for any U open around 0, there exists $t_0 > 0$ such that $\forall t > t_0$, $B \subseteq tU$
- V is *locally bounded* if there is $U \in \tau$ containing 0 and bounded

Example. Let $(V, ||\cdot||)$ be a NVS, then for all $r > 0$, $U = B(0,r)$ (open ball) is open, bounded and convex. Indeed

- Convexity follows from the triangle inequality
- Boundedness: any other $\tilde{U}$ open around 0 contains some open $\tilde{U}_0 = B(0, r_0) \in \tilde{U}$. Then for any $t > \frac{r}{r_0}$, $U \subseteq t\tilde{U}_0 \subseteq t\tilde{U}$.

Question: can we reverse-engineer the norm if we have these two properties?

Theorem (Kolmogorov 1934)**.** *Let (V,τ) be a TVS such that there is a bounded convex neighborhood of 0, say C. Then V is "normable" - there is a norm $||\cdot||$ on V that induces the topology τ.*

Proof. Step 1: there is $\tilde{C} \subseteq C$ which is a *balanced* convex bounded neighborhood of 0. "Balanced" means that for all $\lambda \in \mathbb{F}$ such that $|\lambda| \leq 1$, $\lambda\tilde{C} \subseteq \tilde{C}$.

$M : \mathbb{F} \times V \to V$ is continuous so $M^{-1}(C)$ is a neighourhood of $(0,0)$. So there exists $B_{\mathbb{F}}(0,\varepsilon) \times U$ with $\varepsilon > 0$ and U open around 0 such that $M(B_{\mathbb{F}}(0,\varepsilon), U) \subseteq C$.

Define $\tilde{C}$ to be the convex hull (i.e smallest convex set supserset) of $M(B_{\mathbb{F}}(0,\varepsilon),U)$.

Then $\tilde{C}$ is clearly convex, is a subset of C since C is convex and $M(B_{\mathbb{F}}(0,\varepsilon),U) \subseteq C$. $\tilde{C}$ is also bounded since $\tilde{C} \subseteq C$ and C is bounded (obvious that boundedness is inherited by inclusion). Finally $\tilde{C}$ is balanced since $\lambda B_{\mathbb{F}}(0,\varepsilon) \subseteq B_{\mathbb{F}}(0,\varepsilon)$ for $\lambda \in \mathbb{F}$ with $|\lambda| \leq 1$ and

$$\underbrace{\lambda M(B_{\mathbb{F}}(0,\varepsilon),U)}_{=M(\lambda B_{\mathbb{F}}(0,\varepsilon),U)} \subseteq M(B_{\mathbb{F}}(0,\varepsilon),U)$$

Notice $\lambda[\text{Convex Hull}(S)] = \text{Convex Hull}(\lambda S)$ (exercise). So deduce $\lambda\tilde{C} \subseteq \tilde{C}$.

<u>Step 2</u>: define the *Minkowski guage* (functional) of $\tilde{C}$

$$\mu_{\tilde{C}} : V \to \mathbb{R}_+, \ v \mapsto \inf\{t \geq 0 : v \in t\tilde{C}\}$$

$\mu_{\tilde{C}}$ is well-defined in $[0,\infty)$ since: any v satisfies $\frac{v}{t} \to 0$ as $t \to \infty$ by continuity of M. So $\frac{v}{t}$ must "enter" the neighborhood $\tilde{C}$ of 0 for t large enough.

<u>Step 3</u>: let us prove $v \mapsto \mu_{\tilde{C}}(v)$ is a norm:

- $\mu_{\tilde{C}}(v) \geq 0$ by construction
- if $\mu_{\tilde{C}} = 0$, then (assume $v \neq 0$ for contradiction) there exists U open around 0 with $v \notin U$ (since $V \setminus \{v\}$ is open). Since $\tilde{C}$ is bounded, there exists $t_1 > 0$ such that $\tilde{C} \subseteq t_1 U$. Since $\mu_{\tilde{C}}(v) = 0$, there exists $t_2 \in (0, t_1^{-1})$ such that $v \in t_2\tilde{C}$, then $v \in t_2\tilde{C} \subseteq t_1^{-1}\tilde{C} \subseteq U$, a contradiction.
- Want to show $\mu_{\tilde{C}}(\lambda v) = |\lambda|\mu_{\tilde{C}}(v)$ for $\lambda \in \mathbb{F}^{\times}$, $v \in V$. Use $\tilde{C}$ balanced: for all $t > 0$ such that $\lambda v \in t\tilde{C}$, we have

$$\frac{\lambda}{|\lambda|}v \in \frac{t}{|\lambda|}\tilde{C} \implies v \in \frac{t}{|\lambda|}\tilde{C} \implies \mu_{\tilde{C}}(v) \leq \frac{1}{|\lambda|}\mu_{\tilde{C}}(\lambda v)$$

