NOTE ON MMAT 5010: LINEAR ANALYSIS (2019 1ST TERM)

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1. Lecture 1

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 $x : \{1, 2, ...\} \to \mathbb{K}$ or $x_i := x(i)$ for $i = 1, 2....$

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) $\|x\| \geq 0$ *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) $\|x + y\| \leq \|x\| + \|y\|$ *for all* $x, y \in X$.

In this case, the pair $(X, \|\cdot\|)$ is called a normed space.

Remark 1.2. *Recall that a* metric space *is a non-empty set Z together with a function, (*called a metric*), $d : Z \times Z \to \mathbb{R}$ that satisfies the following conditions:*

(i) $d(x, y) \geq 0$ *for all* $x, y \in Z$*; and* $d(x, y) = 0$ *if and only if* $x = y$.
(ii) $d(x, y) = d(y, x)$ *for all* $x, y \in Z$.
(iii) $d(x, y) \leq d(x, z) + d(z, y)$ *for all* x, y *and* z *in* Z.

For a normed space $(X, \|\cdot\|)$, if we define $d(x, y) := \|x - y\|$ for $x, y \in X$, then X becomes a metric space under the metric d.

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

Example 1.3. *Consider $X = \mathbb{K}^n$. Put*

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

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 1.4. *Put*

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

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*

$$\|x\|_\infty := \sup_i |x(i)|$$

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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 1.5. *For $1 \leq p < \infty$, 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

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

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

Example 1.6. *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 $C_0(\mathbb{R})$ $\big($resp. $C_c(\mathbb{R})\big)$ 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 $\|\cdot\|_\infty$.*

From now on, we always let X be a normed sapce.

Definition 1.7. *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 $n \geq N$.*
In this case, (x_n) is said to be convergent and a is called a limit of the sequence (x_n).

Remark 1.8.
(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 $\|a-b\| \leq \|a-x_n\|+\|x_n-b\| \to 0$. So, $\|a-b\| = 0$ which implies that $a = b$.*

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 $1 \leq i \leq n$ 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}.*

The following is one of the basic properties of a normed space. The proof is directly shown by the triangle inequality and a simple fact that every convergent sequence (x_n) must be *bounded*, i.e., there is a positive number M such that $\|x_n\| \leq M$ for all $n = 1, 2, ...$

Proposition 1.9. *The addition* $+ : (x, y) \in X \times X \mapsto x + y \in X$ *and the scalar multiplication* $\bullet : (\lambda, x) \in \mathbb{K} \times X \mapsto \lambda x \in X$ *both are continuous maps. More precisely, if the convergent sequences* $x_n \to x$ *and* $y_n \to y$ *in* X*, then we have* $x_n + y_n \to x + y$*. Similarly, if a sequence of numbers* $\lambda_n \to \lambda$ *in* $\mathbb{K}$*, then we also have* $\lambda_n x_n \to \lambda x$*.*

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 $m, n \geq N$. We have the following simple observation.

Proposition 1.10. *Every convergent sequence in* X *is a Cauchy sequence.*

Proof. Let (x_n) be a convergent sequence with the limit a in X. Then for any $\varepsilon > 0$, there is a positive integer N such that $\|x_n - a\| < \varepsilon$ for all $n \geq N$. This implies that $\|x_m - x_n\| \leq \|x_n - a\| + \|a - x_m\| < 2\varepsilon$ for all $m, n \geq N$. Thus, (x_n) is a Cauchy sequence. □

Remark 1.11. *The converse of Proposition 1.10 does not hold.*
For example, let X *be the finite sequence space* $(c_{00}, \|\cdot\|_\infty)$*. If we consider the sequence* $x_n := (1, 1/2, 1/3, ..., 1/n, 0, 0, ...) \in c_{00}$*, then* (x_n) *is a Cauchy sequence but it is not a convergent sequence in* c_{00}*.*
In fact, if we are given any element $a \in c_{00}$*, then there exists a positive integer* N *such that* $a(i) = 0$ *for all* $i \geq N$*. Thus we always have* $\|x_n - a\|_\infty \geq 1/N$ *for all* $n \geq N$ *and thus,* $\|x_n - a\|_\infty \nrightarrow 0$*. This implies that the sequence* (x_n) *does not converge to any element in* c_{00}*.*

The following notation plays an important role in mathematics.

