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 $f_n \to f$ 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

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

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

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

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

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

which confirms that for each $n \geq N$, the function $f - f_n$ is Lipschitz continuous. By assumtion, 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, $\lim_{n\to\infty} f_n = f \in \Lambda([a,b])$, which proves that $\Lambda([a,b])$ is a proper closed subspace of C([a,b]).

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

Problem 2

Proof. First we show that $||a + c_0||_{\ell^{\infty}/c_0} \leq \limsup_{n \to \infty} |a_n|$.

Let $a = \{a_n\}_n \in \ell^{\infty}$. For each $n \in \mathbb{N}$, let $b_n = (a_1, a_2, ..., a_n, 0, 0, ...) \in c_0$. Then

$$\inf_{b \in c_0} ||a+b||_{\infty} \le \inf_n ||a-b_n||_{\infty} \tag{4}$$

$$=\inf_{n}\sup_{m\in\mathbb{N}}|a_{m}-b_{m}|\tag{5}$$

$$=\inf_{n}\sup_{m\geq n}|a_{m}|\tag{6}$$

$$= \limsup_{n \to \infty} |a_n|. \tag{7}$$

Thus,

$$||a + c_0||_{\ell^{\infty}/c_0} \le \limsup_{n \to \infty} |a_n|.$$
 (8)

Let $b=(b_1,b_2,b_3,\ldots)\in c_0$. Then for every $\epsilon>0,\ \exists n\in N$ such that $\forall m\geq n,\ |b_m|<\epsilon,$ so

$$||a+b||_{\infty} \ge \sup_{m \ge n} |a_m| - \epsilon \tag{9}$$

$$\geq \lim_{n \to \infty} \sup |a_n| - \epsilon, \tag{10}$$

hence $\limsup_{n\to\infty} |a_n| < ||a+c_0||_{\ell^{\infty}/c_0} + \epsilon$.

Therefore,
$$||a + c_0||_{\ell^{\infty}/c_0} = \limsup_{n \to \infty} |a_n|$$
.

Problem 3

(a)

Proof. Since $\lim_{n\to\infty} T_n x = Tx$, then for every $\epsilon > 0 \exists N \in \mathbb{N}$ such that $\forall n \geq N$,

$$||T_n x - Tx|| < \epsilon. \tag{11}$$

By linearity of T, this is equivalent to

$$||(T_n - T)x|| < \epsilon. \tag{12}$$

Choose $\epsilon = ||x||.$ With a sufficiently large choice of N, we have $\forall n \geq N$ and $\forall x \in V,$

$$||(T_n - T)x|| < ||x||. (13)$$

The above equation implies that the operator $T_n - T$ is continuous. Since $\{T_n\}_n$ is assumed to be a sequence in $\mathcal{B}(V, W)$, then $T_n - (T_n - T) = T$ is continuous.

Therefore,
$$T$$
 is a bounded linear operator.

(b)

Proof. Since V is a Banach space with respect to both norms $||\cdot||_1$ and $||\cdot||_2$, we may regard the spaces $V_1 := (V, ||\cdot||_1)$ and $V_2 := (V, ||\cdot||_2)$ as separate Banach spaces.

Consider the identity mapping $\mathbb{1} \in \mathcal{B}(V_1, V_2)$. Since $\mathbb{1}$ is a bounded linear operator, then $\exists C > 0$ such that $\forall v \in V_1$,

$$||v||_2 = ||\mathbb{1}v||_2 \le C||v||_1,\tag{14}$$

and we are done.

