

FUNCTIONAL ANALYSIS

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By Muzammil Tanveer

mtanveer8689@gmail.com

0316-7017457

Lecture # 1

Metric Space:

Let X be a non-empty set. Defined a function

$$f: X \times X \rightarrow \mathbb{R} \text{ s.t}$$

$$M_1 : d(x,y) \geq 0 \quad \forall \quad x,y \in X$$

$$M_2 : d(x,y) = 0 \Leftrightarrow x = y$$

$$M_3 : d(x,y) = d(y,x)$$

$$M_4 : d(x,z) \leq d(x,y) + d(y,z) \quad \forall \quad x,y,z$$

Then d is called Metric in X and (X,d) is called Metric Space.

$$d: l_2 \times l_2 \rightarrow \mathbb{R} \text{ s.t } d(x,y) = \sqrt{\sum_{k=1}^{\infty} |x_k - y_k|^2}$$

$$x = \{x_k\} \quad , \quad y = \{y_k\} \in l_2$$

s.t $\sum_{k=1}^{\infty} |x_k|^2 < \infty$ then (l_2, d) is Metric Space.

$$M_1 : d(x,y) \geq 0 \quad \because \quad \sqrt{\sum_{k=1}^{\infty} |x_k - y_k|^2} \geq 0$$

$$M_2 : d(x,y) = 0 \Leftrightarrow \sqrt{\sum_{k=1}^{\infty} |x_k - y_k|^2} = 0$$

$$\sum_{k=1}^{\infty} |x_k - y_k|^2 = 0$$

$$x_k - y_k = 0 \quad k=1, 2, \dots, \infty$$

$$x_k = y_k \quad \Rightarrow \quad \{x_1, x_2, \dots\} = \{y_1, y_2, \dots\}$$

$$\underline{x} = \underline{y}$$

$$M_3 : d(x,y) = \sqrt{\sum_{k=1}^{\infty} |x_k - y_k|^2} = \sqrt{\sum_{k=1}^{\infty} |y_k - x_k|^2} = d(y,x)$$

$$M_4 : d(x,z) \leq d(x,y) + d(y,z)$$

$$\sqrt{\sum_{k=1}^{\infty} |x_k - z_k|^2} = d(x,z) = \sqrt{\sum_{k=1}^{\infty} |x_k - y_k + y_k - z_k|^2}$$

$$\leq \sqrt{\sum_{k=1}^{\infty} |x_k - y_k|^2} + \sqrt{\sum_{k=1}^{\infty} |y_k - z_k|^2}$$

$$= d(x,y) + d(y,z)$$

$$|a + b| \leq |a| + |b| \text{ (Minkowski Inequality)}$$

$$\sqrt{\sum_{k=1}^{\infty} |a_k + b_k|^2} \leq \sqrt{\sum_{k=1}^{\infty} |a_k|^2} + \sqrt{\sum_{k=1}^{\infty} |b_k|^2}$$

Question

$$d': X \times X \rightarrow \mathbb{R} \text{ s.t}$$

$$d'(x,y) = \frac{d(x,y)}{1+d(x,y)} \quad \forall \quad x,y \in X$$

Where d is metric on X then (X, d') is metric.

$$M_1 : d'(x,y) \geq 0 \quad \text{since } d(x,y) \geq 0 \text{ by } M_1$$

M_1 is satisfied or M_1 is True.

$$M_2 : d'(x,y) = 0 \quad \Rightarrow \quad \frac{d(x,y)}{1+d(x,y)} = 0$$

$$d(x,y) = 0 \quad \Leftrightarrow \quad x = y \quad \because d \text{ is Metric on } X$$

$$M_3 : d'(x,y) = \frac{d(x,y)}{1+d(x,y)} = \frac{d(y,x)}{1+d(y,x)}$$

$$= d(y,x) \quad \because d \text{ is Metric}$$

$$M_4 : d'(x,z) = \frac{d(x,z)}{1+d(x,z)}$$

$$\leq \frac{d(x,y)+d(y,z)}{1+d(x,y)+d(y,z)}$$

$$\leq \frac{d(x,y)}{1+d(x,y)+d(y,z)} + \frac{d(y,z)}{1+d(x,y)+d(y,z)}$$

$$d'(x,z) \leq d'(x,y) + d'(y,z)$$

Question

$$d: X \times X \rightarrow \mathbb{R} \text{ s.t}$$

(i) $d(x,y) = 0$ iff $x=y$

(ii) $d(x,z) \leq d(x,y)+d(z,y)$

then (X,d) is Metric Space.

Solution:

$$M_1 : d(x,z) \leq d(x,y) + d(z,y) \quad \text{by eq. (ii)}$$

$$\text{Put } z = x$$

$$d(x,x) \leq d(x,y) + d(x,y)$$

$$0 \leq 2d(x,y)$$

$$d(x,y) \geq 0 \quad M_1 \text{ is True.}$$

$M_2: d(x,y) = 0$ iff $x=y$ given in (i) So, M_2 is True.

$M_3 : d(x,z) \leq d(x,y) + d(z,y)$

Put $y = x$

$d(x,z) \leq d(x,x) + d(z,x)$

$d(x,z) \leq d(z,x)$ since $d(x,x) = 0$ _____ (1)

Replace x by z and z by x

$d(z,x) \leq d(x,z)$ _____(2)

$d(x,z) = d(z,x)$ M_3 is True.

$M_4 : d(x,z) \leq d(x,y) + d(z,y)$ By (2)

$d(x,z) \leq d(x,y) + d(y,z)$

M_4 is True.

Hence (X,d) is Metric Space.

Let (X,d) be a Metric Space then

$d' : X \times X \rightarrow \mathbb{R}$ s.t

$d'(x,y) = \text{Min}(d(x,y), 1)$ then (X, d') is Metric Space.

$M_1: d'(x,y) \geq 0$ since $\text{Min}(d(x,y), 1) \geq 0$ since d is Metric on X

$M_2: d'(x,y) = 0 \Rightarrow d(x,y) = 0$ by M_2 $x = y$ since d is Metric.

$M_3 : d'(x,y) = \text{Min}(d(x,y), 1)$
 $= \text{Min}(d(y,x), 1) = d'(y,x)$

Note: $\text{Min}(d(x,y), 1) \geq 0$ (Minimum is the answer. In this answer is 1)

$M_3 : d'(x,z) = \text{Min}(d(x,z), 1) \leq \text{Min}(d(x,y) + d(y,z), 1)$ $\because d$ is Metric
 $\leq \text{Min}(d(x,y), 1) + \text{Min}(d(y,z), 1)$

$d'(x,z) \leq d'(x,y) + d'(y,z)$

(X, d') is Metric.

Example

$\text{Min}(2+3, 1) \leq \text{Min}(2, 1) + \text{Min}(3, 1)$

$1 \leq 1 + 1$

Question:

$(X_1, d_1), (X_2, d_2)$ are Metric Spaces

$$X = X_1 \times X_2$$

$$d: X \times X \rightarrow \mathbb{R} \text{ s.t}$$

$$d(x,y) = \max(d_1(x_1, y_1), d_2(x_2, y_2))$$

$$\text{where } x = (x_1, x_2) \in X, y = (y_1, y_2) \in X$$

then (X,d) is Metric Space.

Solution:

M_1 : Since d_1, d_2 is metric space

$$\text{Then } d_i(x_i, y_i) \geq 0 \quad i = 1, 2, \dots$$

$$(x_1, y_1), d_2(x_2, y_2)$$

$$\max[d_1(x_1, y_1), d_2(x_2, y_2)] \geq 0$$

$$d'[(x_1, x_2), (y_1, y_2)] \geq 0$$

$$M_2 : d'[(x_1, x_2), (y_1, y_2)] = 0 \Leftrightarrow \max[d_1(x_1, y_1), d_2(x_2, y_2)] = 0$$

$$d'[(x_1, x_2), (y_1, y_2)] = 0 \Leftrightarrow d_1(x_1, y_1), d_2(x_2, y_2) = 0$$

$$x_1 = y_1, x_2 = y_2 \Rightarrow (x_1, x_2) = (y_1, y_2)$$

$$M_3 : d'[(x_1, x_2), (y_1, y_2)] = \max[d_1(x_1, y_1), d_2(x_2, y_2)]$$

$$= d'[d_1(y_1, x_1), d_2(y_2, x_2)]$$

$$= d'[(y_1, y_2), (x_1, x_2)] \quad d_1, d_2 \text{ are metric space.}$$

$$M_4 : \text{ let } \max[d_1(x_1, z_1), d_2(x_2, z_2)] = d_1(x_1, z_1) \quad (i)$$

$$\text{Since } d_1(x_1, y_1) \leq \max[d_1(x_1, y_1), d_2(x_2, y_2)] \quad (ii)$$

$$d_1(y_1, z_1) \leq \max [d_1(y_1, z_1), d_2(y_2, z_2)] \quad (iii)$$

Adding (ii) and (iii)

$$d_1(x_1, y_1) + d_1(y_1, z_1) \leq \max[d_1(x_1, y_1), d_2(x_2, y_2)] + \max[d_1(y_1, z_1), d_2(y_2, z_2)]$$

