Mandatory assignment 1, FunkAn 2020

Nicolai Sebastian Carstensen, gln431

If not specified otherwise, references are to the Lecture Notes.
When refering to 'Schilling', we refer to the book 'Measures, Integrals and Martingales' by René L. Schilling, Second Edition, 2017.

Problem 1

Let $(X,\|\cdot\|_X)$ and $(Y,\|\cdot\|_Y)$ be (non-zero) normed vector spaces over $\mathbb{K}$, where $\mathbb{K} = \mathbb{R}$ or $\mathbb{C}$.

(a) Let $T_X \to Y$ be a linear map. Set $\|x\|_0 = \|x\|_X + \|Tx\|_Y$, for all $x \in X$. Show that $\|x\|_0$ is a norm on X. Show next that the two norms $\|\cdot\|_X$ and $\|\cdot\|_0$ are equivalent if and only if T is bounded.

Solution To show $\|\cdot\|_0$ is a norm, let $x, y \in X$ and $\alpha \in \mathbb{K}$. Using properties of norms and linearity, we obtain

1.
$$\begin{aligned}\|x+y\|_0 &= \|x+y\|_X + \big\|T(x+y)\big\|_Y \\ &= \|x+y\|_X + \|Tx+Ty\|_Y \\ &\le \|x\|_X + \|y\|_X + \|Tx\|_Y + \|Ty\|_Y \\ &= \|x\|_0 + \|y\|_0\end{aligned}$$

2.
$$\|\alpha x\|_0 = \|\alpha x\|_X + \big\|T(\alpha x)\big\|_Y = \|\alpha x\|_X + \|\alpha Tx\|_Y = |\alpha|\left(\|x\|_X + \|Tx\|_Y\right) = |\alpha|\|x\|_0$$

3. Clearly, we have $\|0\|_0 = \|0\|_X + \big\|T(0)\big\|_Y = 0$ since $T(0) = 0$. For the converse, assume $\|x\|_0 = 0$, that is $\|x\|_X + \|Tx\|_Y = 0$. Since norms are non-negative, we deduce $\|x\|_X = 0$ and therefore $x = 0$. $\square$

It follows from the above that $\|\cdot\|_0$ is a norm on X.

For the second part, assume T is bounded. For any $x \in X$, we have the following inequalities.

$$\|x\|_X \le \|x\|_X + \|Tx\|_Y \le \|x\|_X + \|T\|\|x\|_X = \left(\|T\|+1\right)\|x\|_X$$

By the definition $\|x\|_0 = \|x\|_X + \|Tx\|_Y$, the two norms $\|\cdot\|_X$ and $\|\cdot\|_0$ on X are equivalent. Conversely, assume the two norms are equivalent, that is, there exists $0 < C_1 \le C_2 < \infty$ such that $C_1\|x\|_X \le \|x\|_0 \le C_2\|x\|_X$ for all $x \in X$. Note that C_2 must be greater than 1 since $\|x\|_X + \|Tx\|_Y \le C_2\|x\|_X$ for all $x \in X$ and T is arbitrary. For $x \in X$, we have

$$\|Tx\|_Y = \|x\|_0 - \|x\|_X \le (C_2 - 1)\|x\|_X\,.$$

Since $C_2 - 1 > 0$, T is bounded.

(b) Show that any linear map $T : X \to Y$ is bounded, if X is finite dimensional.

Solution Let a linear map $T : X \to Y$ be given. Since X is finite dimensional, say of dimension $n \in \mathbb{N}$, let $(u_1, ..., u_n)$ be a basis of X. Denote $C_{max} = \max_{i=1,...,n} \|Tu_i\|_Y$.
For any $y \in X$ there exist unique scalars $\alpha_1, ..., \alpha_n$ such that $y = \sum_{i=1}^n \alpha_i u_i$. Define a norm $\|y\|_\infty := \max\{|\alpha_1|, ..., |\alpha_n|\}$ on X. This is indeed a norm by the proof of Theorem 1.6, Lecture Notes 1. Since X is finite dimensional, all norms are equivalent by Theorem 1.6. Hence there exists $C > 0$ such that $\|y\|_\infty \leq C\|y\|_X$. Careful! Thm 1.6 proves existence of such C and then uses it to prove equivalence.

