

SUPREMUM NORM

Why

We want a norm on the vector space of continuous functions.

Definition

Consider a function from a closed real interval to the real numbers. The *absolute supremum* of the function is the absolute value of its results on the interval. Since the function is continuous and defined on a closed interval, the supremum is finite.

Proposition 1. The functional mapping $f \in C[a,b]$ to its absolute supremum is a norm.

Proof. Let R denote the set of real numbers. Define $\phi: C[a,b] \to R$ by:

$$\phi(f) = \sup\{|f(x)| \mid x \in [a, b]\}.$$

- 1. $|f(x)| \ge 0$ for all $x \in [a, b]$, so $\phi(f) \ge 0$.
- 2. If $\phi(f) = 0$ then $|f(x)| \le 0$ for all x and so f(x) = 0 for all $x \in [a, b]$. If f = 0, then |f(x)| = 0 for all $x \in [a, b]$
- 3. For all α real, $|\alpha f(x)| = |\alpha| |f(x)|$. so $\phi(\alpha f) = |\alpha| \phi(f)$
- 4. For all $f, g \in C[a, b]$, and $x \in [a, b]$, $|f(x) + g(x)| \le |f(x)| + |g(x)|$ by the triangle inequality for absolute

value. Thus,

$$\phi(f+g) \le \sup\{|f(x)| + |g(x)| \mid x \in [a,b]\}$$

$$\le \sup\{|f(x)| \mid x \in [a,b]\} + \sup\{|g(x)| \mid x \in [a,b]\}$$

$$= \phi(f) + \phi(g)$$

We call the functional ϕ defined above the *supremum norm*.

Notation

Let $f \in C[a, b]$. We denote the supremum norm of f by $|f|_{\sup}$.

