

18.102 Midterm

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Problem 1

Proof. We will show that $\Lambda([a, b])$ is a proper closed subspace of $C([a, b])$, which we know is a Banach space. Let $\{f_n\}_n$ be a Cauchy sequence in $\Lambda([a, b])$ such that $f_n \rightarrow f$ pointwise. Then for every $\epsilon > 0$, $\exists N \in \mathbb{N}$ such that $\forall n \geq N$, $\|f - f_n\| < \epsilon$. This is equivalent to

$$\sup_{x \in [a, b]} |f(x) - f_n(x)| + \sup_{x \neq y \in [a, b]} \frac{|f(x) - f_n(x) - f(y) + f_n(y)|}{|x - y|} < \epsilon. \quad (1)$$

Since both terms on the left hand side are non-negative, this implies

$$\sup_{x \neq y \in [a, b]} \frac{|f(x) - f_n(x) - f(y) + f_n(y)|}{|x - y|} < \epsilon. \quad (2)$$

Then for any $x \neq y \in [a, b]$, we have

$$|f(x) - f_n(x) - f(y) + f_n(y)| < \epsilon|x - y|, \quad (3)$$

which confirms that for each $n \geq N$, the function $f - f_n$ is Lipschitz continuous. By assumption, f_n is Lipschitz continuous $\forall n \in \mathbb{N}$, and the sum of Lipschitz continuous functions is also Lipschitz, thus $f = f_n + (f - f_n)$ is Lipschitz continuous.

So, $\lim_{n \rightarrow \infty} f_n = f \in \Lambda([a, b])$, which proves that $\Lambda([a, b])$ is a proper closed subspace of $C([a, b])$.

Therefore, $\Lambda([a, b])$ is a Banach space. □