Since d_1 is metric

$$d_1(x_1, z_1) \leq d_1(x_1, y_1) + d_1(y_1, z_1)$$

$$d_1(x_1, z_1) \leq \max[d_1(x_1, y_1), d_2(x_2, y_2)] + \max [d_1(y_1, z_1), d_2(y_2, z_2)]$$

Put the value of $d_1(x_1, z_1)$ from (i)

$$\max[d_1(x_1, z_1), d_2(x_2, z_2)] \leq \max[d_1(x_1, y_1), d_2(x_2, y_2)] + \max[d_1(y_1, z_1), d_2(y_2, z_2)]$$

$$d'[(x_1, x_2), (z_1, z_2)] \leq d'[(x_1, x_2), (y_1, y_2)] + d'[(y_1, y_2), (z_1, z_2)]$$

Hence d' is metric on $X_1 \times X_2$.

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Functional Analysis by Prof. Mumtaz Ahmad

Lecture # 2

Question:

$d: X \times X \rightarrow \mathbb{R}$ s.t

$d(x,y) = \sqrt{\sum_{i=1}^{\infty} |x_i - y_i|^2}$ is metric on X .

$$M_1 : d(x,y) \geq 0 \quad \because \quad \sqrt{\sum_{i=1}^{\infty} |x_i - y_i|^2} \geq 0$$

$$M_2 : d(x,y) = 0 \quad \Rightarrow \quad \sqrt{\sum_{i=1}^{\infty} |x_i - y_i|^2} = 0$$

$$\sum_{i=1}^{\infty} |x_i - y_i|^2 = 0$$

$$x_i - y_i = 0 \quad i = 1, 2, \dots, \infty$$

$$x_i = y_i \quad \Rightarrow \quad \{x_1, x_2, \dots\} = \{y_1, y_2, \dots\}$$

$$\underline{x} = \underline{y}$$

$$M_3 : d(x,y) = \sqrt{\sum_{i=1}^{\infty} |x_i - y_i|^2} = \sqrt{\sum_{i=1}^{\infty} |y_i - x_i|^2} = d(y,x)$$

$$M_4 : d(x,z) \leq d(x,y) + d(y,z)$$

$$\sqrt{\sum_{i=1}^{\infty} |x_i - z_i|^2} = d(x,z) = \sqrt{\sum_{i=1}^{\infty} |x_i - y_i + y_i - z_i|^2}$$

$$\leq \sqrt{\sum_{i=1}^{\infty} |x_i - y_i|^2} + \sqrt{\sum_{i=1}^{\infty} |y_i - z_i|^2}$$

$$= d(x,y) + d(y,z)$$

$$|a + b| \leq |a| + |b| \text{ (Minkowski Inequality)}$$

$$\sqrt{\sum_{i=1}^{\infty} |a_i + b_i|^2} \leq \sqrt{\sum_{i=1}^{\infty} |a_i|^2} + \sqrt{\sum_{i=1}^{\infty} |b_i|^2}$$

Question:

$$|d(x,y) - d(x',y')| \leq d(x,x') + d(y,y')$$

By M_4 : $d(x,y) \leq d(x,x') + d(x',y') + d(y,y')$

$$d(x,y) - d(x',y') \leq d(x,x') + d(y,y') \quad (1)$$

Interchanging x by x' & y by y'

$$d(x',y') - d(x,y) \leq d(x',x) + d(y',y)$$

Multiply by -1

$$-[d(x,y) + d(x',y')] \leq d(x,y) - d(x',y') \quad (2)$$

$$- [d(x, y) + d(x', y')] \leq d(x, y) - d(x', y') \leq d(x, x') + d(y, y')$$

$$|d(x, y) - d(x', y')| \leq d(x, x') + d(y, y')$$

Distance between two sets:

Suppose that A and B are subsets of metric space (X,d). Then

- (i) $d(A, B) = \text{Inf } d(A, B)$ $a \in A$, $b \in B$
 (ii) If $A = \{x\}$
 $d(A, B) = \text{Inf } d(x, B)$ $x \in A$

Question:

Prove that $|d(x, A) - d(y, A)| \leq d(x, y)$ when $A \subseteq X$, $x, y \in X$

Proof:

Def. of

distance b/w

For any $z \in A$

point and a

set $d(x, A) =$

$$d(x, z) \leq d(x, y) + d(y, z)$$

$\text{Inf } d(x, A)$

So $d(x, A) = \text{Inf } d(x, z) \leq d(x, y) + \text{Inf } d(y, z)$ $z \in A$

$$d(x, A) \leq d(x, y) + d(y, A)$$

$$d(x, A) - d(y, A) \leq d(x, y) \tag{1}$$

Interchanging x by y

$$d(y, A) - d(x, A) \leq d(y, x)$$

$$[d(x, A) - d(y, A)] \leq d(y, x) \qquad |x| < \alpha \Rightarrow -\alpha < x < \alpha$$

Or $-d(x, y) \leq d(x, A) - d(y, A) \tag{2}$

From (1) & (2)

$$-d(x, y) \leq d(x, A) - d(y, A) \leq d(y, x) \Rightarrow |d(x, A) - d(y, A)| \leq d(x, y)$$

Diameter of a set:

Suppose that A is subset of metric space (X,d) then diameter of set is define as

- (i) $\delta(A) = \text{Sup } d(x, y)$
 (ii) If $A = \phi$, $\delta(\phi) = -\infty$
 (iii) If $A = \{x\}$, $\delta(A) = 0$

Note: If diameter of set is finite then set is said to be bounded set.

Question:

What is open ball, close ball and a sphere in a metric space.

Solution:

Open Ball:

$$B(x_0, r) = \{x \in X : d(x, x_0) < r\}$$

For real line

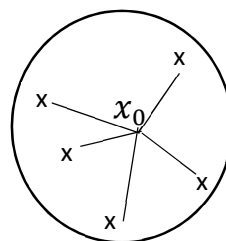
$$B(x_0, r) = \{x \in \mathbb{R} : |x - x_0| < r\}$$

$$|x - x_0| < r$$

$$-r < x - x_0 < r$$

$$x_0 - r < x < x_0 + r$$

$$]x_0 - r, x_0 + r[\text{ open interval}$$



Close Ball:

$$\bar{B}(x_0, r) = \{x \in X : d(x, x_0) \leq r\}$$

For real line

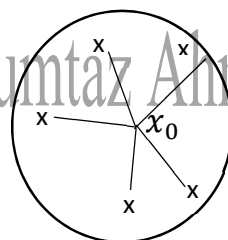
$$\bar{B} = \{x \in \mathbb{R} : |x - x_0| \leq r\}$$

$$|x - x_0| \leq r$$

$$-r \leq x - x_0 \leq r$$

$$x_0 - r \leq x \leq x_0 + r$$

$$[x_0 - r, x_0 + r]$$



Sphere:

$$S(x_0) = \{x \in X : d(x, x_0) = r\}$$

For real line

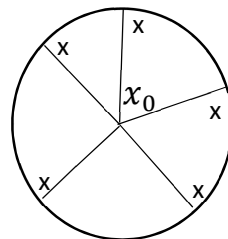
$$S(x_0) = \{x \in \mathbb{R} : |x - x_0| = r\}$$

$$|x - x_0| = r$$

$$x - x_0 = \pm r$$

$$x = x_0 \pm r$$

$$\{x_0 - r, x_0 + r\} \text{ Set}$$



Question:

Show that every open ball is an open set in a metric space.

Solution:

Let $B(x_0, r) = \{x \in X : d(x, x_0) < r\}$ be an open ball in metric space.