  The inequality in the other direction follows by reasoning with λ^{-1}. So $|\lambda|\mu_{\tilde{C}}(v) = \mu_{\tilde{C}}(\lambda v)$.
- Want to show $\mu_{\tilde{C}}(v_1+v_2) \leq \mu_{\tilde{C}}(v_1) + \mu_{\tilde{C}}(v_2)$ for all $v_1, v_2 \in V$. Indeed, given $t_1, t_2 > 0$ such that $v_1 \in t_1\tilde{C}$, $v_2 \in t_2\tilde{C}$, we have

$$v_1+v_2 \in t_1\tilde{C}+t_2\tilde{C} = (t_1+t_2)\left[\frac{t_1}{t_1+t_2}\tilde{C} + \frac{t_2}{t_1+t_2}\tilde{C}\right] \subseteq (t_1+t_2)\tilde{C} \text{ (convexity)}$$

  so $\mu_{\tilde{C}}(v_1+v_2) \leq t_1 + t_2$. By taking infima over t_1, t_2:

$$\mu_{\tilde{C}}(v_1+v_2) \leq \mu_{\tilde{C}}(v_1) + \mu_{\tilde{C}}(v_2)$$

<u>Step 4</u>: prove $\mu_{\tilde{C}}$ induces the topology τ.

- Want to prove

$$\underbrace{B(v_0,\varepsilon)}_{\text{open ball for } \mu_{\tilde{C}}} = \{v \in V : \mu_{\tilde{C}}(v - v_0) < \varepsilon\} \in \tau$$

  Take $v \in B(v_0, \varepsilon)$ then by the triangle inequality

$$B(v, \varepsilon - |v|) \subseteq B(v_0, \varepsilon)$$

  and $B(v, \varepsilon') \supseteq v + \frac{\varepsilon'}{2}\tilde{C}$ by definition of the ball for $\mu_{\tilde{C}}$. And (since translations, dilations continuous) $v + \frac{\varepsilon'}{2}\tilde{C}$ is a neighborhood of v.

  $B(v_0, \varepsilon)$ open (in τ) around its points, so is in τ.

- Take $U \in \tau$, and (wlog) $0 \in U$. Let us prove $0 \in B(0, \varepsilon_0) \subseteq U$ for some $\varepsilon_0 > 0$. Indeed $\tilde{C}$ is bounded so there exists $\varepsilon_0 > 0$ such that $\tilde{C} \subseteq \varepsilon_0^{-1}U$ hence $U \supseteq \varepsilon_0\tilde{C}$ and so $U \supseteq \varepsilon\tilde{C}$ $\forall \varepsilon < \varepsilon_0$ and thus $U \supseteq B(0, \varepsilon_0)$.

$\square$

Remarks:

1. $B(0, \varepsilon_0) \subseteq \bigcup_{0 \leq \varepsilon < \varepsilon_0} \varepsilon \tilde{C}$
2. T_1 implies Hausforff (T_2). Consider $v_0 \neq v_1$ in V: so $0 \neq v_1 - v_0$, T_1 implies there is U open around 0 with $v_1 - v_0 \notin U$. Then (since A, M continuous) $(v, w) \mapsto v - w$ is continuous and there exists $\tilde{U}$ open around 0 such that $\tilde{U} - \tilde{U} \subseteq U$. Then $v_0 + \tilde{U}$ and $v_1 + \tilde{U}$ are open disjoint neighborhoods of v_0 and v_1 respectively (disjoint since otherwise $v_1 - v_0 \in \tilde{U} - \tilde{U} \subseteq U$).

4 Some examples of NVS'

Definition. Let $(V, || \cdot ||)$ be an NVS (over $\mathbb{F} = \mathbb{R}$ or $\mathbb{C}$). If (V, d), d distance induced by $|| \cdot ||$ is a complete metric space, then $(V, || \cdot ||)$ is called a *Banach space.*

Example. $\mathbb{R}^n$, $\mathbb{C}^n$, $n \geq 1$ are Banach spaces, for $|| \cdot ||_p$, $p \in [1, \infty)$.

Example. Given (X, τ) a general topological space, define

$$B_{\mathbb{F}}(X) = \{\text{functions } : X \to \mathbb{F} \text{ bounded}\}$$

$$C_{\mathbb{F}}(X) = \{\text{functions } : X \to \mathbb{F} \text{ continuous}\}$$

$$C_{\mathbb{F},b} = C_{\mathbb{F}}(X) \cap B_{\mathbb{F}}(X)$$

If $X = K$ is compact, $C_{\mathbb{F}}(X) = C_{\mathbb{F},b}(X)$. These are vector spaces over $\mathbb{F}$ with addition $(f + g)(x) = f(x) + g(x)$ and multiplication $(fg)(x) = f(x)g(x)$.

Norm on $C_{\mathbb{F},b}(X)$: the supremum norm, $||f||_\infty = \sup_{x \in X} |f(x)|$

Proposition. $(C_{\mathbb{F},b}, || \cdot ||_\infty)$ is a Banach space over $\mathbb{F}$.