Let $x \in X$ and pick unique scalars $a_1, ..., a_n \in \mathbb{K}$ such that $x = \sum_{i=1}^n a_i u_i$. We obtain

$$\begin{aligned} \|Tx\|_Y &= \left\| \sum_{i=1}^n a_i T u_i \right\|_Y \\ &\leq \sum_{i=1}^n |a_i| \|Tu_i\|_Y \\ &\leq C_{max} \sum_{i=1}^n |a_i| \\ &\leq C_{max} \cdot n \cdot \|x\|_\infty \\ &\leq C_{max} \cdot n \cdot C \cdot \|x\|_X \end{aligned} \qquad \square$$

This shows that T is bounded.

(c) Suppose X is infinite dimensional. Show that there exists a linear map $T : X \to Y$, which is not bounded (= not continuous).

Solution Let $(e_i)_{i \in I}$ be a Hamel basis for X. Since X is infinite dimensional, I contains a subset with cardinality equal to the natural numbers. Identify this subset with the natural numbers such that $\mathbb{N} \subset I$. Fix an element $y \in Y$ with $\|y\|_Y = 1$. Consider the family $(y_i)_{i \in I}$ of Y defined by $y_i = 2^i y \|e_i\|_X$ if $i \in \mathbb{N}$ and $y_i = 0$ if $i \in I \setminus \mathbb{N}$.

By the definition of a Hamel basis (as given in the assignment text) there exists (exactly) one linear map $T : X \to Y$ satisfying $T(e_i) = y_i$ for all $i \in I$. Now, for $i \in \mathbb{N}$, we get

$$\|T(e_i)\|_Y = \left\| 2^i y \|e_i\|_X \right\|_Y = 2^i \|e_i\|_X .$$

Letting i tends towards infinity, we see that T is not bounded.

(d) Suppose again that X is infinite dimensional. Argue that there exists a norm $\|\cdot\|_0$ on X, which is not equivalent to the given norm $\|\cdot\|_X$, and which satisfies $\|x\|_X \leq \|x\|_0$ for all $x \in X$. Conclude that $(X, \|\cdot\|_0)$ is not complete if $(X, \|\cdot\|_X)$ is a Banach space.

Solution Since X is infinite dimensional, let $T : X \to Y$ be a linear, unbounded map. This is possible due to (c). Consider the norm from (a) given by $\|x\|_0 := \|x\|_X + \|Tx\|_Y$ for $x \in X$. Since T is not bounded, the two norms $\|\cdot\|_0$ and $\|\cdot\|_X$ are not equivalent (due to (a)). And clearly, $\|x\|_X \leq \|x\|_X + \|Tx\|_Y = \|x\|_0$ for all $x \in X$.

Finally from Homework 3, Problem 1, we conclude that since the norms are not equivalent, X cannot be complete with respect to both of them. So since $(X, \|\cdot\|_X)$ is a Banach space, $(X, \|\cdot\|_0)$ is not complete.

(e) Give an example of a vector space X equipped with two inequivalent norms $\|\cdot\|$ and $\|\cdot\|'$ satisfying $\|x\|' \leq \|x\|$ for all $x \in X$, such that $(X, \|\cdot\|)$ is complete, while $(X, \|\cdot\|')$ is not.

Solution Consider the space $l_1(\mathbb{N})$ equipped with the two norms $\|\cdot\|_1$ and $\|\cdot\|_\infty$. As remarked in Lecture Notes 1, page 3, $l_1(\mathbb{N})$ equipped with $\|\cdot\|_1$ is a Banach space.
Also, the two norms are not equivalent: Consider sequences $x_n = (1, 1, ..., 1, 0, 0, ...) \in l_1(\mathbb{N})$ starting with n 1's and trailing zeroes. We have $\|x_n\|_\infty = 1$ for all $n \in \mathbb{N}$, but $\|x_n\|_1 = n$. Therefore, there is no $C > 0$ such that $\|x\|_1 \leq C\|x\|_\infty$ for all $x \in l_1(\mathbb{N})$. Hence, the norms are not equivalent.