Let $x \in B(x_0, r)$, $d(x, x_0) < r$

put $d(x, x_0) = r_1$ then $r_1 < r$

Define $r_2 = r - r_1$ (1) $\Rightarrow r_2 > 0$

Now consider an open ball $B(x, r_2)$ and let $y \in B(x, r_2)$

$\Rightarrow d(y, x) < r_2$ (2)

By $M_4 : d(y, x_0) \leq d(y, x) + d(x, x_0)$

$d(y, x_0) < r_2 + r_1$

$< r - r_1 + r_1 \because r_2 = r - r_1$
 $d(y, x_0) < r$

$y \in B(x_0, r)$, $B(x, r_2) \subseteq B(x_0, r)$

$\Rightarrow B(x_0, r)$ is an open set.

Question:

Every closed ball is a closed set in metric space.

Solution: Let $\bar{B}(a, r) = \{x \in X : d(x, a) \leq r\}$ be a closed ball.

To show $\bar{B}(a, r)$ is a closed set we shall prove that $\bar{B}'(a, r)$ is an open set.

Let $x \in \bar{B}'(a, r) \Rightarrow d(x, a) > r$

Take $r_1 = d(x, a) - r$ then $r_1 > 0$

Consider $B_1(x, r_1)$ be an open ball. We shall prove $B_1(x, r_1) \subseteq \bar{B}'(a, r)$

Let $y \in B_1(x, r_1) \Rightarrow d(y, x) < r_1$

By M_4 $d(x, a) \leq d(x, y) + d(y, a) \Rightarrow d(y, a) \geq d(x, a) - d(x, y)$

$d(y, a) \geq d(x, a) - r_1 \Rightarrow d(y, a) \geq d(x, a) - d(x, y) + r$

$d(y, a) > r$, $y \in \bar{B}'(a, r) \Rightarrow B_1(x, r_1) \subseteq \bar{B}'(a, r)$

$\bar{B}'(a, r)$ is an open set. Hence $\bar{B}(a, r)$ is a closed set.

Lecture # 3

Sequence:

Suppose that (X,d) is a metric space a sequence in X is a function.

$$f : \mathbb{N} \rightarrow X \quad \forall n \in \mathbb{N}$$

if $f(x_n) = x_n$ then x_n will be n th term of $\text{seq}\{x_n\}$

e.g. $f(n) = \frac{n}{2} \quad \forall n \in \mathbb{N}$

$$f(n) = 2n \quad \forall n \in \mathbb{N}$$

$$f(n) = 5n \quad \forall n \in \mathbb{N}$$

$$f(n) = \left\lfloor \frac{n}{2} \right\rfloor \quad \forall n \in \mathbb{N} \quad \text{Floor Brackets}$$

$$f(n) = \lceil n \rceil \quad \forall n \in \mathbb{N} \quad \text{Ceiling Brackets}$$

Convergent Sequence:

A sequence $\{x_n\}$ in metric space (X,d) is said to be converges $x \in X$. If given any $\varepsilon > 0 \exists$ a natural number.

$$n_0 = n_0(\varepsilon)$$

s.t $\forall n ; n \geq n_0 \Rightarrow d(x_n, x) < \varepsilon$

or $\forall n ; n \geq n_0 \Rightarrow \lim_{n \rightarrow \infty} x_n = x$

or $\forall n ; n \geq n_0 \Rightarrow x_n \rightarrow x$ when $n \rightarrow \infty$

Question:

Prove that a sequence in a (X,d) converges to one and only one limit.

Solution:

Let (X,d) be a metric space $\{x_n\}$ be a convergent sequence converges to two distinct points x and x' of X .

$$\text{Let } r = d(x, x') : r > 0$$

Since $x_n \rightarrow x$, for $\varepsilon > 0 \exists n_1 \in \mathbb{N}$ s.t

$$\forall n ; n \geq n_1 \Rightarrow d(x_n, x) < \frac{\varepsilon}{2}$$

Similarly, since $x_n \rightarrow x'$, for $\varepsilon > 0 \exists n_2 \in \mathbb{N}$ s.t

$$\forall n ; n \geq n_2 \Rightarrow d(x_n, x') < \frac{\varepsilon}{2}$$

Take $n_0 = \text{Max}(n_1, n_2)$

$$\forall n ; n \geq n_0 \Rightarrow d(x_n, x) < \frac{\varepsilon}{2}$$

$$d(x_n, x') < \frac{\varepsilon}{2}$$

Now $r = d(x, x') \leq d(x, x_n) + d(x_n, x')$

$$r = d(x, x') < \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$r < r \quad \because \varepsilon = r$$

Which is contradiction.

So $x = x'$

Note: Limit and limit points for a convergent sequence is same.

Cauchy Sequence:

Let (X, d) be a metric space a $\{x_n\}$ is said to a Cauchy sequence.

If $\varepsilon > 0 \exists n_0 = n_0(\varepsilon)$ Depending on

$$\forall m, n ; m, n \geq n_0 \Rightarrow d(x_m, x_n) < \varepsilon$$

Theorem:

Prove that every convergent sequence is a Cauchy sequence.

Proof: Suppose that $\{x_n\}$ is a convergent sequence in (X, d) metric space. And converges to a point $x \in X$.

Then for $\varepsilon > 0 \exists n_1 \in \mathbb{N}, n_1 = n_1(\varepsilon)$

$$\text{s.t } \forall n \geq n_1 \Rightarrow d(x_n, x) < \frac{\varepsilon}{2}$$

Also for same $n_2 \in \mathbb{N}, n_2 = n_2(\varepsilon)$

$$\forall m ; m \geq n_2 \Rightarrow d(x_m, x) < \varepsilon \quad \text{Take } n_0 = \text{Max}(n_1, n_2)$$

$$\forall m, n ; m, n \geq n_0 \Rightarrow d(x_m, x_n) \leq d(x_m, x) + d(x_n, x)$$

$$\forall m, n ; m, n \geq n_0 \Rightarrow d(x_m, x_n) < \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$\forall m, n ; m, n \geq n_0 \Rightarrow d(x_m, x_n) < \varepsilon$$

Hence $\{x_n\}$ is a Cauchy Sequence in (X, d) .

Theorem:

A Cauchy sequence in (X,d) metric space converges. Iff it has a convergent subsequence.

Proof:

Suppose that $\{x_n\}$ is a Cauchy sequence in (X,d) which converges to $x \in X$.

Then $\{x_n\}$ itself is a convergent subsequence of it.

Conversely, let a Cauchy sequence $\{x_n\}$ has convergent subsequence $\{x_{n_k}\}$ converges to $x \in X$.

Then for $\varepsilon > 0 \exists n_1, n_2 \in \mathbb{N}$

$$n_1 = n_1(\varepsilon) \quad , \quad n_2 = n_2(\varepsilon)$$

$$\text{s.t } \forall n_k ; n_k \geq n_1 \Rightarrow d(x_n, x_{n_k}) < \frac{\varepsilon}{2}$$

$$\forall n_k ; n_k \geq n_2 \Rightarrow d(x_{n_k}, x) < \frac{\varepsilon}{2}$$

Take $n_0 = \text{Max}(n_1, n_2)$

$$\forall n, n \geq n_0 \Rightarrow d(x_n, x) \leq d(x_n, x_{n_k}) + d(x_{n_k}, x)$$

$$\forall n, n \geq n_0 \Rightarrow d(x_n, x) < \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$\forall n, n \geq n_0 \Rightarrow d(x_n, x) < \varepsilon$$

$$\forall x_n \rightarrow x \in X$$

Note: Every sequence itself is subsequence of it.

Complete Space:

Let $\{x_n\}$ be a Cauchy sequence in (X,d) if $x_n \rightarrow x \in X$ then (X,d) is said to be complete space. e.g. \mathbb{R} & \mathbb{C} are complete spaces.

Dense Subset: If $A \subseteq X$ s.t $\bar{A} = X$ then A is dense in X .

Somewhere & Nowhere Dense Subset:

If $A \subseteq X, (\bar{A}^0) \neq \emptyset$ then it is somewhere dense subset.

If $(\bar{A}^0) = \emptyset$ then it is nowhere dense subset.

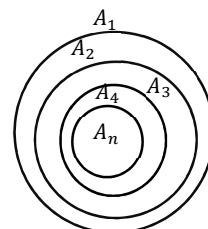
Super Set

Nested Sequence:

Let $A_1, A_2, \dots, A_n, \dots$ be a sequence of non-empty set in (X,d) s.t

$$(i) \quad A_n \supseteq A_{n+1}, n = 1, 2, \dots \quad (ii) \quad \delta(A_n) \rightarrow 0 \text{ as } n \rightarrow \infty$$

$\{A_n\}$ is nested sequence of set. 12



Lecture # 4

Normed Space:

Let N be a linear space over the field F (R or C) A norm on N is a function

$\|\cdot\| : N \rightarrow R$ such that

$$N_1 : \forall \underline{x} \in N, \quad \|\underline{x}\| \geq 0$$

$$N_2 : \|\underline{x}\| = 0 \quad \Leftrightarrow \quad \underline{x} = 0$$

$$N_3 : \|\alpha \underline{x}\| = |\alpha| \|\underline{x}\|, \quad \alpha \in F$$

$$N_4 : \|\underline{x} + \underline{y}\| \leq \|\underline{x}\| + \|\underline{y}\| \quad \forall \underline{x}, \underline{y} \in N$$

$\|\cdot\|$ is Norm and $(N, \|\cdot\|)$ is Normed space.