Proof.

- $||f||_\infty$ is well defined in $\mathbb{R}^+$ since f is bounded.
- $||f||_\infty = 0$ means $f(x) = 0$ for all $x \in X$ and so $f = 0$.
- Homogeneity and triangle inequality: inherited from $| \cdot |$ in $\mathbb{F}$ (exercise).
- Completeness: let $(f_k)_{k \geq 1}$ be a Cauchy sequence under $|| \cdot ||_\infty$. For each $x \in X$ we have $|f_m(x) - f_n(x)| \leq ||f_m - f_n||_\infty \to 0$ as $n, m \to \infty$. So $(f_k(x))_{k \geq 1}$ is Cauchy in $\mathbb{F}$, so (since $\mathbb{F}$ is complete) there exists a limit $f(x) = \lim_{k \to \infty} f_k(x)$. This defines a function $f : X \to \mathbb{F}$.
- For all $\varepsilon > 0$, there exists $n_0 \geq 1$ such that $\forall m, n \geq n_0$, $\forall x \in X$,

$$|f_m(x) - \underbrace{f_n(x)}_{\to f(x)}| \leq \varepsilon$$

so for all $\varepsilon > 0$, there exists $n_0 \geq 1$ such that $\forall m \geq n_0$, $\forall x \in X$ we have

$$|f_m(x) - f(x)| \leq \varepsilon$$

so $||f_m - f||_\infty \leq \varepsilon$ and $f_m \to f$ uniformly, so $f \in C_{\mathbb{F},b}$ by properties of the uniform limit.

□

Example. Given $U \subseteq \mathbb{R}^n$ open, bounded and non-empty; $m \in \mathbb{N}^*$, consider

$$\begin{aligned} C^m(\overline{U}) = \{f : U \to \mathbb{R} : & f \text{ is } m \text{ times differentiable on } U, \forall \alpha \in \mathbb{N}^n \\ & \text{s.t } |\alpha| = \alpha_1 + \ldots + \alpha_m \leq m \\ & , \partial^\alpha f \text{ is continuous and bounded on } U\} \end{aligned}$$

Then $(C^m(\overline{U}), ||\cdot||_{C^m})$ is a Banach space where

$$||f||_{C^m} = \sup_{\alpha \in \mathbb{N}^n, |\alpha| \leq m} \underbrace{\sup_{x \in U} |\partial^\alpha f(x)|}_{||\partial^\alpha f||_\infty}$$

Exercise: check that this is complete and $\partial^\alpha f$, $\alpha \leq m-1$, extends continuously to $\tilde{U}$.

Example. $C_\mathbb{R}([0,1])$, the set of continuous functions from $[0,1]$ to $\mathbb{R}$. This is a vector space over $\mathbb{R}$.

- $(C_\mathbb{R}([0,1]), ||\cdot||_\infty)$ is a Banach space (Example sheet)
- Could take another norm such that

$$||f||_p = \left(\int_0^1 |f(x)|^p \mathrm{d}x\right)^{1/p}, \ p \in [1, \infty)$$

Study of $(C_\mathbb{R}([0,1]), ||\cdot||_p)$:

- $||\cdot||_p$ is well defined: Riemann and Lebesgue integrable.
- If $||f||_p = 0$ and $f \neq 0$ then there exists $\varepsilon > 0$ and $x_0 \in [0,1]$ such that $|f(x_0)| \geq \varepsilon$, so by continuity there exist $a < b \in [0,1]$ such that $\inf_{x \in [a,b]} |f(x)| \geq \frac{\varepsilon}{2}$. Then $\int_0^1 |f(x)|^p \mathrm{d}x \geq \left(\frac{\varepsilon}{2}\right)^p (b-a) > 0$ which is impossible.
- Homogeneity is clear.
- Triangle inequality:

$$||f+g||_p^p = \int_0^1 |f+g|^p \mathrm{d}x = \int_0^1 |f+g||f+g|^{p-1} \mathrm{d}x$$

$$\leq \int_0^1 |f||f+g|^{p-1}\mathrm{d}x + \int_0^1 |g||f+g|^{p-1}\mathrm{d}x$$
$$\underbrace{\leq}_{\text{Hölder:}} ||f||_p||f+g||_p^{p-1} + ||g||_p||f+g||_p^{p-1}$$

If $||f+g||_p = 0$ then its clear. Otherwise this implies $||f+g||_p \leq ||f||_p + ||g||_p$.

- Completeness? Define

$$f_k(x) = \begin{cases} 0 & 0 \leq x \leq \frac{1}{2} - \frac{1}{4k} \\ \left[x - \left(\frac{1}{2} - \frac{1}{4k}\right)\right] 4k & \frac{1}{2} - \frac{1}{4k} \leq x \leq \frac{1}{2} \\ 1 & \frac{1}{2} \leq x \leq 1 \end{cases}$$

then $(f_k)_{k\geq 1}$ is Cauchy for $||\cdot||_p$, and the limit is $1_{[1/2,1]}$ which is not continuous. So not complete.

