NOTE ON MMAT 5010: LINEAR ANALYSIS (2017 1ST TERM)

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1. Lecture 1: Normed spaces

Throughout this note, we always denote \mathbb{K} by the real field \mathbb{R} or the complex field \mathbb{C} . Let \mathbb{N} be the set of all natural numbers. Also, we write a sequence of numbers as a function $x: \{1, 2, ...\} \to \mathbb{K}$.

Definition 1.1. Let X be a vector space over the field \mathbb{K} . A function $\|\cdot\|: X \to \mathbb{R}$ is called a norm on X if it satisfies the following conditions.

(i) $||x|| \ge 0$ for all $x \in X$ and ||x|| = 0 if and only if x = 0.

(ii) $\|\alpha x\| = |\alpha| \|x\|$ for all $\alpha \in \mathbb{K}$ and $x \in X$.

(iii) $||x + y|| \le ||x|| + ||y||$ for all $x, y \in X$.

In this case, the pair $(X, \|\cdot\|)$ is called a normed space. Also, the distance between the elements x and y in X is defined by ||x - y||.

The following examples are important classes in the study of functional analysis.

Example 1.2. Consider
$$X = \mathbb{K}^n$$
. Put

$$||x||_p := \left(\sum_{i=1}^n |x_i|^p\right)^{1/p} \text{ and } ||x||_\infty := \max_{i=1,\dots,n} |x_i|$$

for $1 \leq p < \infty$ and $x = (x_1, ..., x_n) \in \mathbb{K}^n$.

Then $\|\cdot\|_p$ (called the usual norm as p=2) and $\|\cdot\|_{\infty}$ (called the sup-norm) all are norms on \mathbb{K}^n .

Example 1.3. Put

$$c_0 := \{(x(i)) : x(i) \in \mathbb{K}, \lim |x(i)| = 0\}$$
 (called the null sequece space)

and

$$\ell^{\infty} := \{ (x(i)) : x(i) \in \mathbb{K}, \sup_{i} |x(i)| < \infty \}.$$

Then c_0 is a subspace of ℓ^{∞} . The sup-norm $\|\cdot\|_{\infty}$ on ℓ^{∞} is defined by

$$||x||_{\infty} := \sup_{i} |x(i)|$$

for $x \in \ell^{\infty}$. Let

 $c_{00} := \{(x(i)): \text{ there are only finitly many } x(i) \text{ 's are non-zero}\}.$

Also, c_{00} is endowed with the sup-norm defined above and is called the finite sequence space.

Example 1.4. For $1 \le p < \infty$, put

$$\ell^p := \{ (x(i)) : x(i) \in \mathbb{K}, \sum_{i=1}^{\infty} |x(i)|^p < \infty \}.$$

Also, ℓ^p is equipped with the norm

$$||x||_p := (\sum_{i=1}^{\infty} |x(i)|^p)^{\frac{1}{p}}$$

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for $x \in \ell^p$. Then $\|\cdot\|_p$ is a norm on ℓ^p (see [2, Section 9.1]).

Example 1.5. Let $C^{b}(\mathbb{R})$ be the space of all bounded continuous \mathbb{R} -valued functions f on \mathbb{R} . Now $C^{b}(\mathbb{R})$ is endowed with the sup-norm, that is,

$$||f||_{\infty} = \sup_{x \in \mathbb{R}} |f(x)|$$

for every $f \in C^b(\mathbb{R})$. Then $\|\cdot\|_{\infty}$ is a norm on $C^b(\mathbb{R})$.

Also, we consider the following subspaces of $C^{b}(X)$.

Let $C_0(\mathbb{R})$ (resp. $C_c(\mathbb{R})$) be the space of all continuous \mathbb{R} -valued functions f on \mathbb{R} which vanish at infinity (resp. have compact supports), that is, for every $\varepsilon > 0$, there is a K > 0 such that $|f(x)| < \varepsilon$ (resp. $f(x) \equiv 0$) for all |x| > K.

It is clear that we have $C_c(\mathbb{R}) \subseteq C_0(\mathbb{R}) \subseteq C^b(\mathbb{R})$.

Now $C_0(\mathbb{R})$ and $C_c(\mathbb{R})$ are endowed with the sup-norm $\|\cdot\|_{\infty}$.

Notation 1.6. From now on, $(X, \|\cdot\|)$ always denotes a normed space over a field \mathbb{K} . For r > 0 and $x \in X$, let

- (i) $B(x,r) := \{y \in X : ||x y|| < r\}$ (called an open ball with the center at x of radius r) and $B^*(x,r) := \{y \in X : 0 < ||x y|| < r\}$
- (ii) $B(x,r) := \{y \in X : ||x y|| \le r\}$ (called a closed ball with the center at x of radius r).

Put $B_X := \{x \in X : ||x|| \le 1\}$ and $S_X := \{x \in X : ||x|| = 1\}$ the closed unit ball and the unit sphere of X respectively.

Definition 1.7. Let A be a subset of X.

- (i) A point $a \in A$ is called an interior point of A if there is r > 0 such that $B(a, r) \subseteq A$. Write int(A) for the set of all interior points of A.
- (ii) A is called an open subset of X if int(A) = A.

Example 1.8. We keep the notation as above.

- (i) Let \mathbb{Z} and \mathbb{Q} denote the set of all integers and rational numbers respectively If \mathbb{Z} and \mathbb{Q} both are viewed as the subsets of \mathbb{R} , then $int(\mathbb{Z})$ and $int(\mathbb{Q})$ both are empty.
- (ii) The open interval (0,1) is an open subset of \mathbb{R} but it is not an open subset of \mathbb{R}^2 . In fact, int(0,1) = (0,1) if (0,1) is considered as a subset of \mathbb{R} but $int(0,1) = \emptyset$ while (0,1) is viewed as a subset of \mathbb{R}^2 .
- *(iii)* Every open ball is an open subset of X (Check!!).

Definition 1.9. We say that a sequence (x_n) in X converges to an element $a \in X$ if $\lim ||x_n - a|| = 0$, that is, for any $\varepsilon > 0$, there is $N \in \mathbb{N}$ such that $||x_n - a|| < \varepsilon$ for all $n \ge N$.

In this case, (x_n) is said to be convergent and a is called a limit of the sequence (x_n) .