Example:

Prove that l_p space consisting of all sequence $x = \{x_n\}$, $x_n \in F$ under

$\|\cdot\| : l_p \rightarrow R$ such that

$\|\underline{x}\| = \sqrt[p]{\sum_{i=1}^{\infty} |x_i|^p}$ where $\sum_{i=1}^{\infty} |x_i|^p < \infty$ is normed space then $(l_p, \|\cdot\|)$ is normed space.

Solution:

$$\begin{aligned} N_1 : \|\underline{x}\| &\geq 0 && \because \sqrt[p]{\sum_{i=1}^{\infty} |x_i|^p} \geq 0 \\ N_2 : \|\underline{x}\| = 0 &\Leftrightarrow \sqrt[p]{\sum_{i=1}^{\infty} |x_i|^p} = 0 \\ &\Leftrightarrow \{x_1, x_2, \dots, x_n, \dots\} = 0 \\ &\Leftrightarrow \underline{x} = 0 \end{aligned}$$

$$\begin{aligned} N_3 : \|\alpha \underline{x}\| &= \sqrt[p]{\sum_{i=1}^{\infty} |\alpha x_i|^p} \\ &= |\alpha| \sqrt[p]{\sum_{i=1}^{\infty} |x_i|^p} = |\alpha| \|\underline{x}\| \end{aligned}$$

$$N_4 : \|\underline{x} + \underline{y}\| = \sqrt[p]{\sum_{i=1}^{\infty} |x_i + y_i|^p}$$

By Minkowski Inequality

$$\|\underline{x} + \underline{y}\| \leq \sqrt[p]{\sum_{i=1}^{\infty} |x_i|^p} + \sqrt[p]{\sum_{i=1}^{\infty} |y_i|^p}$$

$$\|\underline{x} + \underline{y}\| \leq \|\underline{x}\| + \|\underline{y}\| \quad \text{Hence } (l_p, \|\cdot\|) \text{ is normed space.}$$

Question: Prove that l^n is a normed space under $\|\cdot\| : l^n \rightarrow \mathbb{R}$ such that

$$\|x\| = \sup_{i=1}^n |x_i|$$

Solution:

$$N_1 : \|x\| \geq 0 \quad \because \sup_{i=1}^n |x_i| \geq 0$$

$$N_2 : \|x\| = 0 \quad \Leftrightarrow \sup_{i=1}^n |x_i| = 0$$

$$|x_i| = 0 \quad \Leftrightarrow \{x_1, x_2, \dots, x_n\} = (0, 0, 0, \dots, 0)$$

$$\|x\| = 0 \quad \Leftrightarrow \underline{x} = 0$$

$$N_3 : \|\alpha x\| = \sup_{i=1}^n |\alpha x_i| = |\alpha| \sup_{i=1}^n |x_i| = |\alpha| \|x\|$$

$$N_4 : \|x + y\| = \sup_{i=1}^n |x_i + y_i|$$

$$\|x + y\| \leq \sup_{i=1}^n |x_i| + \sup_{i=1}^n |y_i|$$

$$\|x + y\| \leq \|x\| + \|y\|$$

Hence $(l^n, \|\cdot\|)$ is normed space.

Question: Show that a normed space is a metric space.

Proof:

Let $d: N \times N \rightarrow \mathbb{R}$ such that

$$d(x, y) = \|x - y\| \quad \forall x, y \in N$$

$$M_1 : d(x, y) \geq 0 \quad \because \|x - y\| \geq 0 \quad \text{By } N_1$$

$$M_2 : d(x, y) = 0 \quad \Leftrightarrow \|x - y\| = 0 \quad \Leftrightarrow x = y \quad \text{by } N_2$$

$$M_3 : d(x, y) = \|x - y\|$$

$$= \|-1(y - x)\| = |-1| \|y - x\| \quad \because \|\alpha x\| = |\alpha| \|x\|$$

$$= \|y - x\| = d(y,x)$$

$$M_4 : d(x,z) = \|x - z\|$$

$$= \|x - y + y - z\|$$

$$\leq \|x - y\| + \|y - z\| \quad \text{By } N_4$$

$$d(x,z) \leq d(x,y) + d(y,z)$$

Hence (N,d) is a metric space.

Question: If $(N, \|\cdot\|)$ is a normed space then $|\|x\| - \|y\|| \leq \|x - y\|$

Solution:

$$\text{Let } \|x\| = \|x - y + y\|$$

$$\leq \|x - y\| + \|y\| \quad \text{By } N_4$$

$$\|x\| - \|y\| \leq \|x - y\| \quad (1)$$

$$\|y\| = \|y - x + x\|$$

$$\leq \|y - x\| + \|x\| \quad \text{By } N_4$$

$$\|y\| \leq \|x - y\| + \|x\|$$

$$-\|x - y\| \leq \|x\| - \|y\| \quad (2)$$

By (1) and (2)

$$-\|x - y\| \leq \|x\| - \|y\| \leq \|x - y\| \quad \text{Proved}$$

$$|\|x\| - \|y\|| \leq \|x - y\|$$

Question:

$\forall x, y, z \in N$ prove that

$$(i) \quad d(x+y, y+z) = d(x, z)$$

$$(ii) \quad d(\alpha x, \alpha y) = |\alpha|d(x, y)$$

Solution:

We know that

$d: N \times N \rightarrow R$ such that

$$d(x, y) = \|x - y\|$$

$$(i) \quad d(x+y, y+z) = \|x - y + y - z\|$$

$$\begin{aligned}
&= \|x - z\| \\
&= d(x, z) \\
\text{(ii) } d(\alpha x, \alpha y) &= \|\alpha x - \alpha y\| \\
&= \|\alpha(x - y)\| \\
&= |\alpha| \|x - y\| && \because \|\alpha x\| = |\alpha| \|x\| \\
&= |\alpha| d(x, y)
\end{aligned}$$

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Functional Analysis by Prof. Mumtaz Ahmad

Lecture # 5

Question #1:

What is inner product space? State its axioms.

Solution:

Let V be a linear space over the field F (R or C) then an inner product space

$\langle \cdot, \cdot \rangle : V \times V \rightarrow F$ such that

$$I_1 : \langle x, x \rangle \geq 0 \quad \forall x \in V$$

$$I_2 : \langle x, x \rangle = 0 \quad \Leftrightarrow \quad x = 0$$

$$I_3 : \langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle \quad \forall x, y, z \in V$$

$$I_4 : \langle \alpha x, y \rangle = \alpha \langle x, y \rangle \quad , \alpha \in F, \quad x, y \in V$$

$$I_5 : \langle \overline{x}, y \rangle = \langle y, x \rangle \quad \text{or} \quad \langle \overline{y}, x \rangle = \langle x, y \rangle$$

Then the pair $(V, \langle \cdot, \cdot \rangle)$ is called inner product.

Note:

$$\langle x, \alpha y \rangle = \alpha \langle x, y \rangle$$

$$\langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$$

Question #2:

Show that every inner product space is a normed space.

Solution:

In an inner product space V then

$\| \cdot \| : V \rightarrow R^+$ define

$$\|x\| = \sqrt{\langle x, x \rangle} \quad \forall x \in V$$

$$N_1 : \|x\| \geq 0 \quad \text{since } \langle x, x \rangle \geq 0 \text{ By } I_1$$

$$N_2 : \|x\| = 0 \Leftrightarrow \sqrt{\langle x, x \rangle} = 0$$

$$\Leftrightarrow \langle x, x \rangle = 0$$

$$\Leftrightarrow x = 0 \quad \text{By } I_2$$

$$\begin{aligned}
N_3 : \| \alpha x \| &= \sqrt{\langle \alpha x, \alpha x \rangle} && \Rightarrow && \sqrt{\alpha \bar{\alpha} \langle x, x \rangle} \\
&= \sqrt{|\alpha|^2 \langle x, x \rangle} && \Rightarrow && |\alpha| \sqrt{\langle x, x \rangle} \\
&= |\alpha| \|x\|
\end{aligned}$$

$$\begin{aligned}
N_4 : \|x + y\|^2 &= \langle x+y, x+y \rangle \\
&= \langle x,x \rangle + \langle x,y \rangle + \langle y,x \rangle + \langle y,y \rangle \\
&\leq \langle x,x \rangle + 2\text{Re}\langle x,y \rangle + \langle y,y \rangle \\
&= \|x\|^2 + 2\text{Re}\|x\|\|y\| + \|y\|^2 \quad \text{since } \text{Re}\langle x,y \rangle \leq \|x\|\|y\| \\
\|x + y\|^2 &\leq (\|x\| + \|y\|)^2 \\
\|x + y\| &\leq \|x\| + \|y\|
\end{aligned}$$

$(V, \|\cdot\|)$ is a normed space.