Remark: what about the completion? In general, abstract completions are often not very useful; however in this case, it is: Lebesgue space $L^p([0,1])$, defined as equivalence classes for the "almost everywhere" equality.

Example. Take functions from $X = \mathbb{N} \to \mathbb{R}$ or $\mathbb{C}$, get $\ell^p_{\mathbb{F}}$ for $p \in [1, \infty]$, with norm $||(x_k)||_p = \left(\sum_{k\geq 1} |x_k|^p\right)^{1/p}$ for $p < \infty$ and $||(x_k)||_\infty = \sup_{k\geq 1} |x_k|$. Exercise: show this is indeed a norm and this is complete, hence Banach.

Remark: for $p \in (0, 1)$, ℓ^p is similarly defined.

Non-examinable example of TVS:

- Define for $U \subseteq \mathbb{R}^n$ open & non-empty, $\mathbb{F} = \mathbb{R}$ or $\mathbb{C}$, $C_{\mathbb{F}}(U)$ the set of continuous functions $U \to \mathbb{F}$.
- TVS for the topology τ defined by the translations of the following basis of neighborhoods around 0: take $(K_n)_{n\geq 1}$ a sequence of increasing compact sets, $\bigcup_{n\geq 1} K_n = U$. Define

$$U_n = \left\{ f \in C_{\mathbb{F}}(U) : \sup_{K_n} |f| \leq \frac{1}{n} \right\}$$

- Exercise: show this indeed a TVS and τ does not depend on the choice of the (K_n).
- Proposition: $(C(U), \tau)$ is a locally convex, not locally bounded TVS (therefore not normable). Furthermore, it is metrizable with $d(f, g) = \sum_{k\geq 1} \frac{1}{2^n} \left(\frac{\sup_{K_n} |f-g|}{1+\sup_{K_n} |f-g|} \right)$. Also $(C(U), d)$ is complete (Frechet space).

Remarks:

1. Not locally bounded: suppose there exists B bounded neighborhood of 0, then there exists $n_0 \geq 1$ such that $U_{n_0} \subseteq B$. B is bounded so there exists $t > 0$ such that $B \subseteq tU_{n_0+1}$ so $U_{n_0} \subseteq tU_{n_0+1}$. But this is impossible since we can always construct $f \in U_{n_0}$ such that $\sup_{K_{n_0+1}} |tf| > 1/n$
2. Let $C_c(U)$ be the set of continuous functions with compact support. Then V is a neighborhood of 0 if and only if $V \cap C(K_n)$ is a neighborhood of 0 in $C(K_n)$. This is a non-countable topology.

5 Bounded linear maps & duality

Definition. Given (V, τ_V) and (W, τ_W) TVS', $T : V \to W$ linear is *bounded* if it maps bounded sets to bounded sets: for any $B_V \subseteq V$ bounded, then $T(B_V)$ is bounded in W.

Proposition. Given (V, τ_V), (W, τ_W) TVS' which are locally bounded (note this includes NVS'), and $T : V \to W$ is linear, then T is bounded if and only if T is continuous.

Proof.

Step 1: T bounded $\implies$ T continuous at 0. Let U_W be an open neighborhood of 0 in W, and U_V an open bounded neighborhood of 0 in V. Then $T(U_V)$ is bounded, so there exists $t > 0$ such that $T(U_V) \subseteq tU_W$. So $T^{-1}(U_W) \supseteq t^{-1}U_V$ and $t^{-1}U_V$ is open around 0 in V (using the fact dilations are continuous).

Step 2: T continuous at 0 $\implies$ T is continuous everywhere. Let $w \in W$, U_W open around w, $v \in V$ such that $T(v) = w$. Then $U_W - w$ is open around 0 in W (translation continuous), so by Step 1, $T^{-1}(U_W - w)$ is a neighborhood of 0 in V. So

$$\begin{aligned} T^{-1}(U_W) &= T^{-1}(\{w\}) + T^{-1}(U_W - w) \\ &= \bigcup_{v' \in T^{-1}(\{w\})} \big(v' + T^{-1}(U_W - w)\big) \\ &\supseteq \underbrace{v + T^{-1}(U_W - w)}_{\text{ngbd around } v} \end{aligned}$$

Step 3: T continuous $\implies$ T bounded. Let $B_V \subseteq V$ be bounded, and U_W an open neighborhood of 0 in W. Then $T^{-1}(U_W)$ is open around 0 in V. So (since B_V bounded) there exists $t > 0$ such that $B_V \subseteq tT^{-1}(U_W)$ and so $T(B_V) \subseteq tU_W$.