We also have

$$\|x\|_\infty = \sup_{n \in \mathbb{N}} \{|x_n|\} \leq \sum_{n=1}^{\infty} |x_n| = \|x\|_1$$

for all $x \in l_1(\mathbb{N})$.

Finally, we must show that $(l_1(\mathbb{N}), \|\cdot\|_\infty)$ is not complete. So consider the sequence $(x_n)_{n \in \mathbb{N}}$ of sequences $x_n = (1, \frac{1}{2}, \frac{1}{3}, ..., \frac{1}{n}, 0, 0, ...)$. To show this is Cauchy, let $\varepsilon > 0$ be given. Let $N > \frac{1}{\varepsilon}$. Pick $n, m \geq N$, assume for simplicity that $n < m$. We get

$$\|x_m - x_n\|_\infty = \left\| (0, ..., 0, \frac{1}{n+1}, ..., \frac{1}{m}, 0, ...) \right\|_\infty = \frac{1}{n+1} < \varepsilon.$$

So $(x_n)_{n \in \mathbb{N}}$ is Cauchy, but the limit of the sequence in $l_\infty(\mathbb{N})$ is $x = (1, 1/2, 1/3, ...)$. This sequence x is not in $l_1(\mathbb{N})$, since the harmonic series diverges, so $(l_1(\mathbb{N}), \|\cdot\|_\infty)$ is not complete. $\square$

Problem 2

Let $1 \leq p < \infty$ be fixed, and consider the subspace M of the Banach space $(l_p(\mathbb{N}), \|\cdot\|_p)$, considered as a vector space over $\mathbb{C}$, given by

$$M = \{(a, b, 0, 0, ...) \mid a, b \in \mathbb{C}\}.$$

Let $f : M \to \mathbb{C}$ be given by $f(a, b, 0, 0, 0, ...) = a + b$, for all $a, b \in \mathbb{C}$.

(a) Show that f is bounded on $(M, \|\cdot\|_p)$ and compute $\|f\|$. $\|x\|_p^p = |a|^p + |b|^p$

Solution For $x = (a, b, 0, 0, ...) \in M$, we have $\|x\|_p = |a|^p + |b|^p$. We want to determine the norm of f,

$$\|f\| = \sup_{x \in M,\ \|x\|_p = 1} |f(a, b, 0, 0, ...)| = \sup_{|a|^p + |b|^p = 1} |a + b|.$$

What if $p=1$?

Note that p and $\frac{p}{p-1}$ are conjugate numbers. Let $x = (a, b, 0, ...) \in M$ with $\|x\|_p^p = |a|^p + |b|^p = 1$. Using Hölders inequality, we get

$$|a + b| \leq |a| + |b| = \big\|(a, b, 0, ...)\big\|_1 \leq \big\|(a, b, 0, ...)\big\|_p \big\|(1, 1, 0, ...)\big\|_{\frac{p}{p-1}} = 2^{\frac{p-1}{p}} \qquad \square$$

So we have found an upper bound on $\|f\|$. Now, take $a = b = \frac{1}{2^{1/p}}$ and put $x = (a, b, 0, ...)$. Then $\|x\|_p = \big(|a|^p + |b|^p\big)^{1/p} = 1^{1/p} = 1$. Furthermore, $|a + b| = 2 \cdot \frac{1}{2^{1/p}} = 2^{1-1/p} = 2^{\frac{p-1}{p}}$. So we indeed get $\|f\| = 2^{1-1/p}$. This of course also shows that f is bounded, since for any $x \in M$, $|f(x)| \leq \|f\| \|x\|_p$. (✓)

(b) Show that if $1 < p < \infty$, then there is a unique linear functional F on $l_p(\mathbb{N})$ extending f and satisfying $\|F\| = \|f\|$.