Question #3:

State and prove parallelogram law for inner product space.

Solution:

Statement:

Define a function

$$\| \cdot \| : V \rightarrow \mathbb{R}^+ \quad \text{such that} \\
\|x\| = \sqrt{\langle x, x \rangle} \quad \forall x \in V$$

$$\|x + y\|^2 + \|x - y\|^2 = 2\|x\|^2 + 2\|y\|^2 \quad \forall x, y \in V$$

Proof:

$$\begin{aligned}
\|x + y\|^2 &= \langle x+y, x+y \rangle \\
&= \langle x,x \rangle + \langle x,y \rangle + \langle y,x \rangle + \langle y,y \rangle \\
&= \|x\|^2 + \langle x, y \rangle + \langle y,x \rangle + \|y\|^2 \quad \text{(i)}
\end{aligned}$$

And

$$\begin{aligned}
\|x - y\|^2 &= \langle x-y, x-y \rangle \\
&= \langle x,x \rangle + \langle x, -y \rangle + \langle -y,x \rangle + \langle y,y \rangle \\
&= \|x\|^2 - \langle x, y \rangle - \langle y,x \rangle + \|y\|^2 \quad \text{(ii)}
\end{aligned}$$

Adding (i) and (ii)

$$\begin{aligned}\|x + y\|^2 + \|x - y\|^2 &= \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle + \|y\|^2 + \|x\|^2 - \langle x, y \rangle - \langle y, x \rangle + \|y\|^2 \\ &= 2\|x\|^2 + 2\|y\|^2\end{aligned}$$

Subtracting (ii) from (i)

$$\begin{aligned}\|x + y\|^2 - \|x - y\|^2 &= \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle + \|y\|^2 - \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle - \|y\|^2 \\ &= 2\langle x, y \rangle + 2\langle y, x \rangle \\ &= 2[\langle x, y \rangle + \langle y, x \rangle] \\ &= 2(2\operatorname{Re}\langle x, y \rangle) \\ &= 4\operatorname{Re}\langle x, y \rangle\end{aligned}$$

Question #4:

Prove that $4\langle x, y \rangle = (\|x + y\|^2 - \|x - y\|^2) + i(\|x + iy\|^2 - \|x - iy\|^2)$

Solution:

Define a function

$\|\cdot\| : V \rightarrow R^+$ such that

$$\begin{aligned}\|x\| &= \sqrt{\langle x, x \rangle} \quad \forall x \in V \\ \|x + y\|^2 &= \langle x + y, x + y \rangle \\ &= \langle x, x \rangle + \langle x, y \rangle + \langle y, x \rangle + \langle y, y \rangle \\ &= \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle + \|y\|^2\end{aligned} \quad (i)$$

$$\begin{aligned}\Rightarrow \|x + iy\|^2 &= \langle x + iy, x + iy \rangle \\ &= \langle x, x \rangle + \langle x, iy \rangle + \langle iy, x \rangle + \langle iy, iy \rangle \\ &= \langle x, x \rangle + \langle x, iy \rangle + \langle iy, x \rangle + i\bar{i}\langle y, y \rangle \\ &= \|x\|^2 + \langle x, iy \rangle + \langle iy, x \rangle - \|y\|^2 \\ &= \|x\|^2 + \langle x, iy \rangle + \langle iy, x \rangle + \|y\|^2\end{aligned} \quad (ii)$$

$$\begin{aligned}\Rightarrow \|x - y\|^2 &= \langle x - y, x - y \rangle \\ &= \langle x, x \rangle + \langle x, -y \rangle + \langle -y, x \rangle + \langle -y, -y \rangle \\ &= \|x\|^2 - \langle x, y \rangle - \langle y, x \rangle + \|y\|^2\end{aligned}$$

$$= \|x\|^2 - \langle x, y \rangle - \langle y, x \rangle + \|y\|^2 \quad (\text{iii})$$

$$\begin{aligned} \Rightarrow \|x - iy\|^2 &= \langle x - iy, x - iy \rangle \\ &= \langle x, x \rangle + \langle x, -iy \rangle + \langle -iy, x \rangle + \langle -iy, -iy \rangle \\ &= \|x\|^2 - \langle x, iy \rangle - \langle iy, x \rangle + i \bar{i} \langle y, y \rangle \\ &= \|x\|^2 - \langle x, iy \rangle - \langle iy, x \rangle - i i \|y\|^2 \\ &= \|x\|^2 - \langle x, iy \rangle - \langle iy, x \rangle + \|y\|^2 \quad (\text{iv}) \end{aligned}$$

Subtract (iii) from (i)

$$\begin{aligned} \|x + y\|^2 - \|x - y\|^2 &= \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle + \|y\|^2 - \|x\|^2 + \langle x, y \rangle + \langle y, x \rangle - \|y\|^2 \\ &= 2\langle x, y \rangle + 2\langle y, x \rangle \\ &= 2[\langle x, y \rangle + \langle y, x \rangle] \\ &= 2(2\text{Re}\langle x, y \rangle) \\ &= 4\text{Re}\langle x, y \rangle \quad (\text{v}) \end{aligned}$$

Now Subtract (iv) from (ii)

$$\begin{aligned} \|x + iy\|^2 - \|x - iy\|^2 &= \|x\|^2 + \langle x, iy \rangle + \langle iy, x \rangle + \|y\|^2 - \|x\|^2 + \langle x, iy \rangle + \langle iy, x \rangle - \|y\|^2 \\ &= 2\langle x + iy, iy + x \rangle \\ &= 2(\langle x + iy, iy + x \rangle) \\ &= 2(\text{Im}\langle x, y \rangle) \\ &= 4\text{Im}\langle x, y \rangle \quad (\text{vi}) \end{aligned}$$

Add (v) and (vi)

$$\begin{aligned} (\|x + y\|^2 - \|x - y\|^2) + i(\|x + iy\|^2 - \|x - iy\|^2) &= 4\text{Re}\langle x, y \rangle + i4\text{Im}\langle x, y \rangle \\ &= 4(\text{Re}\langle x, y \rangle + i\text{Im}\langle x, y \rangle) \\ &= 4 \langle x, y \rangle \quad \text{Proved} \end{aligned}$$

Question #5:

Prove that every normed space is not an inner product space. Prove it by counter example.

Solution: Consider $c[0, \frac{\pi}{2}]$ i.e. A space of all continuous real valued function defined on $[0, \frac{\pi}{2}]$. Define $\| \cdot \| : c[0, \frac{\pi}{2}] \rightarrow F$ such that $\|f\| = \sup_{x \in [0, \frac{\pi}{2}]} |f(x)|$

$$N_1 : \|f\| \geq 0 \quad \because \sup_{x \in [0, \frac{\pi}{2}]} |f(x)| \geq 0$$

$$N_2 : \|f\| = 0 \Leftrightarrow \sup_{x \in [0, \frac{\pi}{2}]} |f(x)| = 0$$

$$\Leftrightarrow |f(x)| = 0$$

$$\Leftrightarrow f = 0$$

$$N_3 : \|\alpha f\| = \sup_{x \in [0, \frac{\pi}{2}]} |\alpha f(x)| \Rightarrow |\alpha| \sup_{x \in [0, \frac{\pi}{2}]} |f(x)|$$

$$= |\alpha| \|f\|$$

$$N_4 : \|f + g\| = \sup_{x \in [0, \frac{\pi}{2}]} |f(x) + g(x)|$$

$$\leq \sup_{x \in [0, \frac{\pi}{2}]} |f(x)| + \sup_{x \in [0, \frac{\pi}{2}]} |g(x)|$$

$$\|f + g\| \leq \|f\| + \|g\|$$

$(C[0, \frac{\pi}{2}], \|\cdot\|)$ is a normed space.