We have proved that $T(B_V)$ is covered by a dilation of any neighborhood of 0, so is bounded. ☐

Definition. Given $(V, ||\cdot||_V)$, $(W, ||\cdot||_W)$ NVS' on $\mathbb{F}$, and $T : V \to W$ linear, T is bounded iff T is continuous iff there exists $t > 0$ such that $T(B_V(0,1)) \subseteq B_W(0,t)$. The infimum of such t's is denoted $|||T|||$.

Remark: can check that $|||T|||$ is equivalently defined as

$$|||T||| = \sup_{||v||_V \leq 1} ||Tv||_W = \sup_{||v||_V < 1} ||Tv||_W = \sup_{||v||_V = 1} ||Tv||_W \qquad (*)$$

Definition. Given $(V, ||\cdot||_V)$,$(W, ||\cdot||_W)$ NVS', denote

$$\mathcal{L}(V,W) = \{T : V \to W \text{ linear map}\}$$

$$\mathcal{B}(V,W) = \{T : V \to W \text{ linear bounded map}\}$$

Proposition. $(\mathcal{B}(V,W), |||\cdot|||)$ is an NVS.

Proof.

- $\mathcal{L}(V,W)$ is a vector space via $(\lambda_1 T_1 + \lambda_2 T_2)(v) = \lambda_1 T_1(v) + \lambda_2 T_2(v)$.
- $\mathcal{B}(V,W)$: dilation/(finite) sums of bounded sets are bounded. So T bounded implies λT is bounded and T_1, T_2 bounded implies $T_1 + T_2$ bounded.

- $|||T|||$ is well-defined in $\mathbb{R}_+$ for T bounded, $|||0||| = 0$ and if $|||T||| = 0$ then $T(B_V(0,1)) \subseteq B_W(0,t)$ for all $t > 0$ and so by continuity of dilation, $T(B_V(0,1)) = \{0\}$. By linearity, this implies $T = 0$.
- $|||\lambda T||| = |\lambda|\ |||T|||$ and $|||T_1 + T_2||| \leq |||T_1||| + |||T_2|||$ follows from $(*)$

□

Proposition. Let $(V, ||\cdot||_V)$ be a NVS and $(W, ||\cdot||_W)$ a Banach space. Then $(\mathcal{B}(V,W), |||\cdot||||)$ is a Banach space.

Proof. We have proved that $(\mathcal{B}(V,W), |||\cdot|||)$ is an NVS above. So we prove completeness. Let $(T_k)_{k\geq 1}$ be a Cauchy sequence in $(\mathcal{B}(V,W), |||\cdot|||)$. Then

$$\sup_{k_1,k_2\geq k_0} |||T_{k_1} - T_{k_2}||| \to 0 \text{ as } k_0 \to \infty \tag{$**$}$$

$$\forall v \in V, \sup_{k_1,k_2\geq k_0} ||T_{k_1}(v) - T_{k_2}(v)||_W \leq ||v||_V |||T_{k_1} - T_{k_2}||| \xrightarrow{k_0\to\infty} 0 \tag{$***$}$$

so $(T_k(v))_{k\geq 1}$ is a Cauchy sequence in W. Since W is complete, can let the associated limit be $T(v)$.

Then T is linear by pointwise limits:

$$\begin{aligned} T(\lambda_1 v_1 + \lambda_2 v_2) = \lim_{k\to\infty} T_k(\lambda_1 v_1 + \lambda_2 v_2) &= \lim_{k\to\infty} [\lambda_1 T_k(v_1) + \lambda_2 T_k(v_2)] \\ &= \lambda_1 T(v_1) + \lambda_2 T(v_2) \end{aligned}$$

Use $(***)$, take $k_2 \to \infty$ so

$$\forall v \in V, \sup_{k_1\geq k_0} ||T_{k_1}(v) - T(v)||_W \leq ||v||_V \left(\sup_{k_1,k_2\geq k_0} |||T_{k_1} - T_{k_2}||| \right) \to 0 \text{ as } k_0 \to \infty$$

Hence for $v \in V$ such that $||v|| \leq 1$ we have

$$\sup_{k_1\geq k_0} ||T_{k_1}(v) - T(v)||_W \leq \sup_{k_1,k_2\geq k_0} |||T_{k_1} - T_{k_2}||| \tag{$\dagger$}$$

Then (for $v \in V$ with $||v|| \leq 1$) by the triangle inequality

$$||T(v)||_W \leq ||\underbrace{T_{k_0}(v)}_{\text{bounded}}|| + \sup_{k_1,k_2\geq k_0} |||T_{k_1} - T_{k_2}|||$$

$$\sup_{||v||\leq 1} ||T(v)||_W \leq |||T_{k_0}||| + \sup_{k_1,k_2\geq k_0} |||T_{k_1} - T_{k_2}|||$$

So T is bounded. Now $(\dagger)$ implies

$$\sup_{k_1\geq k_0} |||T_{k_1} - T||| \leq \sup_{k_1,k_2\geq k_0} |||T_{k_1} - T_{k_2}||| \xrightarrow{k_0\to\infty} 0$$

So $T_{k_1} \xrightarrow{|||\cdot|||} T$. □

Remark: can deduce from (†) that for all $v \in V$ with $||v|| \leq 1$,

$$||T_k(v)||_W - |||T_k - T||| \leq ||T(v)||_W \leq ||T_k(v)||_W + |||T_k - T|||$$

Then taking supremum over $||v|| \leq 1$

$$\left| \sup_{||v|| \leq 1} ||Tv||_W - \sup_{||v|| \leq 1} ||T_k(v)||_W \right| \leq |||T_k - T||| \xrightarrow{k \to \infty} 0$$

So $|||T_k||| \xrightarrow{k \to \infty} |||T|||$.