Remark 1.10.

(i) If (x_n) is a convergence sequence in X, then its limit is unique. In fact, if a and b both are the limits of (x_n) , then we have $||a - b|| \le ||a - x_n|| + ||x_n - b|| \to 0$. So, ||a - b|| = 0 which implies that a = b.

From now on, we write $\lim x_n$ for the limit of (x_n) provided the limit exists.

(ii) The definition of a convergent sequence (x_n) depends on the underling space where the sequence (x_n) sits in. For example, for each $n = 1, 2..., let x_n(i) := 1/i as 1 \le i \le n$ and $x_n(i) = 0$ as i > n. Then (x_n) is a convergent sequence in ℓ^{∞} but it is not convergent in c_{00} . **Definition 1.11.** Let A be a subset of X.

- (i) A point $z \in X$ is called a limit point of A if for any $\varepsilon > 0$, there is an element $a \in A$ such that $0 < ||z a|| < \varepsilon$, that is, $B^*(z, \varepsilon) \cap A \neq \emptyset$ for all $\varepsilon > 0$.
- Furthermore, if A contains the set of all its limit points, then A is said to be closed in X. (ii) The closure of A, write \overline{A} , is defined by

 $\overline{A} := A \cup \{ z \in X : z \text{ is a limit point of } A \}.$

Remark 1.12. With the notation as above, it is clear that a point $z \in \overline{A}$ if and only if $B(z,r) \cap A \neq \emptyset$ for all r > 0. This is also equivalent to saying that there is a sequence (x_n) in A such that $x_n \to a$. In fact, this can be shown by considering $r = \frac{1}{n}$ for n = 1, 2...

Proposition 1.13. With the notation as before, we have the following assertions.

- (i) A is closed in X if and only if its complement $X \setminus A$ is open in X.
- (ii) The closure \overline{A} is the smallest closed subset of X containing A. The "smallest" in here means that if F is a closed subset containing A, then $\overline{A} \subseteq F$. Consequently, A is closed if and only if $\overline{A} = A$.

Proof. If A is empty, then the assertions (i) and (ii) both are obvious. Now assume that $A \neq \emptyset$. For part (i), let $C = X \setminus A$ and $b \in C$. Suppose that A is closed in X. If there exists an element $b \in C \setminus int(C)$, then $B(b,r) \nsubseteq C$ for all r > 0. This implies that $B(b,r) \cap A \neq \emptyset$ for all r > 0 and hence, b is a limit point of A since $b \notin A$. It contradicts to the closeness of A. So, A = int(A) and thus, A is open.

For the converse of (i), assume that C is open in X. Assume that A has a limit point z but $z \notin A$. Since $z \notin A$, $z \in C = int(C)$ because C is open. Hence, we can find r > 0 such that $B(z,r) \subseteq C$. This gives $B(z,r) \cap A = \emptyset$. This contradicts to the assumption of z being a limit point of A. So, A must contain all of its limit points and hence, it is closed.

For part (*ii*), we first claim that A is closed. Let z be a limit point of A. Let r > 0. Then there is $w \in B^*(z,r) \cap \overline{A}$. Choose $0 < r_1 < r$ small enough such that $B(w,r_1) \subseteq B^*(z,r)$. Since w is a limit point of A, we have $\emptyset \neq B^*(w,r_1) \cap A \subseteq B^*(z,r) \cap A$. So, z is a limit point of A. Thus, $z \in \overline{A}$ as required. This implies that \overline{A} is closed.

It is clear that \overline{A} is the smallest closed set containing A.

The last assertion follows from the minimality of the closed sets containing A immediately. The proof is finished.

Example 1.14. Retains all notation as above. We have $\overline{c_{00}} = c_0 \subseteq \ell^{\infty}$. Consequently, c_0 is a closed subspace of ℓ^{∞} but c_{00} is not.

Proof. We first claim that $\overline{c_{00}} \subseteq c_0$. Let $z \in \ell^{\infty}$. It suffices to show that if $z \in \overline{c_{00}}$, then $z \in c_0$, that is, $\lim_{i \to \infty} z(i) = 0$. Let $\varepsilon > 0$. Then there is $x \in B(z, \varepsilon) \cap c_{00}$ and hence, we have $|x(i) - z(i)| < \varepsilon$ for all $i = 1, 2, \dots$ Since $x \in c_{00}$, there is $i_0 \in \mathbb{N}$ such that x(i) = 0 for all $i \ge i_0$. Therefore, we have $|z(i)| = |z(i) - x(i)| < \varepsilon$ for all $i \ge i_0$. So, $z \in c_0$ as desired.

For the reverse inclusion, let $w \in c_0$. It needs to show that $B(w,r) \cap c_{00} \neq \emptyset$ for all r > 0. Let r > 0. Since $w \in c_0$, there is i_0 such that |w(i)| < r for all $i \ge i_0$. If we let x(i) = w(i) for $1 \le i < i_0$ and x(i) = 0 for $i \ge i_0$, then $x \in c_{00}$ and $||x - w||_{\infty} := \sup_{i=1,2...} |x(i) - w(i)| < r$ as required. \Box

2. Lecture 2: Banach Spaces

A sequence (x_n) in X is called a **Cauchy sequence** if for any $\varepsilon > 0$, there is $N \in \mathbb{N}$ such that $||x_m - x_n|| < \varepsilon$ for all $m, n \ge N$. We have the following simple observation.

Lemma 2.1. Every convergent sequence in X is a Cauchy sequence.

The following notation plays an important role in mathematics.

Definition 2.2. A subset A of X is said to be complete if if every Cauchy sequence in A is convergent.

X is called a **Banach space** if X is a complete normed space.

Example 2.3. With the notation as above, we have the following examples of Banach spaces.

- (i) If \mathbb{K}^n is equipped with the usual norm, then \mathbb{K}^n is a Banach space.
- (ii) ℓ^{∞} is a Banach space. In fact, if (x_n) is a Cauchy sequence in ℓ^{∞} , then for any $\varepsilon > 0$, there is $N \in \mathbb{N}$, we have

$$|x_n(i) - x_m(i)| \le ||x_n - x_m||_{\infty} < \varepsilon$$

for all $m, n \ge N$ and i = 1, 2, ... Thus, if we fix i = 1, 2, ... then $(x_n(i))_{n=1}^{\infty}$ is a Cauchy sequence in K. Since K is complete, the limit $\lim_n x_n(i)$ exists in K for all i = 1, 2, ... Nor for each i = 1, 2, ... we put $z(i) := \lim_n x_n(i) \in K$. Then we have $z \in \ell^{\infty}$ and $||z - x_n||_{\infty} \to 0$. So, $\lim_n x_n = z \in \ell^{\infty}$ (Check !!!!). Thus ℓ^{∞} is a Banach space.