$$\text{Now let } \|f\| = \sup_{t \in [0, \frac{\pi}{2}]} |f(t)|$$

Let $f, g \in C[0, \frac{\pi}{2}]$ such that

and $\begin{cases} f(t) = \sin t \\ g(t) = \cos t \end{cases}$ where $t \in [0, \frac{\pi}{2}]$

$$\|f\| = \sup_{t \in [0, \frac{\pi}{2}]} |\sin t| = 1$$

$$\|g\| = \sup_{t \in [0, \frac{\pi}{2}]} |\cos t| = 1$$

$$\|f + g\| = \sup_{t \in [0, \frac{\pi}{2}]} |\sin t + \cos t|$$

دونوں فنکشن کی maximum value '0' اور ' $\frac{\pi}{2}$ ' کے درمیان $\frac{\pi}{4}$ ہے۔

$$\|f + g\| = \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} = \frac{2}{\sqrt{2}} = \sqrt{2}$$

$$\|f - g\| = \sup_{t \in [0, \frac{\pi}{2}]} |\sin t - \cos t|$$

جب دوسرا فنکشن نئی ہو رہا ہو تو پہلے کی maximum value اور دوسرے فنکشن کی zero value لیں گے۔

$$\|f - g\| = 1$$

By //gram identity

$$\|f + g\|^2 + \|f - g\|^2 = 2\|f\|^2 + 2\|g\|^2$$

$$(\sqrt{2})^2 + (1)^2 \neq 2(1) + 2(1)$$

$$3 \neq 4$$

Hence $c[0, \frac{\pi}{2}]$ is not an inner product space.

Question #6:

How can you prove that inner product space is a normed space and hence a metric space also show that its converse may not be true [normed space is not an inner product space V]

Solution:

In an inner product space V

$\|\cdot\| : V \rightarrow R$ such that

$$\|x\| = \sqrt{\langle x, x \rangle} \quad \forall x \in V$$

$$N_1 : \|x\| \geq 0 \quad \text{since } \langle x, x \rangle \geq 0 \text{ By } I_1$$

$$N_2 : \|x\| = 0 \Leftrightarrow \sqrt{\langle x, x \rangle} = 0$$

$$\Leftrightarrow \langle x, x \rangle = 0$$

$$\Leftrightarrow x = 0 \quad \text{By } I_2$$

$$N_3 : \|\alpha x\| = \sqrt{\langle \alpha x, \alpha x \rangle} = \sqrt{\alpha \bar{\alpha} \langle x, x \rangle}$$

$$= \sqrt{|\alpha|^2 \langle x, x \rangle} = |\alpha| \sqrt{\langle x, x \rangle}$$

$$= |\alpha| \|x\|$$

$$N_4 : \|x + y\|^2 = \langle x+y, x+y \rangle$$

$$= \langle x, x \rangle + \langle x, y \rangle + \langle y, x \rangle + \langle y, y \rangle$$

$$= \langle x, x \rangle + 2\text{Re}\langle x, y \rangle + \langle y, y \rangle$$

$$\leq \|x\|^2 + 2\text{Re}\|x\|\|y\| + \|y\|^2 \quad \text{since } \text{Re}\langle x, y \rangle \leq \|x\|\|y\|$$

$$\|x + y\|^2 \leq (\|x\| + \|y\|)^2$$

$$\|x + y\| \leq \|x\| + \|y\|$$

$(V, \|\cdot\|)$ is a normed space.

Now to show normed space is metric space

Let $d: N \times N \rightarrow R$ s.t

$$d(x,y) = \|x - y\|$$

$$M_1 : d(x,y) \geq 0 \quad \text{since } \|x - y\| \geq 0 \quad \text{By } N_1$$

$$M_2 : d(x,y) = 0 \Leftrightarrow \|x - y\| = 0$$

$$\Leftrightarrow x - y = 0 \quad \text{By } N_2$$

$$\Leftrightarrow x = y$$

$$M_3 : d(x,y) = \|x - y\|$$

$$= \|(y - x)\|$$

$$= |-1| \|y - x\| \quad \because \|\alpha x\| = |\alpha| \|x\|$$

$$= \|y - x\|$$

$$= d(y,x)$$

$$M_4 : d(x,z) = \|x - z\|$$

$$= \|x - y + y - z\|$$

$$\leq \|x - y\| + \|y - z\|$$

$$\leq d(x,y) + d(y,z)$$

(N,d) is a metric space.

Now to show that its converse is not true or normed space is not an inner product space.

$$\text{Let } \|f\| = \sup_{t \in [0, \frac{\pi}{2}]} |f(t)|$$

$$\text{Let } f, g \in C[0, \frac{\pi}{2}]$$

Such that $f(t) = \sin t$ and $g(t) = \cos t$ where $t \in [0, \frac{\pi}{2}]$

$$\|f\| = \sup_{t \in [0, \frac{\pi}{2}]} |\sin t| = 1$$

$$\|g\| = \sup_{t \in [0, \frac{\pi}{2}]} |\cos t| = 1$$

$$\|f + g\| = \sup_{t \in [0, \frac{\pi}{2}]} |\sin t + \cos t|$$

$$\|f + g\| = \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} = \frac{2}{\sqrt{2}} = \sqrt{2}$$

$$\|f - g\| = \sup_{t \in [0, \frac{\pi}{2}]} |\sin t - \cos t|$$

$$\|f - g\| = 1$$

By //gram identity

$$\|f + g\|^2 + \|f - g\|^2 = 2\|f\|^2 + 2\|g\|^2$$

$$(\sqrt{2})^2 + (1)^2 \neq 2(1) + 2(1)$$

$$3 \neq 4$$

Hence $C[0, \frac{\pi}{2}]$ is not an inner product space.

So, every normed is not an inner product space.

Conjugate Index (For MCQs)

Let p be a real number ($p > 1$). A real number q is said to be conjugate index of p if $\frac{1}{p} + \frac{1}{q} = 1$

i.e. if $p = 2$

$$\Rightarrow \frac{1}{2} + \frac{1}{q} = 1$$

$$\Rightarrow q = 2$$

Lecture # 6



Theorem:

Prove that R^n is a norm space and a Banach Space.

Proof:

The space R^n is a Euclidian space where $\underline{x} = (x_1, x_2, x_3, \dots, x_n) \in R^n$

$$\underline{0} = (0, 0, 0, \dots, 0) \in R^n$$

is a Linear space over **F (R or C)**.

$\|\cdot\| : R^n \rightarrow R$ Such that

$$\|x\| = \sqrt{\sum_{i=1}^n |x_i|^2}$$

$$N_1 : \|x\| \geq 0 \quad \because \sqrt{\sum_{i=1}^n |x_i|^2} \geq 0$$

$$N_2 : \|x\| = 0 \Leftrightarrow \sqrt{\sum_{i=1}^n |x_i|^2} = 0$$

$$\Leftrightarrow x_i = 0$$

$$\Leftrightarrow (x_1, x_2, x_3, \dots, x_n) = (0, 0, 0, \dots, 0)$$

$$\Leftrightarrow \underline{x} = \underline{0}$$

$$N_3 : \|\alpha x\| = \sqrt{\sum_{i=1}^n |\alpha x_i|^2}$$

$$= |\alpha| \sqrt{\sum_{i=1}^n |x_i|^2}$$

$$= |\alpha| \|x\|$$

$$N_3 : \|x + y\| = \sqrt{\sum_{i=1}^n |x_i + y_i|^2}$$

$$\leq \sqrt{\sum_{i=1}^n |x_i|^2} + \sqrt{\sum_{i=1}^n |y_i|^2}$$

$$\|x + y\| \leq \|x\| + \|y\|$$

Hence $(R^n, \|\cdot\|)$ is a normed space.

(ii). R^n is a Banach Space.

Let $\{x^{(p)}\}$ be a cauchy in R^n

Then for $\varepsilon > 0 \exists n_0 \in N, n_0 = n_0(\varepsilon)$

$$\text{s.t } \forall p, q; p, q \geq n_0 \Rightarrow \|x^{(p)} - x^{(q)}\| = \sqrt{\sum_{i=1}^n |x_i^{(p)} - x_i^{(q)}|^2} < \varepsilon$$

$$\Rightarrow \forall p, q; p, q \geq n_0 \Rightarrow |x^{(p)} - x^{(q)}| \leq \sqrt{\sum_{i=1}^n |x_i^{(p)} - x_i^{(q)}|^2} < \varepsilon$$

$$\Rightarrow \forall p, q; p, q \geq n_0 \Rightarrow |x^{(p)} - x^{(q)}| < \varepsilon$$

$\{x^{(p)}\}$ is a cauchy sequence in R .