Definition 1.12. *A normed space* X *is said to be a Banach space if every Cauchy sequence in* X *must be convergent. The space* X *is also said to be complete in this case.*

Example 1.13. *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*

$$|x_n(i) - x_m(i)| \leq \|x_n - x_m\|_\infty < \varepsilon$$

for all $m, n \geq N$ *and* $i = 1, 2.....$ *Thus, if we fix* $i = 1, 2, ..,$ *then* $(x_n(i))_{n=1}^\infty$ *is a Cauchy sequence in* $\mathbb{K}$*. Since* $\mathbb{K}$ *is complete, the limit* $\lim_n x_n(i)$ *exists in* $\mathbb{K}$ *for all* $i = 1, 2....$ *Nor for each* $i = 1, 2...,$ *we put* $z(i) := \lim_n x_n(i) \in \mathbb{K}$*. 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.*

Notation 1.14. *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) $B(x,r) := \{y \in X : \|x-y\| \leq r\}$ *(called a closed ball with the center at* x *of radius* r*).*

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

Definition 1.15. *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 1.16. *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 1.17. *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 1.18. *With the notation as above:*

(i) *A set* A *is closed if and only if the following condition holds:*
if (x_n) *is a sequence in* A *and is convergent in* X*, then* $\lim x_n \in A$*.*

(ii) *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 1.19. *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, $C = int(C)$ and thus, C 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 $\overline{A}$ is closed. Let z be a limit point of $\overline{A}$. 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 1.20. *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 $i = 1, 2.....$ Since $x \in c_{00}$, there is $i_0 \in \mathbb{N}$ such that $x(i) = 0$ for all $i \geq i_0$. Therefore, we have $|z(i)| = |z(i) - x(i)| < \varepsilon$ for all $i \geq i_0$. 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 $i \geq i_0$. If we let $x(i) = w(i)$ for $1 \leq i < i_0$ and $x(i) = 0$ for $i \geq i_0$, then $x \in c_{00}$ and $\|x - w\|_\infty := \sup_{i=1,2...} |x(i) - w(i)| < r$ as required. □

Proposition 1.21. *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 1.22. *c_0 is a Banach space but the finite sequence c_{00} is not.*

Proposition 1.23. *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, $\overline{i(X)} = X_0$.

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 1.24. *Proposition 1.23 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 1.22, 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 $C_0(\mathbb{R})$.

2. Lecture 2

Throughout this section, (X, d) always denotes a metric space. Let (x_n) be a sequence in 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 $n_K \geq N$ and thus we have $n_k \geq N$ for all $k \geq K$.

Proposition 2.1. *Let (x_n) be a sequence in X. Then the following statements are equivalent.*

(i) (x_n) is convergent.
(ii) Any subsequence (x_{n_k}) of (x_n) converges to the same limit.
(iii) Any subsequence (x_{n_k}) of (x_n) is convergent.

Proof. Part $(ii) \Rightarrow (i)$ is clear because the sequence (x_n) is also a subsequence of itself.
For the Part $(i) \Rightarrow (ii)$, assume that $\lim x_n = a \in X$ exists. Let (x_{n_k}) be a subsequence of (x_n). We claim that $\lim x_{n_k} = a$. Let $\varepsilon > 0$. In fact, since $\lim x_n = a$, there is a positive integer N such that $d(a, x_n) < \varepsilon$ for all $n \geq N$. Notice that by the definition of a subsequence, there is a positive integer K such that $n_k \geq N$ for all $k \geq K$. So, we see that $d(a, x_{n_k}) < \varepsilon$ for all $k \geq K$. Thus we have $\lim_{k\to\infty} x_{n_k} = a$.
Part $(ii) \Rightarrow (iii)$ is clear.
It remains to show Part $(iii) \Rightarrow (ii)$. Suppose that there are two subsequences $(x_{n_i})_{i=1}^{\infty}$ and $(x_{m_i})_{i=1}^{\infty}$ converge to distinct limits. Now put $k_1 := n_1$. Choose $m_{i'}$ such that $n_1 < m_{i'}$ and then put $k_2 := m_{i'}$. Then we choose n_i such that $k_2 < n_i$ and put k_3 for such n_i. To repeat the same step, we can get a subsequence $(x_{k_i})_{i=1}^{\infty}$ of (x_n) such that $x_{k_{2i}} = x_{n_{i'}}$ for some $n_{i'}$ and $x_{k_{2i-1}} = x_{m_{j'}}$ for some $m_{j'}$. Since by the assumption $\lim_i x_{n_i} \neq \lim_i x_{m_i}$, $\lim_i x_{k_i}$ does not exist which leads to a contradiction.
The proof is finished. □

We now recall the following important theorem in $\mathbb{R}$ (see [1, Theorem 3.4.8]).