Definition. Let $(V, ||\cdot||_V)$ be a NVS over $\mathbb{F}$. Let

$$\mathcal{L}(V, \mathbb{F}) = \{\text{linear maps } V \to \mathbb{F}\}, \text{ the } \textit{algebraic dual}$$

$$\mathcal{B}(V, \mathbb{F}) = \{\text{bounded linear maps } V \to \mathbb{F}\} \text{ denoted } (V^*, ||\cdot||_{V^*})$$

Note that by the previous proposition $\mathcal{B}(V, \mathbb{F})$ is Banach (since $\mathbb{F} = \mathbb{R}$ or $\mathbb{C}$ is complete).

Definition. Let $(V, ||\cdot||_V)$, $(W, ||\cdot||_W)$ be NVS', $T \in \mathcal{B}(V, W)$. Then T^* (the *adjoint* of T) defined as $T^* : W^* \to V^*$, $\psi \mapsto \varphi = \psi \circ T$. i.e $T^*(\psi)(v) = \psi(T(v))$.

Proposition. T^* is well-defined $W^* \to V^*$, linear and bounded (for $||\cdot||_{W^*}$ and $||\cdot||_{V^*}$) with $|||T^*||| \leq |||T|||$.

Remark: soon, with the help of the Hahn-Banach Theorem, we'll prove that the duals are "big enough" so that $|||T^*||| = |||T|||$.

Proof.

- Well-defined: follows since linearity and boundedness are stable under composition, i.e if $T : V \to W$ is linear and bounded, $\psi : W \to \mathbb{F}$ is linear and bounded, so is $\psi \circ T : V \to \mathbb{F}$. So $\psi \circ T \in V^*$

- Linearity:

$$\begin{aligned} T^*\left(\lambda_1 \psi_1 + \lambda_2 \psi_2\right)(v) &= \left(\lambda_1 \psi_1 + \lambda_2 \psi_2\right)(Tv) \\ &= \lambda_1 \left[\psi_1(Tv)\right] + \lambda_2 \left[\psi_2(Tv)\right] \\ &= \lambda_1 T^*(\psi_1)(v) + \lambda_2 T^*(\psi_2)(v) \end{aligned}$$

- Boundedness:

$$|||T^*||| = \sup_{||\psi||_{W^*}} ||T^*(\psi)||_{V^*} = \sup_{||\psi||_{W^*} \leq 1} \sup_{||v||_V \leq 1} |T^*(\psi)(v)|$$

$$\leq \sup_{||\psi||_{W^*} \leq 1} \sup_{||v||_V \leq 1} |\psi(Tv)| \leq \sup_{||\psi||_{W^*} \leq 1} \sup_{||v||_V \leq 1} ||\psi||_{W^*} |||T||| \cdot ||v||_V \leq |||T|||$$

□

Definition. Let $(V, ||\cdot||_V)$ be an NVS. Since $(V^*, ||\cdot||_{V^*})$ is a NVS (Banach), we can define its dual, denoted $(V^{**}, ||\cdot||_{V^{**}})$ the *bidual* of V (again Banach).

Proposition. Define $\Phi : V \to V^{**}$, $v \mapsto \Phi(v)$ by

$$\forall \varphi \in V^*,\ \Phi(v)(\varphi) = \varphi(v)$$

Then Φ is well-defined, linear and bounded with $|||\Phi||| \leq 1$. Φ is called the *canonical bi-dual embedding.*

Remark: with the Hahn-Banach Theorem, we'll prove Φ is an isometry. In particular, $|||\Phi||| = 1$ and Φ is injective. However, Φ is not always surjective. In fact, V and V^{**} are not always isomorphic.

Proof.