Since R is complete so

$$x_i^{(p)} \rightarrow x_i \in R \text{ as } p \rightarrow \infty \quad \forall i = 1, 2, 3, \dots, n$$

For $\varepsilon > 0$ (Already chosen) $\exists P_i \in \mathbb{N}$ s.t

$$\forall p; \quad p \geq P_i \Rightarrow |x_i^{(p)} - x_i| < \frac{\varepsilon}{\sqrt{n}}$$

Take $x = \lim_{p \rightarrow \infty} x_i^{(p)}$ then $x \in R^n$

We shall prove $\lim_{p \rightarrow \infty} x^p = x \in R^n$

Let $P_0 = \max(P_1, P_2, \dots, P_n)$

$$\forall p; p \geq P_0 \Rightarrow \|x^{(p)} - x\| = \sqrt{\sum_{i=1}^n |x_i^{(p)} - x_i|^2}$$

$$\forall p; p \geq P_0 \Rightarrow \|x^{(p)} - x\| = \sqrt{\frac{\varepsilon^2}{n} + \frac{\varepsilon^2}{n} + \dots + \frac{\varepsilon^2}{n}}$$

$$\forall p; p \geq P_0 \Rightarrow \|x^{(p)} - x\| < \varepsilon$$

$$\Rightarrow x^p \rightarrow x \in R^n \text{ where } p \rightarrow \infty$$

R^n is complete and Hence a Banach space.

★ **Question: Prove that C^n is a normed space and hence a Banach Space.**

Proof:

The space C^n is Euclidian space where

$$\underline{z} = (z_1, z_2, \dots, z_n) \in C^n$$

$$\underline{0} = (0, 0, 0, \dots, 0) \in C^n$$

is a Linear space over F (R or C)

$$\|\cdot\| : C^n \rightarrow R \quad \text{Such that}$$

$$\|z\| = \sqrt{\sum_{i=1}^n |z_i|^2}$$

$$N_1 : \|z\| \geq 0 \quad \because \sqrt{\sum_{i=1}^n |z_i|^2} \geq 0$$

$$N_2 : \|z\| = 0 \Leftrightarrow \sqrt{\sum_{i=1}^n |z_i|^2} = 0$$

$$\Leftrightarrow z_i = 0$$

$$\Leftrightarrow (z_1, z_2, z_3, \dots, z_n) = (0, 0, 0, \dots, 0)$$

$$\Leftrightarrow \underline{z} = 0$$

$$N_3 : \|\alpha z\| = \sqrt{\sum_{i=1}^n |\alpha z_i|^2}$$

$$= |\alpha| \sqrt{\sum_{i=1}^n |z_i|^2}$$

$$= |\alpha| \|z\|$$

$$N_3 : \|z + z'\| = \sqrt{\sum_{i=1}^n |z + z'|^2}$$

By Minkowski inequality

$$\|z + z'\| \leq \sqrt{\sum_{i=1}^n |z_i|^2} + \sqrt{\sum_{i=1}^n |z'_i|^2} \leq \|z\| + \|z'\|$$

Hence $(C^n, \|\cdot\|)$ is a normed space.

(ii). C^n is a Banach space

Let $\{z^{(p)}\}$ be a cauchy in C^n

Then for $\varepsilon > 0 \exists n_0 = n_0(\varepsilon)$

$$\text{s.t } \forall p, q ; p, q \geq n_0 \Rightarrow \|z^{(p)} - z^{(q)}\| = \sqrt{\sum_{i=1}^n |z_i^{(p)} - z_i^{(q)}|^2} < \varepsilon$$

$$\Rightarrow \forall p, q ; p, q \geq n_0 \Rightarrow |z^{(p)} - z^{(q)}| \leq \sqrt{\sum_{i=1}^n |z_i^{(p)} - z_i^{(q)}|^2} < \varepsilon$$

$$\Rightarrow \forall p, q ; p, q \geq n_0 \Rightarrow |z^{(p)} - z^{(q)}| < \varepsilon$$

$\{z^{(p)}\}$ is a cauchy sequence in \mathbb{R} .

Since \mathbb{R} is complete so

$$z_i^{(p)} \rightarrow z_i \in \mathbb{R} \text{ as } p \rightarrow \infty \quad \forall i = 1, 2, 3, \dots, n$$

For $\varepsilon > 0$ (Already choosen) $\exists P_i \in \mathbb{N}$ s.t

$$\forall P ; \quad P \geq P_i \Rightarrow |z_i^{(p)} - z_i| < \frac{\varepsilon}{\sqrt{n}}$$

Take $z = \lim_{p \rightarrow \infty} z_i^{(p)}$ then $z \in C^n$

We shall prove $\lim_{p \rightarrow \infty} z^p = z \in C^n$

Let $P_0 = \max(P_1, P_2, \dots, P_n)$

$$\forall P ; P \geq P_0 \Rightarrow \|z^{(p)} - z\| = \sqrt{\sum_{i=1}^n |z^{(p)} - z_i|^2}$$

$$\forall P ; P \geq P_0 \Rightarrow \|z^{(p)} - z\| = \sqrt{\frac{\varepsilon^2}{n} + \frac{\varepsilon^2}{n} + \dots + \frac{\varepsilon^2}{n}}$$

$$\forall P ; P \geq P_0 \Rightarrow \|z^{(p)} - z\| < \varepsilon$$

$\Rightarrow z^p \rightarrow z \in C^n$ where $P \rightarrow \infty$

C^n is complete and Hence a Banach space.

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Lecture # 7

l^∞ -Space:

A space of bounded sequence $x = \{x_i\}$ or real or complex numbers with addition and scalar multiplication defined by

$$x + y = \{x_i + y_i\}$$

$$\alpha x = \{\alpha x_i\}$$

Question: The norm in l^∞ can be defined as $\|\cdot\| : l^\infty \rightarrow \mathbb{R}$ such that

$$\|x\| = \text{Sup}_{i=1}^{\infty} |x_i|$$

Prove l^∞ is normed space and hence a Banach space.

Solution:

l^∞ is normed space

$N_1 : \|x\| \geq 0 \quad \because \text{Sup}_{i=1}^{\infty} |x_i| \geq 0$
 $N_2 : \|x\| = 0 \Leftrightarrow \text{Sup}_{i=1}^{\infty} |x_i| = 0$
 $\Leftrightarrow |x_i| = 0$
 $\Leftrightarrow (x_1, x_2, x_3, \dots, x_n, \dots) = (0, 0, \dots, 0, \dots)$
 $\Leftrightarrow x = 0$

$$\begin{aligned}
 N_3 : \|\alpha x\| &= \text{Sup}_{i=1}^{\infty} |\alpha x_i| \\
 &= |\alpha| \text{Sup}_{i=1}^{\infty} |x_i| \\
 &= |\alpha| \|x\|
 \end{aligned}$$

$$\begin{aligned}
 N_4 : \|x + y\| &= \text{Sup}_{i=1}^{\infty} |x_i + y_i| \\
 &\leq \text{Sup}_{i=1}^{\infty} |x_i| + \text{Sup}_{i=1}^{\infty} |y_i|
 \end{aligned}$$

$\|x + y\| \leq \|x\| + \|y\|$ Hence $(l^\infty, \|\cdot\|)$ is a normed space.

l^∞ is Banach Space:

Let $\{x^{(p)}\}$ be a Cauchy sequence in l^∞

$$x^{(p)} = \{x_i^{(p)}\} . \text{ Then for } \varepsilon > 0 \exists n_o \in N, n_o = n_o(\varepsilon)$$

$$S.t \quad \forall p, q; p, q \geq n_o \Rightarrow \|x^{(p)} - x^{(q)}\| = \|x_i^{(p)} - x_i^{(q)}\| < \varepsilon$$

$$\forall p, q; p, q \geq n_o \Rightarrow |x^{(p)} - x^{(q)}| \leq \|x^{(p)} - x^{(q)}\| < \varepsilon$$

$$\forall p, q; p, q \geq n_o \Rightarrow |x^{(p)} - x^{(q)}| < \varepsilon$$

Hence $\{x_i^{(p)}\}$ is a Cauchy sequence in R or C. Since R or C is complete so

$$x_i^{(p)} \rightarrow x_i \quad \forall i = 1, 2, \dots, \infty$$

Take $x = \{x_i\}$ we show that $x \in l^\infty$ and $\lim_{p \rightarrow \infty} x^{(p)} = x$