- (iii) ℓ^p is a Banach space for $1 \leq p < \infty$. The proof is similar to the case of ℓ^{∞} .
- (iv) C[a,b] is a Banach space.
- (v) Let $C_0(\mathbb{R})$ be the space of all continuous \mathbb{R} -valued functions f on \mathbb{R} which are vanish at infinity, that is, for every $\varepsilon > 0$, there is a M > 0 such that $|f(x)| < \varepsilon$ for all |x| > M. Now $C_0(\mathbb{R})$ is endowed with the sup-norm, that is,

$$||f||_{\infty} = \sup_{x \in \mathbb{R}} |f(x)|$$

for every $f \in C_0(\mathbb{R})$. Then $C_0(\mathbb{R})$ is a Banach space.

Proposition 2.4. Let Y be a subspace of a Banach space X. Then Y is a Banach space if and only if Y is closed in X.

Proof. For the necessary condition, we assume that Y is a Banach space. Let $z \in \overline{Y}$. Then there is a convergent sequence (y_n) in Y such that $y_n \to z$. Since (y_n) is convergent, it is also a Cauchy sequence in Y. Then (y_n) is also a convergent sequence in Y because Y is a Banach space. So, $z \in Y$. This implies that $\overline{Y} = Y$ and hence, Y is closed.

For the converse statement, assume that Y is closed. Let (z_n) be a Cauchy sequence in Y. Then it is also a Cauchy sequence in X. Since X is complete, $z := \lim z_n$ exists in X. Note that $z \in Y$ because Y is closed. So, (z_n) is convergent in Y. Thus, Y is complete as desired.

Corollary 2.5. c_0 is a Banach space but the finite sequence c_{00} is not.

Proposition 2.6. Let $(X, \|\cdot\|)$ be a normed space. Then there is a normed space $(X_0, \|\cdot\|_0)$, together with a linear map $i: X \to X_0$, satisfy the following condition.

- (i) X_0 is a Banach space.
- (ii) The map i is an isometry, that is, $||i(x)||_0 = ||x||$ for all $x \in X$.
- (iii) the image i(X) is dense in X_0 , that is, $i(X) = X_0$.

Moreover, such pair (X_0, i) is unique up to isometric isomorphism in the following sense: if $(W, \| \cdot \|_1)$ is a Banach space and an isometry $j : X \to W$ is an isometry such that $\overline{j(X)} = W$, then there is an isometric isomorphism ψ from X_0 onto W such that

$$j = \psi \circ i : X \to X_0 \to W.$$

In this case, the pair (X_0, i) is called the completion of X.

Example 2.7. Proposition 2.6 cannot give an explicit form of the completion of a given normed space. The following examples are basically due to the uniqueness of the completion.

- (i) If X is a Banach space, then the completion of X is itself.
- (ii) By Corollary 2.5, the completion of the finite sequence space c_{00} is the null sequence space c_0 .
- (iii) The completion of $C_c(\mathbb{R})$ is $C_0(\mathbb{R})$.

Definition 2.8. A subset A of a normed space X is said to be nowhere dense in X if $int(\overline{A}) = \emptyset$.

Example 2.9.

(i) The set of all integers \mathbb{Z} is a nowhere dense subset of \mathbb{R} .

(ii) The set (0,1) is a nowhere dense subset of \mathbb{R}^2 but it is not a nowhere dense subset of \mathbb{R} .

(iii) Let $A := \{x \in c_{00} : x(n) \ge 0, \text{ for all } n = 1, 2...\}$. Notice that A is a closed subset of c_{00} . We claim that $int(A) = \emptyset$. In fact, let $a \in A$ and r > 0. Since $a \in c_{00}$, there is N such that a(n) = 0 for all $n \ge N$. Now define $z \in c_{00}$ by z(n) = x(n) for $n \ne N$ and $z(N) := \frac{-r}{2}$. Then $z \in c_{00} \setminus A$ and $||z - a||_{\infty} < r$. So, $int(A) = \emptyset$ and thus, A is a nowhere dense subset of c_{00} .

Lemma 2.10. Let X be a Banach space. We have the following assertions.

- (i) A subset A of X is nowhere dense in X if and only if the complement of \overline{A} is an open dense subset of X.
- (ii) If (W_n) is a sequence of open dense subsets of X, then $\bigcap_{n=1}^{\infty} W_n \neq \emptyset$.

Proof. For (i), let $z \in X$ and r > 0. It is clear that we have $B(z,r) \notin \overline{A}$ if and For (ii), we first fix an element $x_1 \in W_1$. Since W_1 is open, then there is $r_1 > 0$ such that $B(x_1, r_1) \subseteq W_1$. Notice that since W_2 is open dense in X, we can find an element $x_2 \in B(x_1, r_1) \cap W_2$ and $0 < r_2 < r_1/2$ such that $\overline{B(x_2, r_2)} \subseteq B(x_1, r_1) \cap W_2$. To repeat the same step, we can get a sequence of element (x_n) in X and a sequence of positive numbers (r_n) such that

(a) $r_{k+1} < r_k/2$, and

(b) $\overline{B(x_{k+1}, r_{k+1})} \subseteq B(x_k, r_k) \cap W_{k+1}$ for all $k = 1, 2, \dots$

From this, we see that (x_k) is a Cauchy sequence in X. Then by the completeness of X, $\lim x_k = a$ exists in X. It remains to show that $a \in \bigcap W_k$. Fix N. Note that by the condition (b) above, we see that $x_k \in \overline{B(x_N, r_N)} \subseteq B(x_{N-1}, r_{N-1}) \cap W_N$ for all k > N. Since $\overline{B(x_N, r_N)}$ is closed, we see that $a = \lim x_k \in \overline{B(x_N, r_N)}$. This implies that $a \in W_N$. Therefore, $\bigcap W_k$ is non-empty as required.

