

proof of closed graph theorem

Canonical name ProofOfClosedGraphTheorem

Date of creation 2013-03-22 14:48:47 Last modified on 2013-03-22 14:48:47

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Numerical id 5

Author Koro (127) Entry type Proof

Classification msc 46A30

Let $T: X \to Y$ be a linear mapping. Denote its graph by G(T), and let $p_1: X \times Y \to X$ and $p_2: X \times Y \to Y$ be the projections onto X and Y, respectively. We remark that these projections are continuous, by definition of the product of Banach spaces.

If T is bounded, then given a sequence $\{(x_i, Tx_i)\}$ in G(T) which converges to $(x, y) \in X \times Y$, we have that

$$x_i = p_1(x_i, Tx_i) \xrightarrow[i \to \infty]{} p_1(x, y) = x$$

and

$$Tx_i = p_2(x_i, Tx_i) \xrightarrow[i \to \infty]{} p_2(x, y) = y,$$

by continuity of the projections. But then, since T is continuous,

$$Tx = \lim_{i \to \infty} Tx_i = y.$$

Thus $(x,y) = (x,Tx) \in G(T)$, proving that G(T) is closed.

Now suppose G(T) is closed. We remark that G(T) is a vector subspace of $X \times Y$, and being closed, it is a Banach space. Consider the operator $\tilde{T}: X \to G(T)$ defined by $\tilde{T}x = (x, Tx)$. It is clear that \tilde{T} is a bijection, its inverse being $p_1|_{G(T)}$, the restriction of p_1 to G(T). Since p_1 is continuous on $X \times Y$, the restriction is continuous as well; and since it is also surjective, the open mapping theorem implies that $p_1|_{G(T)}$ is an open mapping, so its inverse must be continuous. That is, \tilde{T} is continuous, and consequently $T = p_2 \circ \tilde{T}$ is continuous.