- Well-defined: given $v \in V$, $\phi \in V^*$ is linear, and bounded since

$$\sup_{||\varphi||_{V^*} \leq 1} |\varphi(v)| \leq ||v||_V$$

- Linearity:

$$\begin{aligned}
\Phi(\lambda_1 v_1 + \lambda_2 v_2)(\varphi) &= \varphi(\lambda_1 v_1 + \lambda_2 v_2) \\
&= \lambda_1 \varphi(v_1) + \lambda_2 \varphi(v_2) \\
&= \lambda_1 \Phi(v_1)(\varphi) + \lambda_2 \Phi(v_2)(\varphi)
\end{aligned}$$

- Boundedness:

$$|||\Phi||| = \sup_{||v||_V \leq 1} ||\Phi(v)||_{V^{**}} = \sup_{||v||_V \leq 1} \sup_{||\varphi||_{V^*} \leq 1} |\underbrace{\Phi(v)(\varphi)|}_{\varphi(v)}$$

$$= \sup_{||v||_V \leq 1} \sup_{||\varphi_{V^*}|| \leq 1} \underbrace{|\varphi(v)|}_{\leq ||\varphi||_{V^*} ||v||_V} \leq 1$$

$\square$

Example. Let V, W be finite-dimensional NVS' with bases $(v_i)_{i=1}^m$ and $(w_j)_{j=1}^n$ respectively. Let $T : V \to W$ be linear (and thus bounded as finite dimensional). Take $(v_i^*)_{i=1}^m$ defined by $v_i^*(v_{i'}) = \delta_{ii'}$ and $(w_j^*)_{j=1}^n$ defined by $w_j^*(w_{j'}) = \delta_{jj'}$. Then V^*,W^* are finite-dimensional NVS' with bases (v_i^*) and (w_j^*) respectively. If T has a matrix $A = (a_{ij})_{i=1,j=1}^{i=m,j=n}$ in with respect to the bases (v_i) and (w_j), then

$$Tv_i = \sum_{j=1}^n a_{ij} w_j$$

and T^* has matrix $A^T = (a_{ji})_{j=1,i=1}^{j=n,i=m}$ with respect to the bases (w_j^*) and (v_i^*).

Example. Space of square summable spaces $\ell^2(\mathbb{F})$ (as usual $\mathbb{F} = \mathbb{R}$ or $\mathbb{C}$) is infinite dimensional. There are linear maps on this space that are

- Bounded, injective but not surjective: $T(x_1, x_2, \ldots) \mapsto (0, x_1, x_2, \ldots)$ a "right shift" of the sequence
- Bounded, surjective but not injective: $T(x_1, x_2, \ldots) \mapsto (x_2, x_3, \ldots)$ a "left shift" of the sequence
- Linear but not bounded: find a basis $(e_i)_{i \in I}$, extract $(e_n)_{n \geq 1}$ a countable subset. Then define $T : e_n \mapsto ne_n$, $e_i \mapsto 0$ for $i \notin \mathbb{N}$.

Duality: $(\ell^2)^* = \ell^2$ (Hilbert representation theorem)

Example. For ℓ^p, $p \in (1, \infty)$, $p \neq 2$, we have duals

$$\ell^p \to (\ell^p)^* = \ell^q \to (\ell^q)^* = \ell^p \text{ where } \frac{1}{p} + \frac{1}{q}$$

$$\ell^1 \to (\ell^1)^* = \ell^\infty \to (\ell^\infty)^* \neq \ell^1$$

Example. (Question 8 Example sheet 1) $\left(C^1([0,1]), ||\cdot||_{C^0}\right) \to \left(C^1([0,1]), ||\cdot||_{C^1}\right)$, $f \mapsto f$ is unbounded.

Zorn's Lemma

In a finite-dimensional NVS V, we have a "simple" dual V^*. In infinite-dimension, we have not even proved that if V is non-trivial (i.e not $\{0\}$) then V^* is non-trivial.

The Hahn-Banach Theorem will answer several questions:

- $V \neq \{0\} \implies V^* \neq \{0\}$
- V^* seperates points of V
- Φ (the bidual embedding) is isometric, $|||\Phi||| = 1$
- $|||T^*||| = |||T|||$

Idea of Hahn-Banach: extend linear bounded maps already defined on a subspace.

Strategy:

1. "Co-dimension 1" extension: any linear bounded map $V \to \mathbb{F}$ has an extension to $W \to \mathbb{F}$ where $V \subseteq W$ with codimension 1.
2. Transfinite induction: Zorn's Lemma (or equivalently the Axiom of Choice)

Remark: if $V = \bigcup_{n\geq 1} V_n$, V_n subspace, $V_n \subseteq V_{n+1}$, $\dim(V_n) = n$, could use step 1 above and standard (countable) induction. However, no Banach spaces are like this.

Definition. A set S is *partially ordered* (poset) if there is a binary relation "$\leq$" such that

- $\forall x, y \in S$, $x \leq y$ or not (partial order)
- $\forall x \in S$, $x \leq x$ (reflexive)
- $\forall x, y, z \in S$, if $x \leq y$ and $y \leq z$, then $x \leq z$ (transitive)
- $\forall x, y \in S$, if $x \leq y$ and $y \leq x$ then $x = y$ (non-ambiguous)

Definition. A poset S is *totally ordered* if $\forall x, y \in S$, if $x \not\leq y$ then $x \geq y$.