Theorem 2.11. Baire Category Theorem: Let X be a Banach space. Suppose that $X = \bigcup_{n=1}^{\infty} A_n$ for a sequence of subsets (A_n) of X. Then there is A_{n_0} not nowhere dense in X.

Proof. Suppose that each A_n is nowhere dense in X. If we put $W_n := \overline{A}_n^c$, then each W_n is an open dense subset of X by Lemma 2.10 (i). Lemma 2.10 (ii) implies that $\bigcap W_n \neq \emptyset$. This gives

$$X \supseteq \left(\bigcap W_n\right)^c = \bigcup W_n^c = \bigcup \overline{A}_n \supseteq \bigcup A_n = X.$$

This leads to a contradiction. The proof is finished.

3. Lecture 3: Series in Normed spaces

Throughout this section, let X be a normed space.

Let (x_n) be a sequence elements in X. Now for each $n = 1, 2, ..., put s_n = x_1 + \cdots + x_n$ and call the *n*-th partial sum of a formal series $\sum_{n=1}^{\infty} x_n$.

Definition 3.1. With the notation as above, we say that a series $\sum_{n=1}^{\infty} x_n$ is convergent in X if the sequence of the sequence of partial sums (s_n) is convergent in X. In this case, we also write

$$\sum_{n=1}^{\infty} x_n := \lim_n s_n \in X$$

Moreover, we say that a series $\sum_{n=1}^{\infty} x_n$ is absolutely convergent in X if $\sum_{n=1}^{\infty} ||x_n|| < \infty$.

Lemma 3.2. Let (x_n) be a Cauchy sequence in a normed space X. If (x_n) has a convergent subsequence in X, then (x_n) itself is convergent too.

Proof. Let (x_{n_k}) be a convergent subsequence of (x_n) and let $L := \lim_k x_{n_k} \in X$. We are going to show that $\lim_n x_n = L$.

Let $\varepsilon > 0$. Since (x_n) is a Cauchy sequence, there is $N \in \mathbb{N}$ such that $||x_m - x_n|| < \varepsilon$ for all $m, n \ge N$. On the other hand, since $\lim_k x_{n_k} = L$, there is $K \in \mathbb{N}$ such that $n_K \ge N$ and $||L - x_{n_K}|| < \varepsilon$. Thus, if $n \ge n_K$, we see that $||x_n - L|| \le ||x_n - x_{n_K}|| + ||x_{n_K} - L|| < 2\varepsilon$. The proof is finished.

Proposition 3.3. Let X be a normed space. Then the following statements are equivalent.

- (i) X is a Banach space.
- (ii) Every absolutely convergent series in X is convergent.

Proof. For showing $(i) \Rightarrow (ii)$, assume that X is a Banach space and let $\sum x_k$ be an absolutely convergent series in X. Put $s_n := \sum_{k=1}^n x_k$ the *n*-th partial sum of $\sum x_k$. Let $\varepsilon > 0$. Since the series $\sum_k x_k$ is absolutely convergent, there is $N \in \mathbb{N}$ such that $\sum_{n+1 \le k \le n+p} ||x_k|| < \varepsilon$ for all $n \ge N$

and p = 1, 2... This gives $||s_{n+p} - s_n|| \le \sum_{n+1 \le k \le n+p} ||x_k|| < \varepsilon$ for all $n \ge N$ and p = 1, 2... Thus,

 (s_n) is a Cauchy sequence in X. Then by the completeness of X, we see that the series $\sum x_k$ is convergent in X as desired.

Now suppose that the condition (ii) holds. Let (x_n) be a Cauchy sequence in X. Notice that by the definition of a Cauchy sequence, we can find a subsequence (x_{n_k}) of (x_n) such that $||x_{n_{k+1}} - x_{n_k}|| < 1/2^k$ for all k = 1, 2..... From this, we see that the series $\sum_k (x_{n_{k+1}} - x_{n_k})$ is absolutely convergent in X. Then the condition (ii) tells us that the series $\sum_k (x_{n_{k+1}} - x_{n_k})$ is convergent in X. Notice that

 $x_{n_m} = x_{n_1} + \sum_{k=1}^{m} (x_{n_{k+1}} - x_{n_k})$ for all $m = 1, 2, \dots$ Therefore, $(x_{n_k})_{k=1}^{\infty}$ is a convergent subsequence

of (x_n) . Then by Lemma 3.2, we see that (x_n) is convergent in X. The proof is finished.

Recall that a *basis* of a vector space V over K is a collection of vectors in V, say $(v_i)_{i \in I}$, such that for each element $x \in V$, we have a unique expression

$$x = \sum_{i \in I} \alpha_i v_i$$

for some $\alpha_i \in \mathbb{K}$ and all $\alpha_i = 0$ except finitely many.

One of fundamental properties of a vector space is that **every vector space must have a basis.** The proof of this assertion is due to the *Zorn's lemma*.

(3.1)
$$x = \sum_{n=1}^{\infty} \alpha_n x_n$$

Remark 3.5.

- (i) Notice that a Schauder basis must be linearly independent vectors. So, it is clear that every Schauder basis is a vector basis for a finite dimensional vector space. However, a Schauder basis need not be a vector basis for a normed space in general. For example, if we consider the sequence (e_n) in c_0 given by $e_n(n) = 1$; otherwise, $e_n(i) = 0$, then (e_n) is a Schauder basis for c_0 but it it is not a vector basis.
- (ii) In the Definition 3.4, the expression 3.1 depends on the order of (x_n) . More precise, if $\sigma : \{1, 2...\} \rightarrow \{1, 2...\}$ is a bijection, then the Eq 3.1 CANNOT assure that we still have the expression $x = \sum_{n=1}^{\infty} \alpha_{\sigma(n)} x_{\sigma(n)}$ for each $x \in X$.

Example 3.6. (i) If X is of finite dimension, then the vector bases are the same as the Schauder bases.

(ii) Let e_n be a sequence defined as in Remark 3.5(i), then the sequence (e_n) is a Schauder basis for the spaces c_0 and ℓ^p for $1 \le p < \infty$.

Definition 3.7. A normed space X is said to be separable if there is a countable dense subset of X.