Solution We will show that the linear functional $F : l_p(\mathbb{N}) \to \mathbb{C}$ by $F(x) = F(x_1, x_2, x_3, ...) = x_1 + x_2$ is the unique extension of f satisfying $\|F\| = \|f\|$.
Let $G : l_p(\mathbb{N}) \to \mathbb{C}$ be a linear functional which is an extension of f and satisfies $\|G\| = \|f\|$. This also means that G is bounded, so $G \in l_p(\mathbb{N})^*$. From Homework 1, Problem 5, we know that the dual space is isometrically isomorphic to $l_q(\mathbb{N})$. The isomorphism is given by $T : l_q(\mathbb{N}) \to l_p(\mathbb{N})^*$ which is given by $T(x)(y) = \sum_{n=1}^{\infty} x_n y_n$ for all $y = (y_n)_{n \geq 1} \in l_p(\mathbb{N})$ (also due to Homework 1, Problem 5).

Denote $x = (x_1, x_2, ...) := T^{-1}(G) \in l_q(\mathbb{N})$. Hence we have

$$G(y) = T(x)(y) = \sum_{n=1}^{\infty} x_n y_n$$

for all $y \in l_p(\mathbb{N})$. The goal is now to determine x. Since G is an extension of f,

$$1 = f(1, 0, 0, ...) = G(1, 0, 0, ...) = x_1$$

Similarly, $1 = f(0,1,0,0,...) = G(0,1,0,0,...) = x_2$. We remember that p and q are conjugates, which ensures that $q = p/(p-1)$. Furthermore, T and T^{-1} are isometries, so $\|x\|_q = \|G\|$. We now have

$$\|x\|_q = \|x\|_{\frac{p}{p-1}} = \left(\sum_{n=1}^{\infty} |x_n|^{\frac{p}{p-1}}\right)^{\frac{p-1}{p}} \overset{\dagger}{\geq} (1+1)^{\frac{p-1}{p}} = 2^{1-1/p} = \|f\| = \|G\| = \|x\|_q .$$

Hence, we require equality at †. This amount to equality in

$$|1|^{\frac{p}{p-1}} + |1|^{\frac{p}{p-1}} + \sum_{n=3}^{\infty} |x_n|^{\frac{p}{p-1}} = 1 + 1.$$

So we conclude that $x_3 = x_4 = ... = 0$ and $x = (1,1,0,0,...)$. Now, we conclude that

$$G(y) = G(y_1, y_2, y_3, ...) = \sum_{n=1} x_n y_n = y_1 + y_2.$$

This determines G completely. We see now that $G \in l_p(\mathbb{N})^*$ is the unique linear functional extending f and satisfying $\|G\| = \|f\|$. ✓

(c) Show that if $p = 1$, then there are infinitely many linear functionals F of $l_1(\mathbb{N})$ extending f and satisfying $\|F\| = \|f\|$.

Solution For all $n \in \mathbb{N}$, $n \geq 2$, define $F_n : l_1(\mathbb{N}) \to \mathbb{C}$ by $F_n(x) = F_n(x_1, x_2, ...) = \sum_{i=1}^{n} x_i$. Just like f, F_n is also linear. It follows from the facts that sums respect summation and scaling. Clearly, for $x = (a, b, 0, ...) \in M$, we have $F_n(x) = a + b = f(x)$, so F_n is an extension of f for all $n \in \mathbb{N}$. Furthermore, for $x \in l_1(\mathbb{N})$ with $\|x\|_1 \leq 1$, we have

$$|F_n(x)| = \left|\sum_{i=1}^{n} x_i\right| \leq \sum_{i=1}^{n} |x_i| \leq \sum_{i=1}^{\infty} |x_i| = \|x\|_1 \leq 1.$$

Note that for $p = 1$, $\|f\| = 1$. So we have

$$\|F_n\| = \sup_{\|x\|_1 \leq 1} |F_n(x)| \leq 1 = \|f\| .$$

Since F_n is an extension of f, we of course have $\|F_n\| \geq \|f\|$. Hence we have $\|F_n\| = \|f\|$. So for all $n \in \mathbb{N}$, $n \geq 2$ we have specified a normpreserving extension of f. This means there are infinitely many. $\square$ ✓

Problem 3

Let X be an infinite dimensional normed vector space over $\mathbb{K}$, where $\mathbb{K} = \mathbb{R}$ or $\mathbb{C}$.