Theorem 2.2. Bolzano-Weierstrass Theorem *Every bounded sequence in $\mathbb{R}$ has a convergent subsequence.*

Definition 2.3. *X is said to be compact if for every sequence in X has a convergent subsequence. In particular, a subset A of X is compact if every sequence in A has a convergent subsequence with the limit in A.*

Example 2.4. *(i) Every closed and bounded interval is compact.*
In fact, if (x_n) is any sequence in a closed and bounded interval $[a, b]$, then (x_n) is bounded. Then by Bolzano-Weierstrass Theorem (see [1, Theorem 3.4.8]*), (x_n) has a convergent subsequence (x_{n_k}). Notice that since $a \leq x_{n_k} \leq b$ for all k, then $a \leq \lim_k x_{n_k} \leq b$, and thus $\lim_k x_{n_k} \in [a, b]$. Therefore A is sequentially compact.*
(ii) $(0, 1]$ is not sequentially compact. In fact, if we consider $x_n = 1/n$, then (x_n) is a sequence in $(0, 1]$ but it has no convergent subsequence with the limit sitting in $(0, 1]$.

Proposition 2.5. *If A is a compact subset of X, then A must be a closed and bounded subset of X.*

Proof. We first claim that A is bounded. Suppose not. We suppose that A is unbounded. If we fix an element $x_1 \in A$, then there is $x_2 \in A$ such that $d(x_1, x_2) > 1$. Using the unboundedness of A, we can find an element x_3 in A such that $d(x_3, x_k) > 1$ for $k = 1, 2$. To repeat the same step, we can find a sequence (x_n) in A such that $d(x_n, x_m) > 1$ for $n \neq m$. Thus A has no convergent subsequence. Thus A must be bounded
Finally, we show that A is closed in X. Let (x_n) be a sequence in A and it is convergent. It needs

to show that $\lim_n x_n \in A$. Note that since A is compact, (x_n) has a convergent subsequence (x_{n_k}) such that $\lim_k x_{n_k} \in A$. Then by Proposition 2.1, we see that $\lim_n x_n = \lim_k x_{n_k} \in A$. The proof is finished. □

Corollary 2.6. *Let A be a subset of $\mathbb{R}$. Then A is compact if and only if A is a closed and bounded subset.*

Proof. The necessary part follows from Proposition 2.5 at once.
Now suppose that A is closed and bounded. Let (x_n) be a sequence in A and thus (x_n) is a bounded sequence in $\mathbb{R}$. Then by the Bolzano-Weierstrass Theorem, (x_n) has a subsequence (x_{n_k}) which is convergent in $\mathbb{R}$. Since A is closed, $\lim_k x_{n_k} \in A$. Therefore, A is sequentially compact. □

Remark 2.7. *From Corollary 2.6, we see that the converse of Proposition 2.5 holds when $X = \mathbb{R}$, but it does not hold in general. For example, if $X = \ell^\infty(\mathbb{N})$ and A is the closed unit ball in $\ell^\infty(\mathbb{N})$, that is $A := \{x \in \ell^\infty(\mathbb{N}) : \|x\|_\infty \leq 1\}$, then A is closed and bounded subset of $\ell^\infty(\mathbb{N})$ but it is not sequentially compact. Indeed, if we put $e_n := (e_{n,i})_{i=1}^\infty \in \ell^\infty(\mathbb{N})$, where $e_{n,i} = 1$ as $i = n$; otherwise, $e_{n,i} = 0$. Then (e_n) is a sequence in A but it has no convergent subsequence because $\|e_n - e_m\|_\infty = 2$ for $n \neq m$.*

3. Lecture 3

Definition 3.1. *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 3.2. *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.*

Example 3.3. *Recall that the space $L^\infty([0,1])$ is the set of all essential bounded functions defined on $[0,1]$, that is, the set of all $\mathbb{R}$-valued functions f defined on $[0,1]$ such that there is $M > 0$ satisfying the condition: $\lambda\{x \in [0,1] : |f(x)| > M\} = 0$, where λ denotes the Lebesgue measure on $[0,1]$. In this case,*

$$\|f\|_\infty := \inf\{M : \lambda\{x \in [0,1] : |f(x)| > M\} = 0\}.$$

On the other hand, $L^1[0,1]$ denotes the space of all integrable functions on $[0,1]$, that is the set of measurable $\mathbb{R}$-valued functions on $[0,1]$ satisfying the condition:

$$\int_0^1 |f(x)| d\lambda(x) < \infty.$$

Also, we define $\|f\|_1 := \int_0^1 |f(x)| d\lambda(x)$.
It is a known fact that $(L^\infty([0,1]), \|\cdot\|_\infty)$ and $(L^1([0,1]), \|\cdot\|_1)$ both are Banach spaces. (see [2, Section 9.2]*).*
It is clear that $L^\infty[0,1] \subseteq L^1[0,1]$.
Claim: *The norms $\|\cdot\|_\infty$ and $\|\cdot\|_1$ are not equivalent on $L^\infty[0,1]$.*
For showing the **Claim***, it suffices to find a sequence (f_n) in $L^\infty[0,1]$ that is convergent in $L^1[0,1]$ but it is divergent in $L^\infty[0,1]$.*
Now for each positive integer i, we define a function $e_i(x)$ on $[0,1]$ by $e_i(x) \equiv 1$ if $x \in (\frac{1}{i+1}, \frac{1}{i})$; otherwise, set $e_i(x) \equiv 0$. Define

$$f(x) := \sum_{i=1}^\infty \sqrt{i} e_i(x)$$

for $x \in [0,1]$. Notice that $f \in L^1[0,1]$ because we have

$$\int_0^1 |f(x)|d\lambda(x) = \sum_{i=1}^{\infty} \sqrt{i}\lambda(\frac{1}{i+1}, \frac{1}{i}) = \sum_{i=1}^{\infty} \sqrt{i}|\frac{1}{i} - \frac{1}{i+1}| \leq \sum_{i=1}^{\infty} \frac{1}{i^{3/2}} < \infty.$$

On the other hand, for each positive integer n, let

$$f_n(x) := \sum_{i=1}^{n} \sqrt{i}e_i(x)$$

for $x \in [0,1]$. Then each $f_n \in L^\infty[0,1]$ and $\|f_n - f\|_1 \to 0$ since we have

$$\|f - f_n\|_1 = \sum_{i=n+1}^{\infty} \sqrt{i}|\frac{1}{i} - \frac{1}{i+1}| \leq \sum_{i=n+1}^{\infty} \frac{1}{i^{3/2}} \to 0 \quad as \quad n \to \infty.$$

However, we note that $f \notin L^\infty[0,1]$, that is, for each $M > 0$, we have $\lambda\{x \in [0,1] : |f(x)| > M\} > 0$. Indeed, given any $M > 0$, we can find a positive integer i_0 such that $\sqrt{i_0} > M$. Then by the construction of f, we have $f(x) > M$ for all $x \in (\frac{1}{i_0+1}, \frac{1}{i_0})$. This implies that

$$\lambda\{x \in [0,1] : |f(x)| > M\} > \frac{1}{i_0(i_0+1)} > 0.$$

Therefore, the sequence (f_n) must be divergent in $L^\infty[0,1]$, otherwise, the limit of (f_n) must be f that contradicts to $f \notin L^\infty[0,1]$ above. So, the sequence (f_n) is as required.

Proposition 3.4. *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 $\|x\| \leq (\max_{1\leq i\leq N} \|e_i\|)\|x\|_0$. It remains 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

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

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 $f(\alpha) \geq c > 0$ for all $\alpha \in S_{\mathbb{K}^N}$. This gives $\|x\| \geq c\|x\|_0$ for all $x \in X$ as desired. The proof is finished. □

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

Lemma 3.5. *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 3.6. *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 3.4 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 3.5, 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 3.4, 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 3.6 (ii) also holds. Before showing the main theorem in this section, we need the following useful result.

Lemma 3.7. 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 $d(x_0, Y) := \inf\{\|x_0 - y\| : y \in Y\} \geq \theta$.*

Proof. Let $u \in X - Y$ and $d := \inf\{\|u - y\| : y \in Y\}$. Notice that since Y is closed, $d > 0$ and hence, we have $0 < d < \frac{d}{\theta}$ because $0 < \theta < 1$. This implies that there is $y_0 \in Y$ such that $0 < d \leq \|u - y_0\| < \frac{d}{\theta}$. 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

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

So, $d(x_0, Y) \geq \theta$. □

Remark 3.8. *The Riesz's lemma does not hold when $\theta = 1$.*

Theorem 3.9. *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 3.6 (ii) at once.
Lemma 3.5 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 $\|x_1 - x_2\| \geq 1/2$. 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 $\|x_3 - x_k\| \geq 1/2$ for $k = 1, 2$. To repeat the same step, there is a sequence $(x_n) \in S_X$ such that $\|x_m - x_n\| \geq 1/2$ for all $n \neq m$. Thus, (x_n) is a bounded sequence but it has no convergent subsequence by using the similar argument as in Proposition 5.2. So, the condition (iii) does not hold if $\dim X = \infty$. The proof is finished. □

References

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