Example 3.8. (i) The space \mathbb{C}^n is separable. In fact, it is clear that $(\mathbb{Q} + i\mathbb{Q})^n$ is a countable dense subset of \mathbb{C}^n .

(ii) The space ℓ^{∞} is an important example of nonseparable Banach space. In fact, if we put $D := \{x \in \ell^{\infty} : x(i) = 0 \text{ or } 1\}$, then D is an uncountable subset of ℓ^{∞} . Moreover, we have $||x - y||_{\infty} = 1$ for any $x, y \in D$ with $x \neq y$. Thus, $\{B(x, 1/2) : x \in D\}$ is an uncountable family of disjoint open balls of ℓ^{∞} . So, if C is a countable dense subset of ℓ^{∞} , then $C \cap B(x, 1/2) \neq \emptyset$ for all $x \in D$. Also, for each element $z \in C$, there is a unique element $x \in D$ such that $z \in B(x, 1/2)$. It leads to a contradiction since D is uncountable. Therefore, ℓ^{∞} is nonseparable.

Proposition 3.9. Let X be a normed space. Then X is separable if and only if there is a countable subset A of X such that the linear span of A is dense in X, that is, for any element $x \in X$ and $\varepsilon > 0$, there are finite many elements $x_1, ..., x_N$ in A such that $||x - \sum_{k=1}^N \alpha_k x_k|| < \varepsilon$ for some scalars $\alpha_1, ..., \alpha_N$.

Consequently, if X has a Schauder basis, then X is separable.

Proof. The necessary condition is clear.

We are now going to prove the converse statement. Suppose that X is the closed linear span of a countable subset A. Now let D be the linear span of A over the field $\mathbb{Q}+i\mathbb{Q}$. Since \mathbb{Q} is a countable dense subset of \mathbb{R} , this implies that D is a countable dense subset of X. Thus, X is separable. The last statement is clearly follows from the definition of a Schauder basis at once.

By Proposition 3.9, we have the following important examples of separable Banach spaces at once.

Corollary 3.10. The spaces c_0 and ℓ^p for $1 \le p < \infty$ all are separable.

Remark 3.11. Proposition 3.9 leads to the following natural question which was first raised by Banach (1932).

The Basis Problem: Does every separable Banach space have a Schauder basis? The answer is "**No**".

This problem was completely solved by P. Enflo in 1973.

4. Lecture 4: Compact sets and finite dimensional normed spaces

Throughout this section, let (x_n) be a sequence in a normed space X. Recall that a subsequence $(x_{n_k})_{k=1}^{\infty}$ of (x_n) means that $(n_k)_{k=1}^{\infty}$ is a sequence of positive integers satisfying $n_1 < n_2 < \cdots < n_k < n_{k+1} < \cdots$, that is, such sequence (n_k) can be viewed as a strictly increasing function $\mathbf{n} : k \in \{1, 2, ..\} \mapsto n_k \in \{1, 2, ..\}$.

In this case, note that for each positive integer N, there is $K \in \mathbb{N}$ such that $n_K \ge N$ and thus we have $n_k \ge N$ for all $k \ge K$.

Definition 4.1. A subset A of a normed space X is said to be compact (more precise, sequentially compact) if every sequence in A has a convergent subsequence with the limit in A.

Recall that a subset A is *closed* in X if and only if every convergent sequence (x_n) in A implies that $\lim x_n \in A$.

Proposition 4.2. If A is a compact subset of X, then A is closed and bounded.

Proof. It is clear that the result follows if $A = \emptyset$. So, we assume that A is non-empty. Assume that A is compact.

We first claim that A is closed. Let (x_n) be a sequence in A. Then by the compactness of A, there is a convergent subsequence (x_{n_k}) of (x_n) with $\lim_k x_{n_k} \in A$. So, if (x_n) is convergent, then $\lim_n x_n = \lim_k x_{n_k} \in A$. Therefore, A is closed.

Next, we are going to show the boundedness of A. Suppose that A is not bounded. Fix an element $x_1 \in A$. Since A is not bounded, we can find an element $x_2 \in A$ such that $||x_2 - x_1|| > 1$. Similarly, there is an element $x_3 \in A$ such that $||x_3 - x_k|| > 1$ for k = 1, 2. To repeat the same step, we can obtain a sequence (x_n) in A such that $||x_n - x_m|| > 1$ for $m \neq n$. From this, we see that the sequence (x_n) does not have a convergent subsequence. In fact, if (x_n) has a convergent subsequence $(x_{n_k})_{k=1}^{\infty}$ is a Cauchy sequence in X. Then we can find a pair of sufficient large positive integers p and q with $p \neq q$ such that $||x_{n_p} - x_{n_q}|| < 1/2$. It leads to a contradiction because $||x_{n_p} - x_{n_q}|| > 1$ by the choice of the sequence (x_n) . Thus, A is bounded.

The following is an important characterization of a compact set in the the case $X = \mathbb{R}$. Warning: this result is not true for a general normed space X.

Let us first recall the following important theorem in real line.

Theorem 4.3. (Bolzano-Weierstrass Theorem) Every bounded sequence in \mathbb{R} has a convergent subsequence.

Proof. See [1, Theorem 3.4.8].

Theorem 4.4. Let A be a closed subset of \mathbb{R} . Then the following statements are equivalent.

- (i) A is compact.
- (ii) A is closed and bounded.

Proof. Part $(i) \Rightarrow (ii)$ follows from Proposition 4.2 immediately.

It remains to show $(ii) \Rightarrow (i)$. Suppose that A is closed and bounded.

Let (x_n) be a sequence in A. Thus, (x_n) . Then the Bolzano-Weierstrass Theorem assures that there is a convergent subsequence (x_{n_k}) . Then by the closeness of A, $\lim_k x_{n_k} \in A$. Thus A is compact.

The proof is finished.

Definition 4.5. We say that two norms $\|\cdot\|$ and $\|\cdot\|'$ on a vector space X are equivalent, write $\|\cdot\| \sim \|\cdot\|'$, if there are positive numbers c_1 and c_2 such that $c_1\|\cdot\| \leq \|\cdot\|' \leq c_2\|\cdot\|$ on X.