Definition. Given $S' \subseteq S$ (where $(S, \leq)$ is a poset), we say $l \in S$ is a *upper bound* of S' if $\forall x \in S'$, $x \leq l$. l is a *least upper bound* of S' if it is an upper bound and any other upper bound $l' \in S$ satisfies $l' \geq l$.

Definition. A subset S' of S ($(S, \leq)$ a poset) that is totally ordered is called a *chain*.

Definition. A poset $(S, \leq)$ has the *least upper bound property* if any non-empty chain has a least upper bound.

Definition. Given a poset $(S, \leq)$, $m \in S$ is said to be *maximal* if $\forall x \in S$, $x \geq m$ implies $x = m$.

Theorem (Zorn's Lemma)**.** *Any non-empty poset $(S, \leq)$ with the least upper bound property has (at least one) maximal element.*

Remarks:

1. In fact Zorn's Lemma is true just with "upper bound" property on chains.

2. Zorn's Lemma is equivalent to the Axiom of Choice

5.1 Finite dimension

Definition. Let V be a NVS with two norms $||\cdot||_1$ and $||\cdot||_2$. Then these norms are said to be *equivalent*, denoted $||\cdot||_1 \sim ||\cdot||_2$ if there are two constants, $c, c' > 0$ such that

$$\forall v \in V,\ C||v||_1 \leq ||v||_2 \leq C'||v||_1$$

Remarks:

1. This defines equivalence classes on norms.

2. $||\cdot||_1 \sim ||\cdot||_2$ implies that their induced topologies are the same. The converse is also true: indeed $B_{||\cdot||_1}(0,1)$ is open around 0 for τ_2, so there exists $\varepsilon > 0$ such that $B_{||\cdot||_2}(0,\varepsilon) \subseteq B_{||\cdot||_1}(0,1)$, which implies that for all $v \in V \setminus \{0\}$

$$\frac{\varepsilon v}{2||v||_2} \in B_{||\cdot||_2}(0,\varepsilon) \subseteq B_{||\cdot||_1}(0,1) \implies ||v||_1 \leq \frac{2}{\varepsilon}||v||_2$$

   and similarly for the opposite bound.

3. When 2 norms are equivalent, they generate te same notion of bounded linear maps, converging spaces & Cauchy sequences.

Proposition.

(i) All norms are equivalent in finite-dimension

(ii) Given $(V, ||\cdot||_V)$ a finite-dimensional NVS, $(W, ||\cdot||_W)$ a NVS, any linear map $T : V \to W$ is bounded

(iii) Given $(V, ||\cdot||_V)$ an NVS, if $\overline{B}_V(0,1)$ is compact, then V is finite dimensional.

Proof.

(i) Let us prove all norms are equivalent to $||\cdot||_\infty$, defined for a basis $(e_i)_{i=1}^n$ as $||v||_\infty = \sup_{1\leq i\leq n} |v_i|$ for $v = \sum v_i e_i$.

Let $||\cdot||$ be a norm on V

$$||v|| = \left|\left|\sum_{i=1}^n v_i e_i\right|\right| \leq \sum_{i=1}^n |v_i|||e_i|| \leq \underbrace{\left(\sum_{i=1}^n ||e_i||\right)}_{=C'} ||v||_\infty$$

Consider $\varphi : (V, ||\cdot||_\infty) \to \mathbb{R}_+$ defined by $v \mapsto ||v||$. Then φ is continuous:

$$|\varphi(v) - \varphi(w)| = |||v|| - ||w||| \leq ||v - w|| \leq C'||v - w||_\infty$$

Define $S_{||\cdot||_\infty}(0,1) = \{v \in V : ||v||_\infty = 1\}$. Then $\varphi : S_{||\cdot||_\infty}(0,1) \to \mathbb{R}_+$ continuous, so attains its minimum: there exists $v_0 \in S_{||\cdot||_\infty}(0,1)$ such that $\forall v \in S_{||\cdot||_\infty}(0,1)$, $\varphi(v) \geq \varphi(v_0)$.

Then $v_0 \neq 0$ since $||v_0||_\infty = 1$ and so $\varphi(v_0) = ||v_0|| = C > 0$. This implies

$$\left|\left|\frac{v}{||v||_\infty}\right|\right| \geq C,\ \forall v \in V \setminus \{0\} \implies \forall v \in V,\ ||v|| \geq C||v||_\infty$$

(ii) Completeness and the fact closed bounded sets are compact follows from (i) since true with $(\mathbb{F}^n, ||\cdot||_infty)$.

(iii)

$$||T(v)||_W = \left|\left|\sum_{i=1}^n v_i T(e_i)\right|\right|_W \leq \sum_{i=1}^n |v_i|||T(e_i)||_W$$

$$\leq ||v||_\infty \left(\sum_{i=1}^n ||T(e_i)||_W\right) \leq \frac{1}{C}||v||_V \left(\sum_{i=1}^n ||T(e_i)||_W\right)$$

so T is bounded

□