MATH 7410 Homework 1

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Problem 1

Let (X, μ) be a σ -finite measure space.

(a): Prove that if $x, y \in \mathbb{R}_+$ and $0 , then <math>(x + y)^p \le x^p + y^p$.

Proof. Fix $y \in \mathbb{R}_+$ and consider the function $f:[0,+\infty) \to \mathbb{R}$ given by $f(x)=(x+y)^p-(x^p+y^p)$. Note that f(0)=0. As 0 ,

$$x^{p-1} \ge (x+y)^{p-1} \implies 0 \ge p((x+y)^{p-1} - x^{p-1}) = f'(x)$$

so f is nonincreasing and f(0) = 0 whence $f(x) \leq 0$ for all $x \in \mathbb{R}_+$ as desired.

(b): Fix $0 and prove that <math>L^p(X, \mu)$ is a vector space under the natural operations of addition and scalar multiplication.

(c): Fix $0 and define <math>d: L^p(X, \mu) \times L^p(X, \mu) \to [0, \infty)$ by $d(f, g) = ||f - g||_p^p$. Prove that d is a metric and that addition and multiplication are continuous with respect to d.

Problem 2

Let X be a Banach space.

(a): If Y, Z are Banach spaces, and $S \in B(X, Y), T \in B(Y, Z)$, prove that $||TS|| \le ||T|| ||S||$.

Proof. For all $x \in X$, observe that

$$\|TSx\| \leq \|T\| \|Sx\| \leq \|T\| \|S\| \|x\|,$$

so by definition $||TS|| \le ||T|| ||S||$.

(b): If $T \in B(X)$ and ||T|| < 1, prove that 1 - T is invertible.

Proof. Define $S_n = \sum_{k=0}^n T^k$. Note that

$$||S_n|| \le \sum_{k=0}^n ||T||^k \le \sum_{k=0}^\infty ||T||^k = (1 - ||T||)^{-1}.$$

As X is Banach and S_n is Cauchy, there exists an $S \in B(X)$ such that $||S_n - S|| \xrightarrow{n \to \infty} 0$.

Fix $\varepsilon > 0$. Choose $N \in \mathbb{N}$ such that for $n \geq N$, $||T||^n < \varepsilon/2$ and $||S - S_n|| < \frac{\varepsilon}{2||1 - T||}$. Then for $n \geq N$,

$$||S(1-T)-1|| \le ||(S-S_n)(1-T)|| + ||S_n(1-T)-1|| \le ||S-S_n|| ||1-T|| + ||S_n(1-T)-1||$$

$$< \frac{\varepsilon}{2} + \left\| \sum_{k=0}^n T^k(1-T) - 1 \right\| = \frac{\varepsilon}{2} ||T^{k+1}|| < \varepsilon.$$

As $\varepsilon > 0$ was arbitrary, S(1-T) = 1.

(c): If $T \in B(X)$ is invertible and $S \in B(X)$ has $||S - T|| < ||T^{-1}||^{-1}$, then S is invertible. Use this to show that the set of invertible elements Inv(B(X)) is open.

Proof. Observe that

$$||T^{-1}S - 1|| \le ||T^{-1}|| ||S - T|| < 1$$

by assumption, so part (b) implies that $-T^{-1}S = 1 - (T^{-1}S - 1)$ is invertible, whence S is invertible as the invertible elements of B(X) form a group with multiplication.

Hence if $T \in Inv(B(X))$ then $B_{\|T^{-1}\|^{-1}}(T, \|\cdot\|) \subseteq Inv(B(X))$, so Inv(B(X)) is open as it is the union of all such open balls.

Problem 3

Show that l^{∞} is not separable.

Proof. For each $I \in \mathscr{P}(\mathbb{N})$, define an element $a_I \in l^{\infty}(\mathbb{N})$ by $a_I(n) = \mathbb{1}_I(n)$. Then for $I \neq J \in \mathscr{P}(\mathbb{N})$, $B_{1/2}(a_I) \cap B_{1/2}(a_J) = \emptyset$. Thus, we have an uncountable family of pairwise disjoint balls $\{B_{1/2}(a_I)\}_{I \in \mathscr{P}(\mathbb{N})}$. Any dense subset of $l^{\infty}(\mathbb{N})$ must intersect each of these balls, whence by disjointness this set must be uncountable. By contraposition $l^{\infty}(\mathbb{N})$ is not separable.

Problem 4

Prove that if X is a normed space, $M \leq X$, and both M and X/M are complete, then X is complete.

Proof. Let $Q: X \to X/M$ be the natural map and $(x_n)_{n=1}^{\infty}$ a Cauchy sequence in X. Then by completeness, there exists a $z \in X$ such that $\|Q(x_n - z)\| \xrightarrow{n \to \infty} 0$. Choose a sequence $(m_n)_{n=1}^{\infty}$ in M such that for $n \in \mathbb{N}$,

$$||Q(x_n - x)|| + \frac{1}{n} \ge ||x_n - x - m_n||.$$

Then $||x_n - x - m_n|| \xrightarrow{n \to \infty} 0$. We claim that $(m_n)_{n=1}^{\infty}$ is Cauchy. To see this, observe that

$$||m_n - m_k|| \le ||x_k - x - m_k|| + ||x_k - x - m_n||$$

$$\le ||x_k - x - m_k|| + ||x_n - x - m_n|| + ||x_k - x_n|| \xrightarrow{k, n \to \infty} 0.$$

By completeness, there is some $m \in M$ such that $m_n \to m$. Lastly, note that

$$||x_n - x - m|| \le ||x_n - x - m_n|| + ||m_n - m|| \xrightarrow{n \to \infty} 0,$$

so $x_n \to x + m$, whence X is complete.

Problem 5

Let \mathcal{H} be a Hilbert space and suppose $\mathcal{M} \leq \mathcal{H}$. Show that if $Q: \mathcal{H} \to \mathcal{H}/\mathcal{M}$ is the natural map, then $Q: \mathcal{M}^{\perp} \to \mathcal{H}/\mathcal{M}$ is an isometric isomorphism.

Proof. Let $f \in \mathcal{H}$. There are unique $f^{\parallel} \in \mathcal{M}$ and $f^{\perp} \in \mathcal{M}^{\perp}$ such that $f = f^{\parallel} + f^{\perp}$, whence $Q(f^{\perp}) = f^{\perp} + \mathcal{M} = f^{\perp} + f^{\parallel} + \mathcal{M} = f + \mathcal{M}$. Thus $Q|_{\mathcal{M}^{\perp}}$ is surjective.

Moreover, note that f^{\parallel} is such that

$$\left\|f^{\perp}\right\| = \left\|f - f^{\parallel}\right\| = dist(f, \mathcal{M}) = \inf\{\|f + m\| : m \in M\} = \left\|Q(f^{\perp})\right\|$$

so $Q|_{\mathcal{M}^{\perp}}$ is isometric and thus injective. As Q is bounded and \mathcal{M}^{\perp} is a closed linear subspace of \mathcal{H} , $Q|_{\mathcal{M}^{\perp}}$ is continuous. Thus $Q|_{\mathcal{M}^{\perp}}$ is a continuous bijection of Banach spaces, so by the Inverse mapping theorem $(Q|_{\mathcal{M}^{\perp}})^{-1}$ is continuous.