Example 4.6. Consider the norms $\|\cdot\|_1$ and $\|\cdot\|_\infty$ on ℓ^1 . We are going to show that $\|\cdot\|_1$ and $\|\cdot\|_\infty$ are not equivalent. In fact, if we put $x_n(i) := (1, 1/2, ..., 1/n, 0, 0, ...)$ for n, i = 1, 2... Then $x_n \in \ell^1$ for all n. Notice that (x_n) is a Cauchy sequence with respect to the norm $\|\cdot\|_\infty$ but it is not a Cauchy sequence with respect to the norm $\|\cdot\|_1$. Hence $\|\cdot\|_1 \nsim \|\cdot\|_\infty$ on ℓ^1 .

Proposition 4.7. All norms on a finite dimensional vector space are equivalent.

Proof. Let X be a finite dimensional vector space and let $\{e_1, ..., e_N\}$ be a vector base of X. For each $x = \sum_{i=1}^{N} \alpha_i e_i$ for $\alpha_i \in \mathbb{K}$, define $||x||_0 = \sum_{i=1}^{n} |\alpha_i|$. Then $||\cdot||_0$ is a norm X. The result is obtained by showing that all norms $||\cdot||$ on X are equivalent to $||\cdot||_0$. Notice that for each $x = \sum_{i=1}^{N} \alpha_i e_i \in X$, we have $||x|| \leq (\max_{1 \le i \le N} ||e_i||) ||x||_0$. It remains to find

Notice that for each $x = \sum_{i=1}^{\infty} \alpha_i e_i \in X$, we have $||x|| \leq (\max_{1 \leq i \leq N} ||e_i|) ||x||_0$. It femalis to find c > 0 such that $c|| \cdot ||_0 \leq || \cdot ||$. In fact, let \mathbb{K}^N be equipped with the sup-norm $|| \cdot ||_{\infty}$, that is $||(\alpha_1, ..., \alpha_N)||_{\infty} = \max_{1 \leq 1 \leq N} |\alpha_i|$. Define a real-valued function f on the unit sphere $S_{\mathbb{K}^N}$ of \mathbb{K}^N by

$$f: (\alpha_1, \dots, \alpha_N) \in S_{\mathbb{K}^N} \mapsto \|\alpha_1 e_1 + \dots + \alpha_n e_N\|.$$

Notice that the map f is continuous and f > 0. It is clear that $S_{\mathbb{K}^N}$ is compact with respect to the sup-norm $\|\cdot\|_{\infty}$ on \mathbb{K}^N . Hence, there is c > 0 such that $f(\alpha) \ge c > 0$ for all $\alpha \in S_{\mathbb{K}^N}$. This gives $\|x\| \ge c \|x\|_0$ for all $x \in X$ as desired. The proof is finished.

The following result is clear. The proof is omitted here.

Lemma 4.8. Let X be a normed space. Then the closed unit ball B_X is compact if and only if every bounded sequence in X has a convergent subsequence.

Proposition 4.9. We have the following assertions.

- (i) All finite dimensional normed spaces are Banach spaces. Consequently, any finite dimensional subspace of a normed space must be closed.
- (ii) The closed unit ball of any finite dimensional normed space is compact.

Proof. Let $(X, \|\cdot\|)$ be a finite dimensional normed space. With the notation as in the proof of Proposition 4.7 above, we see that $\|\cdot\|$ must be equivalent to the norm $\|\cdot\|_0$. It is clear that X is complete with respect to the norm $\|\cdot\|_0$ and so is complete in the original norm $\|\cdot\|$. The Part (i) follows.

For Part (*ii*), by using Lemma 4.8, we need to show that any bounded sequence has a convergent subsequence. Let (x_n) be a bounded sequence in X. Since all norms on a finite dimensional normed space are equivalent, it suffices to show that (x_n) has a convergent subsequence with respect to the norm $\|\cdot\|_0$.

Using the notation as in Proposition 4.7, for each x_n , put $x_n = \sum_{k=1}^N \alpha_{n,k} e_k$, n = 1, 2... Then by the definition of the norm $\|\cdot\|_0$, we see that $(\alpha_{n,k})_{n=1}^{\infty}$ is a bounded sequence in \mathbb{K} for each k = 1, 2..., N. Then by the Bolzano-Weierstrass Theorem, for each k = 1, ..., N, we can find a

convergent subsequence $(\alpha_{n_j,k})_{j=1}^{\infty}$ of $(\alpha_{n,k})_{n=1}^{\infty}$. Put $\gamma_k := \lim_{j \to \infty} \alpha_{n_j,k} \in \mathbb{K}$, for k = 1, ..., N. Put $x := \sum_{k=1}^{N} \gamma_k e_k$. Then by the definition of the norm $\|\cdot\|_0$, we see that $\|x_{n_j} - x\|_0 \to 0$ as $j \to \infty$. Thus, (x_n) has a convergent subsequence as desired. The proof is complete.

In the rest of this section, we are going to show the converse of Proposition 4.9 (*ii*) also holds. Before showing the main theorem in this section, we need the following useful result.

Lemma 4.10. Riesz's Lemma: Let Y be a closed proper subspace of a normed space X. Then for each $\theta \in (0, 1)$, there is an element $x_0 \in S_X$ such that $d(x_0, Y) := \inf\{\|x_0 - y\| : y \in Y\} \ge \theta$.

Proof. Let $u \in X - Y$ and $d := \inf\{||u - y|| : y \in Y\}$. Notice that since Y is closed, d > 0and hence, we have $0 < d < \frac{d}{\theta}$ because $0 < \theta < 1$. This implies that there is $y_0 \in Y$ such that $0 < d \le ||u - y_0|| < \frac{d}{\theta}$. Now put $x_0 := \frac{u - y_0}{||u - y_0||} \in S_X$. We are going to show that x_0 is as desired. Indeed, let $y \in Y$. Since $y_0 + ||u - y_0|| y \in Y$, we have

$$||x_0 - y|| = \frac{1}{||u - y_0||} ||u - (y_0 + ||u - y_0||y)|| \ge d/||u - y_0|| > \theta.$$

So, $d(x_0, Y) \ge \theta$.

Remark 4.11. The Riesz's lemma does not hold when $\theta = 1$.

Theorem 4.12. Let X be a normed space. Then the following statements are equivalent.

- (i) X is a finite dimensional normed space.
- (ii) The closed unit ball B_X of X is compact.
- *(iii)* Every bounded sequence in X has convergent subsequence.