Problem 4

(a)

Proof. For each $n \in \mathbb{N}$, define the set $F_n \subset E$ via

$$F_n := \left\{ x \in E \mid |f(x)| > ||f||_{\infty} + \frac{1}{n} \right\}. \tag{15}$$

Then by definition of the essential supremum of $f, \forall n \in \mathbb{N}, m(F_n) = 0$. So for almost every $x \in E$ (i.e. $\forall x \in E \backslash F_n$), we have

$$|f(x)| \le ||f||_{\infty} + \frac{1}{n}.$$
 (16)

Now consider $\bigcup_{n\in\mathbb{N}} F_n$. Since $\forall n\in\mathbb{N}$ we have $F_{n+1}\subset F_n$, then $(E \backslash F_n) \subset (E \backslash F_{n+1}).$

By continuity from below (proved in PS5.1b), we have that

$$m\left(E\backslash\bigcup_{n}F_{n}\right)=m\left(\bigcap_{n}F_{n}^{c}\right)\tag{17}$$

$$= \lim_{n \to \infty} m(F_n^c) \tag{18}$$

$$= \lim_{n \to \infty} m(E \backslash F_n) \tag{19}$$

$$= \lim_{n \to \infty} m(E \backslash F_n)$$

$$= m(E) - \lim_{n \to \infty} m(F_n)$$
(20)

$$= m(E). (21)$$

This is equivalent to the statement

$$m\left(\bigcup_{n} F_n\right) = 0. (22)$$

Therefore, $|f(x)| \leq ||f||_{\infty}$ almost everywhere on E.

(b)

Proof. (i) Let $c \in \mathbb{R}$. Then the function cf is measurable, and by definition,

$$||cf||_{\infty} = \inf \{ B \ge 0 \mid m (\{x \in E \mid |cf(x)| > B\}) = 0 \}$$
 (23)

$$=\inf\left\{|c|\frac{B}{|c|}\mid m\left(\left\{x\in E\mid |f(x)|\geq \frac{B}{|c|}\right\}\right)=0\right\}$$
 (24)

$$= |c|\inf\left\{\frac{B}{|c|} \mid m\left(\left\{x \in E \mid |f(x)| > \frac{B}{|c|}\right\}\right) = 0\right\}$$
 (25)

$$=|c|\cdot||f||_{\infty},\tag{26}$$

as desired.

(ii) By definition, we have

$$||f + g||_{\infty} = \inf\{C > 0 \mid m(\{x \in E \mid |f(x) + g(x)| > C\} = 0)\}.$$
 (27)

Note that by the triangle inequality, $|f(x) + g(x)| \le |f(x)| + |g(x)|$, so if $|f(x) + g(x)| > C \Rightarrow |f(x)| + |g(x)| > C$. This means

$$\{x \in E \mid |f(x) + g(x)| > C\} \subseteq \{x \in E \mid |f(x)| + |g(x)| > C\}. \tag{28}$$

By monotonicity of the Lebesgue measure, this gives

$$m(\{x \in E \mid |f(x) + g(x)| > C\}) \le m(\{x \in E \mid |f(x)| + |g(x)| > C\}), \quad (29)$$

which implies that

$$||f+g||_{\infty} \le \inf\{C > 0 \mid m(\{x \in E \mid |f(x)| + |g(x)| > C\}) = 0\}.$$
 (30)

Note that for C > 0, if for some $x \in E$ |f(x)| + |g(x)| > C, then it follows that either |f(x)| > C or |g(x)| > C. Thus we can express the set on the right side of (28) as follows:

$$\{x \in E \mid |f(x)| + |g(x)| > C\} \subseteq \{x \in E \mid |f(x)| > C\} \cup \{x \in E \mid |g(x)| > C\}. \tag{31}$$

Once again using monotonicity of $m(\cdot)$, we can conclude that

$$||f+g||_{\infty} \le \inf\{C > 0 \mid m(\{x \in E \mid |f(x)| > C\}) = 0\} + \inf\{C > 0 \mid m(\{x \in E \mid |g(x)| > C\}) = 0\}$$
(32)

$$= ||f||_{\infty} + ||g||_{\infty}. \tag{33}$$

Therefore the essential supremum satisfies both homogeneity and the triangle inequality. $\hfill\Box$