(a) Let $n \geq 1$. Show that no linear map $F : X \to \mathbb{K}^n$ is injective.

Solution Let $F : X \to \mathbb{K}^n$ be an arbitraty linear map. Since X is infinite dimensional, it is possible to find $n+1$ elements that are linearly independent (if this was not the case, the dimension of X would be maximally n). Denote them $x_1, ..., x_{n+1}$. Consider the span $Y := \mathrm{Span}\{x_1, ..., x_{n+1}\}$. This is an $(n+1)$-dimensional subspace $Y \subset X$. Consider the linear identity embedding $1 : Y \to X$ and the composite map $1 \circ F : Y \to \mathbb{K}^n$. Since $1 \circ F$ is linear and Y is of a higher finite dimension than $\mathbb{K}^n$, the map $1 \circ F$ is not injective (follows from basic linear algebra, e.g. rank-nullity theorem). Since 1 is injective, F cannot be injective. So no linear map $F : X \to \mathbb{K}^n$ is injective.

elaborate

(b) Let $n \geq 1$ be an integer and let $f_1, ..., f_n \in X^*$. Show that

$$\bigcap_{j=1}^{n} \ker f_j \neq \{0\}.$$

Solution Consider the map $F : X \to \mathbb{K}^n$ given by

$$F(x) = (f_1(x), ..., f_n(x))$$

for $x \in X$. Since $f_1, ..., f_n$ are linear, F is also linear. By (a), it is not injective which means that the kernel is non-zero. We get

$$\bigcap_{j=1}^{n} \ker f_j = \ker F \neq \{0\}$$

where the first equality follows from the equivalences:

$$\begin{aligned} x \in \bigcap_{j=1}^{n} \ker f_j &\Leftrightarrow \forall j = 1, ..., n : f_j(x) = 0 \\ &\Leftrightarrow F(x) = (f_1(x), ..., f_n(x)) = 0 \in \mathbb{K}^n \\ &\Leftrightarrow x \in \ker F \end{aligned}$$

□

(c) Let $x_1, ..., x_n \in X$. Show that there exists $y \in X$ such that $\|y\| = 1$ and $\|y - x_j\| \geq \|x_j\|$ for all $j = 1, ..., n$.

Solution If $x_j = 0$ for some $j = 1, ..., n$, the condition $\|y - x_j\| \geq \|x_j\|$ is trivially fulfilled, and we will ignore this x_j when choosing y in the following. Therefore we may assume that all x_j's are non-zero.
Consider the following for $j = 1, ..., n$: By Theorem 2.7 of Lecture Notes 2, since $x_j \neq 0$ there exists $f_j \in X^*$ such that $\|f\|_j = 1$ and $f_j(x_j) = \|x\|_j$. By (b), we have $\bigcap_{i=j}^n \ker f_j \neq \{0\}$. So pick $y \in \bigcap_{i=j}^n \ker f_j$ with $\|y\| = 1$. Now, for all $j = 1, ..., n$, we obtain

$$\|x_j\| = f_j(x_j) = |-f_j(x_j)| = |f_j(y) - f_j(x_j)| = |f_j(y - x_j)| \leq \|f_j\| \|y - x_j\| = \|y - x_j\| .$$

This is what we wanted.

(d) Show that one cannot cover the unit sphere $S = \{x \in X \mid \|x\| = 1\}$ with a finite family of closed balls in X such that none of the balls contains 0.

Solution Suppose we have $x_1, ..., x_n \in X$ and $r_1, ..., r_n > 0$ and balls $\overline{B}(x_i, r_i)$ for $i = 1, ..., n$ that do not contain 0. Having the balls not contain 0 is exactly imposing the restriction $\|x_i\| > r_i$ for all $i = 1, ..., n$.
By (c), pick $y \in X$ with $\|y\| = 1$ and $\|y - x_i\| \geq \|x_i\|$ for all $i = 1, ..., n$. Note that $y \in S$ and

$$\|y - x_i\| \geq \|x_i\| > r_i,$$

so y is not contained in any of the balls $\overline{B}(x_i, r_i)$, $i = 1, ..., n$. This is what we wanted.