Proof. The implication $(i) \Rightarrow (ii)$ follows from Proposition 4.9 (ii) at once.

Lemma 4.8 gives the implication $(ii) \Rightarrow (iii)$.

Finally, for the implication $(iii) \Rightarrow (i)$, assume that X is of infinite dimension. Fix an element $x_1 \in S_X$. Let $Y_1 = \mathbb{K}x_1$. Then Y_1 is a proper closed subspace of X. The Riesz's lemma gives an element $x_2 \in S_X$ such that $||x_1 - x_2|| \ge 1/2$. Now consider $Y_2 = span\{x_1, x_2\}$. Then Y_2 is a proper closed subspace of X since dim $X = \infty$. To apply the Riesz's Lemma again, there is $x_3 \in S_X$ such that $||x_3 - x_k|| \ge 1/2$ for k = 1, 2. To repeat the same step, there is a sequence $(x_n) \in S_X$ such that $||x_m - x_n|| \ge 1/2$ for all $n \ne m$. Thus, (x_n) is a bounded sequence but it has no convergent subsequence by using the similar argument as in Proposition 4.2. So, the condition (iii) does not hold if dim $X = \infty$. The proof is finished.

5. Lecture 5: Bounded Linear Operators

Proposition 5.1. Let T be a linear operator from a normed space X into a normed space Y. Then the following statements are equivalent.

- (i) T is continuous on X.
- (ii) T is continuous at $0 \in X$.
- (iii) $\sup\{||Tx|| : x \in B_X\} < \infty.$

In this case, let $||T|| = \sup\{||Tx|| : x \in B_X\}$ and T is said to be bounded.

Proof. $(i) \Rightarrow (ii)$ is obvious.

For $(ii) \Rightarrow (i)$, suppose that T is continuous at 0. Let $x_0 \in X$. Let $\varepsilon > 0$. Then there is $\delta > 0$ such that $||Tw|| < \varepsilon$ for all $w \in X$ with $||w|| < \delta$. Therefore, we have $||Tx - Tx_0|| = ||T(x - x_0)|| < \varepsilon$ for any $x \in X$ with $||x - x_0|| < \delta$. So, (i) follows.

For $(ii) \Rightarrow (iii)$, since T is continuous at 0, there is $\delta > 0$ such that ||Tx|| < 1 for any $x \in X$ with $||x|| < \delta$. Now for any $x \in B_X$ with $x \neq 0$, we have $||\frac{\delta}{2}x|| < \delta$. So, we see have $||T(\frac{\delta}{2}x)|| < 1$ and hence, we have $||Tx|| < 2/\delta$. So, (iii) follows.

Finally, it remains to show $(iii) \Rightarrow (ii)$. Notice that by the assumption of (iii), there is M > 0 such that $||Tx|| \leq M$ for all $x \in B_X$. So, for each $x \in X$, we have $||Tx|| \leq M ||x||$. This implies that T is continuous at 0. The proof is complete.

Corollary 5.2. Let $T: X \to Y$ be a bounded linear map. Then we have

 $\sup\{\|Tx\| : x \in B_X\} = \sup\{\|Tx\| : x \in S_X\} = \inf\{M > 0 : \|Tx\| \le M\|x\|, \ \forall x \in X\}.$

Proof. Let $a = \sup\{||Tx|| : x \in B_X\}$, $b = \sup\{||Tx|| : x \in S_X\}$ and $c = \inf\{M > 0 : ||Tx|| \le M ||x||, \forall x \in X\}$.

It is clear that $b \leq a$. Now for each $x \in B_X$ with $x \neq 0$, then we have $b \geq ||T(x/||x||)|| = (1/||x||)||Tx|| \geq ||Tx||$. So, we have $b \geq a$ and thus, a = b.

Now if M > 0 satisfies $||Tx|| \le M ||x||$, $\forall x \in X$, then we have $||Tw|| \le M$ for all $w \in S_X$. So, we have $b \le M$ for all such M. So, we have $b \le c$. Finally, it remains to show $c \le b$. Notice that by the definition of b, we have $||Tx|| \le b ||x||$ for all $x \in X$. So, $c \le b$.

Proposition 5.3. Let X and Y be normed spaces. Let B(X,Y) be the set of all bounded linear maps from X into Y. For each element $T \in B(X,Y)$, let

$$||T|| = \sup\{||Tx|| : x \in B_X\}.$$

be defined as in Proposition 5.1.

Then $(B(X, Y), \|\cdot\|)$ becomes a normed space.

Furthermore, if Y is a Banach space, then so is B(X, Y).

In particular, if $Y = \mathbb{K}$, then $B(X, \mathbb{K})$ is a Banach space. In this case, put $X^* := B(X, \mathbb{K})$ and call it the **dual space** of X.

Proof. One can directly check that B(X, Y) is a normed space (**Do It By Yourself!**).

We are going to show that B(X, Y) is complete if Y is a Banach space. Let (T_n) be a Cauchy sequence in L(X, Y). Then for each $x \in X$, it is easy to see that $(T_n x)$ is also a Cauchy sequence in Y. So, $\lim T_n x$ exists in Y for each $x \in X$ because Y is complete. Hence, one can define a map $Tx := \lim T_n x \in Y$ for each $x \in X$. It is clear that T is a linear map from X into Y.

It needs to show that $T \in L(X, Y)$ and $||T - T_n|| \to 0$ as $n \to \infty$. Let $\varepsilon > 0$. Since (T_n) is a Cauchy sequence in L(X, Y), there is a positive integer N such that $||T_m - T_n|| < \varepsilon$ for all $m, n \ge N$. So, we have $||(T_m - T_n)(x)|| < \varepsilon$ for all $x \in B_X$ and $m, n \ge N$. Taking $m \to \infty$, we have $||Tx - T_nx|| \le \varepsilon$ for all $n \ge N$ and $x \in B_X$. Therefore, we have $||T - T_n|| \le \varepsilon$ for all $n \ge N$. From this, we see that $T - T_N \in B(X, Y)$ and thus, $T = T_N + (T - T_N) \in B(X, Y)$ and $||T - T_n|| \to 0$ as $n \to \infty$. Therefore, $\lim_n T_n = T$ exists in B(X, Y).

