



Definition

A *linear functional* on a vector space V over a field \mathbf{F} is a linear function $f : V \rightarrow \mathbf{F}$. In other words, a linear function is an element of $\mathcal{L}(V, \mathbf{F})$.

Examples

1. Define $\phi : \mathbf{R}^3 \rightarrow \mathbf{R}$ by

$$\phi(x, y, z) = 4x - 5y + 2z$$

ϕ is a linear function on \mathbf{R}^3

2. Define $\phi : \mathbf{C}^n \rightarrow \mathbf{C}$ by

$$\phi(x_1, \dots, x_n) = c_1x_1 + c_2x_2 + \dots + c_nx_n$$

where $c_1, \dots, c_n \in \mathbf{C}$. ϕ is a linear functional on \mathbf{C}^n .

3. Let $(c_n)_{n \in \mathbf{N}} \in \ell^\infty$. Define $F_c : \ell^1 \rightarrow \mathbf{C}$ by

$$F_c((x_n)_{n \in \mathbf{N}}) = \sum_{n=1}^{\infty} c_n x_n.$$

4. As usual, denote the set of real polynomials by $\mathcal{P}(\mathbf{R})$. Define $\phi : \mathcal{P}(\mathbf{R}) \rightarrow \mathbf{R}$ by

$$\phi(p) = 3p''(5) + 7p(4)$$

ϕ is a linear functional on $\mathcal{P}(\mathbf{R})$.

5. As usual, denote the set of real polynomials by $\mathcal{P}(\mathbf{R})$. Define $\phi : \mathcal{P}(\mathbf{R}) \rightarrow \mathbf{R}$ by

$$\phi(p) = \int_{[0,1]} p$$

ϕ is a linear functional on $\mathcal{P}(\mathbf{R})$.