(e) Show that S is non-compact and deduce further that the closed unit ball in X is non-compact.

Solution Note that the statement in (d) also holds for open balls. If the balls in the statement were open, we would impose the restriction $\|x_i\| \geq r_i$ for all $i = 1, ..., n$ to make sure 0 was not contained in any of the balls. And then we would obtain $\|y - x_i\| \geq \|x_i\| \geq r_i$, which would indeed show that y is not contained in any of the balls $B(x_i, r_i)$, $i = 1, ..., n$.

To show S is non-compact, consider the family of open balls $B(x, \frac{1}{2})$ for all $x \in S$. None of these balls contain zero, since $\|x\| = 1 > \frac{1}{2}$ for all $x \in S$. So this is a family of open sets covering S. By (d) applied to open balls (as discussed above), there is no finite subfamily of these open balls that cover all of S. Hence, S is non-compact.

If the closed unit ball was compact, S would also be compact as it is a closed subset of the closed unit ball (S is closed since S is defined as the norm preimage of a singleton). This is not the case, and therefore the closed unit ball is also not compact. $\square$

Problem 4

Let $L_1([0,1],m)$ and $L_3([0,1],m)$ (for short, we write L_1 and L_3 respectively) be the Lebesgue spaces on $[0,1]$. Recall from HW2 that $L_3 \subsetneq L_1$. For $n \geq 1$, define

$$E_n := \{f \in L_1 \mid \int_{[0,1]} |f|^3 dm \leq n\}.$$

(a) Given $n \geq 1$, is the set $E_n \subset L_1$ absorbing? Justify.

Solution The set E_n is not absorbing for any $n \geq 1$.
Since L_3 is properly contained in L_1, pick $f \in L_1 \setminus L_3$. Note that $f \neq 0$ since $0 \in L_3$. We have $\int_{[0,1]} |f| < \infty$, and $\int_{[0,1]} |f|^3 = \infty$. Let $t > 0$. Then we also get

$$\int_{[0,1]} |t^{-1} f|^3 = \frac{1}{t^3} \int_{[0,1]} |f|^3 = \infty$$

So $t^{-1} f$ does not lie in E_n. This holds for all $t > 0$, so E_n is not absorbing.

(b) Show that E_n has empty interior in $L_1([0,1],m)$, for all $n \geq 1$.

Solution Let $n \geq 1$ be fixed, and let $f \in E_n$ be arbitrary. To show that E_n has empty interior, let $\varepsilon > 0$ be given. Our goal is to construct $g \in L_1 \setminus E_n$ with $\|f - g\|_1 < \varepsilon$.
We may assume $\varepsilon < 1$. Pick $M := \frac{4n}{\sqrt{\varepsilon}}$. In particular, we have $M > 2n$. Denote

$$A = \{x \in [0,1] \mid |f(x)| < M\} \subseteq [0,1].$$

We must have $m(A) \geq 1/2$ by the following argument: For $x \in [0,1] \setminus A$, we have $|f| \geq M > 2n$ and hence $|f|^3 > 2n$. This gives us

$$n \geq \int_{[0,1]} |f|^3 dm \geq \int_{[0,1]\setminus A} 2n dm = 2n \cdot m([0,1] \setminus A).$$

From here it follows that $m([0,1] \setminus A) \leq 1/2$ and hence $m(A) \geq 1/2$.

Now, let B be a subset of A with $m(B) = \frac{\varepsilon}{4M}$. This is possible since $m(B) = \frac{\varepsilon}{4M} \leq \frac{1}{8n} < \frac{1}{2} \leq m(A)$.

Somehow it should be argued (e.g by MCT) that such a measurable subset exists.