Proposition 5.4. Let X and Y be normed spaces. Suppose that X is of finite dimension n. Then we have the following assertions.

- (i) Any linear operator from X into Y must be bounded.
- (ii) If $T_k : X \to Y$ is a sequence of linear operators such that $T_k x \to 0$ for all $x \in X$, then $||T_k|| \to 0$.

Proof. Using Proposition 4.7 and the notation as in the proof, then there is c > 0 such that

$$\sum_{i=1}^{n} |\alpha_i| \le c \|\sum_{i=1}^{n} \alpha_i e_i\|$$

for all scalars $\alpha_1, ..., \alpha_n$. Therefore, for any linear map T from X to Y, we have

$$||Tx|| \le \left(\max_{1\le i\le n} ||Te_i||\right)c||x||$$

for all $x \in X$. This gives the assertions (i) and (ii) immediately.

Proposition 5.5. Let Y be a closed subspace of X and X/Y be the quotient space. For each element $x \in X$, put $\bar{x} := x + Y \in X/Y$ the corresponding element in X/Y. Define

(5.1)
$$\|\bar{x}\| = \inf\{\|x+y\| : y \in Y\}.$$

If we let $\pi : X \to X/Y$ be the natural projection, that is $\pi(x) = \bar{x}$ for all $x \in X$, then $(X/Y, \|\cdot\|)$ is a normed space and π is bounded with $\|\pi\| \leq 1$. In particular, $\|\pi\| = 1$ as Y is a proper closed subspace.

Furthermore, if X is a Banach space, then so is X/Y.

In this case, we call $\|\cdot\|$ in (5.1) the quotient norm on X/Y.

Proof. Notice that since Y is closed, one can directly check that $\|\bar{x}\| = 0$ if and only is $x \in Y$, that is, $\bar{x} = \bar{0} \in X/Y$. It is easy to check the other conditions of the definition of a norm. So, X/Y is a normed space. Also, it is clear that π is bounded with $\|\pi\| \leq 1$ by the definition of the quotient norm on X/Y.

Furthermore, if $Y \subsetneq X$, then by using the Riesz's Lemma 4.10, we see that $||\pi|| = 1$ at once.

We are going to show the last assertion. Suppose that X is a Banach space. Let (\bar{x}_n) be a Cauchy sequence in X/Y. It suffices to show that (\bar{x}_n) has a convergent subsequence in X/Y by using Lemma 3.2.

Indeed, since (\bar{x}_n) is a Cauchy sequence, we can find a subsequence (\bar{x}_{n_k}) of (\bar{x}_n) such that

$$\|\bar{x}_{n_{k+1}} - \bar{x}_{n_k}\| < 1/2^k$$

for all k = 1, 2... Then by the definition of quotient norm, there is an element $y_1 \in Y$ such that $||x_{n_2} - x_{n_1} + y_1|| < 1/2$. Notice that we have, $\overline{x_{n_1} - y_1} = \overline{x}_{n_1}$ in X/Y. So, there is $y_2 \in Y$ such that $||x_{n_2} - y_2 - (x_{n_1} - y_1)|| < 1/2$ by the definition of quotient norm again. Also, we have $\overline{x_{n_2} - y_2} = \overline{x}_{n_2}$. Then we also have an element $y_3 \in Y$ such that $||x_{n_3} - y_3 - (x_{n_2} - y_2)|| < 1/2^2$. To repeat the same step, we can obtain a sequence (y_k) in Y such that

$$\|x_{n_{k+1}} - y_{k+1} - (x_{n_k} - y_k)\| < 1/2^k$$

for all k = 1, 2... Therefore, $(x_{n_k} - y_k)$ is a Cauchy sequence in X and thus, $\lim_k (x_{n_k} - y_k)$ exists in X while X is a Banach space. Set $x = \lim_k (x_{n_k} - y_k)$. On the other hand, notice that we have $\pi(x_{n_k} - y_k) = \pi(x_{n_k})$ for all k = 1, 2, ... This tells us that $\lim_k \pi(x_{n_k}) = \lim_k \pi(x_{n_k} - y_k) = \pi(x) \in X/Y$ since π is bounded. So, (\bar{x}_{n_k}) is a convergent subsequence of (\bar{x}_n) in X/Y. The proof is complete.

Corollary 5.6. Let $T : X \to Y$ be a linear map. Suppose that Y is of finite dimension. Then T is bounded if and only if ker $T := \{x \in X : Tx = 0\}$, the kernel of T, is closed.

Proof. The necessary part is clear.

Now assume that ker T is closed. Then by Proposition 5.5, $X/\ker T$ becomes a normed space. Also, it is known that there is a linear injection $\tilde{T}: X/\ker T \to Y$ such that $T = \tilde{T} \circ \pi$, where $\pi: X \to X/\ker T$ is the natural projection. Since dim $Y < \infty$ and \tilde{T} is injective, dim $X/\ker T < \infty$. This implies that \tilde{T} is bounded by Proposition 5.4. Hence T is bounded because $T = \tilde{T} \circ \pi$ and π is bounded.

Define $T : X \to Y$ by Tx(n) = nx(n) for $x \in X$ and n = 1, 2... Then T is an unbounded operator (**Check !!**). Notice that ker $T = \{0\}$ and hence, ker T is closed. So, the closeness of ker T does not imply the boundedness of T in general.

We say that two normed spaces X and Y are said to be *isomorphic (resp. isometric isomorphic)* if there is a bi-continuous linear isomorphism (resp. isometric) between X and Y. We also write X = Y if X and Y are isometric isomorphic.

Remark 5.8. Notice that the inverse of a bounded linear isomorphism may not be bounded.

Example 5.9. Let $X : \{f \in C^{\infty}(-1,1) : f^{(n)} \in C^{b}(-1,1) \text{ for all } n = 0,1,2...\}$ and $Y := \{f \in X : f(0) = 0\}$. Also, X and Y both are equipped with the sup-norm $\|\cdot\|_{\infty}$. Define an operator $S : X \to Y$ by

$$Sf(x) := \int_0^x f(t)dt$$

for $f \in X$ and $x \in (-1,1)$. Then S is a bounded linear isomorphism but its inverse S^{-1} is unbounded. In fact, the inverse $S^{-1}: Y \to X$ is given by

$$S^{-1}g := g'$$

for $g \in Y$.

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