MA 515 Homework 4

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Problem 1

Proof. $\{T_n\}_{n\in\mathbb{N}}$ is a sequence of uniformly bounded linear operators and it satisfies

$$\lim_{n \to +\infty} T_n(x) := T(x)$$

for any $x \in X$. Now we want to show T is a bounded linear operator. First, T is linear because the limit operation on T_n preserves the linearity of T_n . Also, $\mathcal{D}(T)$ is X, which yields that T is a linear operator from X to Y.

Next we need to show T is bounded, or more precisely, $||T||_{\infty} \leq M$. Since $||T_n||_{\infty} < M$, we know for any $||x||_X = 1$, $||T_n(x)||_Y < M$. Hence,

$$\lim_{n \to +\infty} ||T_n(x)|| = ||T(x)|| \leqslant M.$$

which implies $\sup_{||x||_X=1}||T(x)||\leqslant M,$ i.e., $||T||_\infty\leqslant M.$

Problem 2

Proof. First we need to show that Λ is bounded. Take arbitrarily $x = \{x_n\}_{n \in \mathbb{N}} \in \ell^{\infty}$, and there exists M > 0 such that $|x_i| \leq M$ for any $i \geq 0$. Therefore,

$$\begin{split} ||\Lambda(x)||_{\ell^{\infty}} &= ||y||_{\ell^{\infty}} = \sup_{i \geqslant 1} |y_i| \\ &= \sup_{i \geqslant 1} \left| \frac{x_1 + \dots + x_i}{i} \right| \\ &\leqslant \sup_{i \geqslant 1} \left| \frac{\sum_{j=1}^i |x_j|}{i} \right| \leqslant M. \end{split}$$

Hence, $||\Lambda||_{\infty} = \sup_{||x||_{\ell^{\infty}}=1} ||\Lambda(x)||_{\ell^{\infty}} \leqslant M$.

Next we need to find the value of $||\Lambda||_{\infty}$. From the definition,

$$||\Lambda||_{\infty} = \sup_{||x||_{\ell^{\infty}}=1} ||\Lambda(x)||_{\ell^{\infty}} = \sup_{||x||_{\ell^{\infty}}=1} \sup_{i\geqslant 1} \left| \frac{x_1+\cdots+x_i}{i} \right|.$$

Also, $||x||_{\ell^{\infty}} = 1$ implies $|x_j| \leq 1, \forall j \geq 1$. Hence,

$$\sup_{\|x\|_{\ell^{\infty}}=1} \sup_{i\geqslant 1} \left| \frac{x_1+\cdots+x_i}{i} \right| = \sup_{i\geqslant 1} \frac{i\cdot 1}{i} = 1.$$

Hence, $||\Lambda||_{\infty} = 1$.

Problem 3

Proof. It is enough to show that $\mathcal{N}(T) = \{0\}$. If so, then T is invertible and is a linear operator. Indeed, supposed there exists $x \neq 0, x \in \mathcal{N}(T)$, then $0 = ||T(x)|| \geq ||x|| > 0$, which yields a contradiction.

Next we need to show T^{-1} is bounded. Since T is surjective and invertible, we know T must be a bijection. If so, for any $y \in Y$, we have $||y|| \ge b||T^{-1}(y)||$. Hence,

$$\sup_{\|y\| \neq 0} \frac{\|T^{-1}(y)\|}{\|y\|} \leqslant \frac{1}{b} < +\infty.$$

i.e., T^{-1} is a bounded linear operator.

Problem 4

Proof. We want to show $||T_n(x_n) - T(x)||_Y \to 0$ as $n \to +\infty$. By triangle inequality,

$$||T_n(x_n) - T(x)||_Y \le ||T_n(x_n) - T(x_n)||_Y + ||T(x_n) - T(x)||_Y$$

$$\le ||T_n - T||_{\infty} ||(x_n)||_X + ||T||_{\infty} ||x_n - x||_X$$

and we know $||x_n - x|| \to 0$ as $n \to +\infty$. Hence, $||x_n||_X$ is bounded. What's more, $\lim_{n \to +\infty} ||T_n - T||_{\infty} = 0$.

In conclusion, $\lim_{n\to+\infty} ||T_n(x_n) - T(x)|| = 0.$

Problem 5

Proof. $S \circ T$ is a linear operator. Indeed, the domain of $S \circ T$ is X, which is a subspace of itself. Also, function composition preserves linearity.