Let us define $g \in L_1([0,1],m)$ by

$$g(x) = \begin{cases} f(x) + 2M, & x \in B \\ f(x), & x \notin B \end{cases}$$

First of all, since $f \in L_1$ we also get $g \in L_1$. We further get

$$\|g - f\|_1 = \int_{[0,1]} |g - f| dm = \int_B 2M dm = 2M \cdot m(B) = 2M \cdot \frac{\varepsilon}{4M} = \frac{1}{2}\varepsilon < \varepsilon.$$

Remember that on $B \subset A$, we have $|f(x)| < M$. In the following, we will use the following inequality which is derived using the reverse triangle inequality:

$$|2M + f(x)| \geq \big|2M - |-f(x)|\big| = 2M - |f(x)| > M$$

Finally, we obtain

$$\int_{[0,1]} |g|^3 dm \geq \int_B |f(x) + 2M|^3 dm \geq \int_B M^3 dm = M^3 \cdot m(B)$$

$$= M^3 \frac{\varepsilon}{4M} = \frac{1}{4} M^2 \varepsilon = \frac{1}{4} \left(\frac{4n}{\sqrt{\varepsilon}} \right)^2 \varepsilon = 4n^2 > n$$

So $g \in L_1([0,1], m) \setminus E_n$ and $\|f - g\|_1 < \varepsilon$. Since $f \in E_n$ was arbitrary and ε was arbitrary (less than 1), we conclude that E_n has empty interior.

a bit overcomplicated.

(c) Show that E_n is closed in $L_1([0,1], m)$, for all $n \geq 1$.

Solution Let $n \geq 1$ be fixed. Let $(f_k)_{k \in \mathbb{N}} \subseteq E_n$ be a sequence in E_n which converges in $\|\cdot\|_1$ to $f \in L_1([0,1], m)$. To show E_n is closed, we must show that $f \in E_n$.

By Corollary 13.8 of Schilling, there exists a subsequence $(f_{k(l)})_{l \geq 1}$ such that $f_{k(l)}(x) \to f(x)$ as $l \to \infty$ for a.e. $x \in [0,1]$. We deduce that $|f_{k(l)}|^3 \to |f|^3$ as $l \to \infty$ for a.e. $x \in [0,1]$. Note also that since f and f_k are L_1-functions for all $k \geq 1$, they are measurable, and hence $|f_k|^3$ and $|f|^3$ are positive and measurable for all $k \geq 1$.

Now, we will use Fatou's lemma (Theorem 9.11 of Schilling) on $(f_{k(l)})_{l \geq 1}$. As stated, the theorem requires that $f_{k(l)}(x) \to f(x)$ for all $x \in [0,1]$. But since the theorem gives an inequality on integrals, pointwise convergence for a.e. $x \in [0,1]$ is sufficient. We get

$$\int_{[0,1]} |f|^3 dm \leq \varliminf_{l \to \infty} \int_{[0,1]} |f_{k(l)}|^3 dm \leq n$$

The last inequality follows from the fact that $f_{k(l)} \in E_n$, so we have $\int_{[0,1]} |f_{k(l)}|^3 dm \leq n$ for all $l \in \mathbb{N}$. Since the inequality is weak, it also holds in the limit. We conclude that $f \in E_n$, and hence E_n is closed.

(d) Conclude from (b) and (c) that $L_3([0,1], m)$ is of first category in $L_1([0,1], m)$.

Solution We know from (c) fra E_n is closed for all $n \in \mathbb{N}$ and hence we know from (b) that $\text{Int}(\overline{E}_n = \text{Int}(E_n) = \emptyset$. This shows that E_n is nowhere dense for all $n \in \mathbb{N}$. Also, it is clear by definition that $\bigcup_{n=1}^{\infty} E_n = L_3([0,1], m)$. We conclude that $(E_n)_{n \in \mathbb{N}} \subset L_3$ is a sequence of nowhere dense sets such that $L_3([0,1], m) = \bigcup_{n=1}^{\infty} E_n$. So $L_3([0,1], m)$ is of first category in $L_1([0,1], m)$. $\square$

Show this.

Problem 5

Let H be an infinite dimensional separable Hilbert space with associated norm $\|\cdot\|$, let $(x_n)_{n\in\mathbb{N}}$ be a sequence in H, and let $x \in H$.