Next we need to show $S \circ T$ is bounded. Consider norm $||S \circ T||_{\infty}$,

$$||S \circ T||_{\infty} = \sup_{\|x\|_{X}=1} ||(S \circ T)(x)||_{Z} = \sup_{\|x\|_{X}=1} ||S(T(x))||_{Z}$$

$$\leq \sup_{\|x\|_{X}=1} ||S||_{\infty} ||T(x)||_{Y}$$

$$= ||S||_{\infty} \sup_{\|x\|_{X}=1} ||T(x)||_{Y}$$

$$= ||S||_{\infty} ||T||_{\infty}.$$

Since both S and T are bounded linear operators, $||S||_{\infty}$ and $||T||_{\infty}$ are less than positive infinity and this leads to the conclusion that $||S \circ T|_{\infty} < +\infty$.

In conclusion, $S \circ T$ is a bounded linear operator.

Problem 6

Proof. (a) T is a contraction mapping. Indeed, let $c = ||T||_{\infty} < 1$. Hence, for any $x_1, x_2 \in X(x_1 \neq x_2)$,

$$||T(x_1) - T(x_2)|| = ||T(x_1 - x_2)|| \le ||T||_{\infty} ||x_1 - x_2|| = c||x_1 - x_2||.$$

where 0 < c < 1. Hence, there exists a unique $x_0 \in X$ such that $T(x_0) = x_0$. And this is equivalent to say that linear operator (which is easy to check) $\mathcal{N}(I-T) = \{x_0\}$. However, $\{0\} \in \mathcal{N}(I-T)$ always holds. Thus, $x_0 = 0$.

Next we need to show that I - T is a one-to-one mapping. Suppose not, then there exists $y \in X$ and distinct $y_1, y_2 \in X$ such that $(I - T)(y_1) = (I - T)(y_2) = y$. By linearity, $(I - T)(y_1 - y_2) = 0$ and it yields that $y_1 = y_2$, which is a contradiction.

What's more, I-T is surjective. Indeed, I-T maps from X to X. For any element $x \in X$, \exists unique $y \in X$ such that y = (I-T)(x). Hence, volume of the range of I-T equals to the volume of domain. i.e., $|\mathcal{R}(I-T)| = |\mathcal{D}(I-T)| = |X|$. Also, $\mathcal{R}(I-T) \subset X$, which yields that $\mathcal{R}(I-T) = X$. In conclusion, I-T is bijective.

(b) Let $S = \sum_{n=0}^{\infty} T^n$ and consider $\sum_{n=0}^{\infty} \|T^n\|_{\infty}$. Since X is a Banach space, by the theorem, B(X,X) is also a Banach space. Hence, absolutely convergence implies convergence. It is enough to show that $\sum_{n=0}^{\infty} \|T^n\|_{\infty}$ exists.

$$\lim_{m \to +\infty} \sum_{n=0}^{m} ||T^n||_{\infty} \leqslant \lim_{m \to +\infty} \sum_{n=0}^{m} ||T||_{\infty}^n$$

$$= \lim_{m \to +\infty} \sum_{n=0}^{m} c^n$$

$$= \frac{1}{1-c} < +\infty.$$

We use triangle inequality above. Also, the limit and norm can exchange due to the continuity of norm. Hence, $\sum_{n=0}^{\infty} ||T^n||_{\infty}$ exists.

Hence, $S = \lim_{m \to +\infty} \sum_{n=0}^m T^n$ exists and so it is bounded because $||S||_{\infty} = ||\sum_{n=0}^{\infty} T^n||_{\infty} \le 1/(1-c)$. S is also linear.

(c) It is enough to check that $S \circ (I - T) = (I - T) \circ S = I$. Since S exists, we have $\lim_{N \to +\infty} T^N = 0$.

$$S \circ (I - T) = S - S \circ T = \lim_{N \to +\infty} \sum_{n=0}^{N} T^n - \sum_{n=1}^{N+1} T^n$$
$$= \lim_{N \to +\infty} I - T^{N+1} = I.$$

 $(I-T)\circ S$ is the same. Hence, $S=(I-T)^{-1}$.

Problem 7

Proof. For each $n \in \mathbb{N}$, $||T^n||_{\infty} \leq ||T||_{\infty}^n$. Since T is a bounded linear operator, $||T||_{\infty} < +\infty$. By triangle inequality and Taylor theorem,

$$||S||_{\infty} \leqslant \lim_{N \to +\infty} \sum_{n=0}^{N} \frac{||T^n||_{\infty}}{n!} \leqslant \lim_{N \to +\infty} \sum_{n=0}^{N} \frac{||T||_{\infty}^n}{n!} = \sum_{n=0}^{+\infty} \frac{||T||_{\infty}^n}{n!} = e^{||T||_{\infty}}.$$