(a) Suppose that $x_n \to x$ in norm as $n \to \infty$. Does it follow that $\|x_n\| \to \|x\|$ as $n \to \infty$? Give a proof or a counterexample.

Solution We give a proof. The assumption $x_n \to x$ as $n \to \infty$ can be spelled out as $\|x_n - x\| \to 0$ as $n \to \infty$. By the reverse triangle inequality, we have

$$\big|\|x_n\| - \|x\|\big| \leq \|x_n - x\| \to 0$$

as $n \to \infty$. We conclude that $\|x_n\| \to \|x\|$ as $n \to \infty$.

(b) Suppose that $x_n \to x$ weakly as $n \to \infty$. Does it follow that $\|x_n\| \to \|x\|$ as $n \to \infty$? Give a proof or a counterexample.

Solution We give a counterexample, i.e. we specify a sequence $(x_n)_{n\geq 1}$ in H such that $x_n \to x$ weakly, but $\|x_n\| \nrightarrow \|x\|$.

Since H is separable, there exists an orthonormal basis $(e_n)_{n\geq 1}$ in H. Let us show that this sequence converges weakly to 0. We will use Homework 4, Problem 2(a), to show that $(e_n)_{n\geq 1}$ converges weakly to 0. Since H is a Hilbert space, any functional $f \in H^*$ is of the form $f(x) = \langle x, y\rangle$ for some $y \in H$. So let us show that $\langle e_n, y\rangle$ converges to $\langle 0, y\rangle = 0$. Since H has an orthonormal basis, Theorem 16.21 of Schilling gives us that

$$\sum_{n=1}^{\infty} |\langle e_n, y\rangle|^2 = \sum_{n=1}^{\infty} |\langle y, e_n\rangle|^2 = \|y\|^2 < \infty.$$

So in particular, the sequence $|\langle e_n, y\rangle|^2$ converges to 0 as $n \to \infty$. We get that $|\langle e_n, y\rangle| \to 0$ as $n \to \infty$. And since $|\cdot|$ is a norm on $\mathbb{K}$, we deduce that $\langle e_n, y\rangle \to 0 = \langle 0, y\rangle$ as $n \to \infty$. By HW4, Problem 2(a), we conclude that $(e_n)_{n\geq 1} \to 0$ weakly as $n \to \infty$.

Since $(e_n)_{n\geq 1}$ is an orthonormal basis in H, we have $\|e_n\| = 1$ for all $n \geq 1$. So we see that $\|e_n\| = 1 \to 1 \neq 0$ as $n \to \infty$. In particular, $\|e_n\|$ does not converge to $\|0\| = 0$.
In conclusion, we have found a sequence with $e_n \to 0$ weakly, but $\|e_n\| \nrightarrow \|0\| = 0$ as $n \to \infty$.

(c) Suppose that $\|x_n\| \leq 1$, for all $n \geq 1$, and that $x_n \to x$ weakly as $n \to \infty$. Is it true that $\|x\| \leq 1$? Give a proof or a counterexample.

Solution We give a proof. Consider the set

$$A = \{y \in H \mid \|y\| \leq 1\}.$$

This set is closed in norm, $\overline{A}^{\|\cdot\|} = A$. Let us show it is convex. Let $x, y \in A$, i.e. $\|x\|, \|y\| \leq 1$ and $0 \leq \alpha \leq 1$. We get

$$\left\|\alpha x + (1-\alpha)y\right\| \leq |\alpha|\|x\| + |1-\alpha|\|y\| \leq \alpha + (1-\alpha) = 1.$$

So indeed, A is convex. By Theorem 5.7 of Lecture Notes 5, we get $A = \overline{A}^{\|\cdot\|} = \overline{A}^{\tau_w}$, that is, the norm closure and weak closure of A are equal, and since A is closed in norm, it is also closed weakly. Therefore since $\|x_n\| \in A$ by assumption, and $x_n \to x$ weakly as $n \to \infty$, we have $x \in A$, i.e. $\|x\| \leq 1$.