Since $x_i^{(p)} \rightarrow x_i$ So, $\exists n_1 \in N, n_1 = n_1(\varepsilon)$ s.t

$$\forall p; p \geq n_1 \Rightarrow |x_i^{(p)} - x_i| < \frac{\varepsilon}{2}, i = 1, 2, \dots, \infty$$

$$\text{That is } p; p \geq n_1 \Rightarrow \|x^{(p)} - x\| = \text{Sup}_{i=1}^{\infty} |x_i^{(p)} - x_i| \leq \frac{\varepsilon}{2} < \varepsilon$$

$x^{(p)} \rightarrow x$ Also from $|x_i| = |x_i - x_i^{(p)} + x_i^{(p)}|$ *Functional Analysis by Prof. Mumtaz Ahmad*

$$\leq |x_i - x_i^{(p)}| + |x_i^{(p)}|$$

$$|x_i| < \frac{\varepsilon}{2} + k_p \text{ (finite number)}$$

Hence $x = \{x_i\} \in l^\infty$

$\Rightarrow l^\infty$ is Banach space.

$$x^p = x_1^{(1)} \quad x_2^{(1)}, \dots, x_n^{(1)} \dots$$

$$x_1^{(2)} \quad x_2^{(2)}, \dots, x_n^{(2)} \dots$$

$$\cdot \quad \cdot \quad \cdot \quad \dots$$

$$x = (x_1 \quad x_2 \quad x_n \dots)$$

$x^p \rightarrow x$ is called Banach space

Question:

What do you know about c-space show that it is a norm space and Hence a Banach Space.

Solution:**C-space:**

Space of all convergent sequence in F (R or C) and it is a sub-space of l^∞ where

$$x = \{x_i\} \in C \text{ and}$$

$\|\cdot\| : c \rightarrow F$ such that

$$\|x\| = \sup_{i=1}^{\infty} |x_i|$$

$$N_1: \|x\| \geq 0 \quad \because \sup_{i=1}^{\infty} |x_i| \geq 0$$

$$N_2: \|x\| = 0 \Leftrightarrow \sup_{i=1}^{\infty} |x_i| = 0$$

$$\Leftrightarrow |x_i| = 0$$

$$\Leftrightarrow (x_1, x_2, x_3, \dots, x_n, \dots) = (0, 0, \dots, 0, \dots)$$

$$\Leftrightarrow x = 0$$

$$N_3: \|\alpha x\| = \sup_{i=1}^{\infty} |\alpha x_i|$$

$$= |\alpha| \sup_{i=1}^{\infty} |x_i|$$

$$= |\alpha| \|x\|$$

$$N_4: \|x + y\| = \sup_{i=1}^{\infty} |x_i + y_i|$$

$$\leq \sup_{i=1}^{\infty} |x_i| + \sup_{i=1}^{\infty} |y_i|$$

$$\|x + y\| \leq \|x\| + \|y\|$$

Hence $(c, \|\cdot\|)$ is a normed space.

Now to prove c is Banach space we shall prove that c is closed subspace of l^∞ .

Let x be a limit point of c then $x \in l^\infty$ so that $x = \{x_i\}$.

By definition of limit point there is a sequence $\{x^{(p)}\}$ in C such that

$$\lim_{p \rightarrow \infty} x^{(p)} = x$$

Hence for $\varepsilon > 0 \exists n_o \in N, n_o = n_o(\varepsilon)$ s.t

$$S.t \quad \forall p; p \geq n_o \Rightarrow \|x^{(p)} - x\| = \sup_{i=1}^{\infty} \|x_i^{(p)} - x_i\|$$

$$\forall p; p \geq n_o \Rightarrow \|x_i^{(p)} - x_i\| \leq \|x^{(p)} - x\| < \varepsilon/3$$

$$\forall p; p \geq n_o \Rightarrow \|x^{(p)} - x_i\| < \varepsilon/3 \quad \forall i = 1, 2, \dots, \infty$$

Now consider the sequence $x^{(n_o)} = \{x_i^{(n_o)}\}$

Then $x^{(n_o)} \in C$ and so is convergent.

But a convergent sequence will be a Cauchy sequence.

So, for $\varepsilon > 0 \exists n_1 \in N$ s.t

$$\forall i, j; i, j \geq n_1 \Rightarrow \|x_i^{(n_o)} - x_j^{(n_o)}\| < \varepsilon/3$$

Take $n_2 = \max(n_o, n_1)$ then

$$\forall i, j; i, j \geq n_2 \Rightarrow \|x_i - x_j\| = \|x_i^{(n_o)} + x_i^{(n_o)} - x_j^{(n_o)} + x_j^{(n_o)} - x_j\|$$

$$\leq \|x_i - x_i^{(n_o)}\| + \|x_i^{(n_o)} - x_j^{(n_o)}\| + \|x_j^{(n_o)} - x_j\|$$

$$< \varepsilon/3 + \varepsilon/3 + \varepsilon/3$$

$$\forall i, j; i, j \geq n_o \Rightarrow \|x_i - x_j\| < \varepsilon$$

$\Rightarrow \{x_i\}$ is a Cauchy sequence in R or C .

Since R or C is complete. So $x = \{x_i\}$ is convergent and hence $x \in C$

Thus, c is closed subspace of l^∞

Thus, c is complete and hence Banach space.

“ A subspace Y of complete metric space X is complete iff Y is close in X ”

Question:

What is meant by C_o -space?? Show that it is a Banach Space.

Solution:

Space of all convergent sequence in $F(\mathbb{R} \text{ or } \mathbb{C})$ and it is a subspace of C which is subspace of l^∞ where $x = \{x_i\} \in C_o$ and

$$\|\cdot\| : C_o \rightarrow F \quad \text{such that}$$
$$\|x\| = \sup_{i=1}^{\infty} |x_i|$$

To prove C_o is Banach space. We shall prove that C_o is closed subspace of l^∞ .

Let x be limit point of C_o the $x \in l^\infty$

So that $x = \{x_i\}$

By definition of limit point there is a sequence $\{x^{(p)}\}$ in C_o such that $\lim_{p \rightarrow \infty} x^{(p)} = x$

Hence for $\varepsilon > 0 \exists n_o \in \mathbb{N}, n_o = n_o(\varepsilon)$ s.t

$$\forall p; p \geq p_o \Rightarrow \|x^{(p)} - x\| = \sup_{i=1}^{\infty} |x_i^{(p)} - x_i| < \varepsilon/3$$

$$\forall p; p \geq p_o \Rightarrow |x_i^{(p)} - x_i| \leq \|x^{(p)} - x\| < \varepsilon/3$$

$$\forall p; p \geq p_o \Rightarrow |x^{(p)} - x_i| < \varepsilon/3 \quad \forall i = 1, 2, \dots, \infty$$

Now consider the sequence $x^{(n_o)} = \{x_i^{(n_o)}\}$

Then $x^{(n_o)} \in C_o$ and so is convergent.

But a convergent sequence will be a Cauchy sequence.

So, for $\varepsilon > 0 \exists n_1 \in \mathbb{N}$ s.t

$$\forall i, j; i, j \geq n_1 \Rightarrow |x_i^{(n_o)} - x_j^{(n_o)}| < \varepsilon/3$$

Take $n_2 = \max(n_o, n_1)$ then

$$\forall i, j; i, j \geq n_2 \Rightarrow |x_i - x_j| = |x_i - x_i^{(n_o)} + x_i^{(n_o)} - x_j^{(n_o)} + x_j^{(n_o)} - x_j|$$

$$\begin{aligned} &\leq |x_i - x_i^{(n_0)}| + |x_i^{(n_0)} - x_j^{(n_0)}| + |x_j^{(n_0)} - x_j| \\ &< \varepsilon/3 + \varepsilon/3 + \varepsilon/3 \end{aligned}$$

$\forall i, j; i, j \geq n_0 \Rightarrow |x_i - x_j| < \varepsilon$

$\Rightarrow \{x_i\}$ is a Cauchy sequence in \mathbb{R} or \mathbb{C} .

Since \mathbb{R} or \mathbb{C} is complete. So $x = \{x_i\}$ is convergent and hence $x \in C_0$

Thus, C_0 is closed subspace of l^∞

Thus, C_0 is complete and hence Banach space.

Question:

Give an example of space which is not a Banach space.

Solution:

The space Q of rational number is a subset of the Banach space \mathbb{R}

We Know

$$\bar{Q} = \mathbb{R} \neq Q$$

$\Rightarrow \bar{Q} \neq Q$ is not closed in \mathbb{R}

$\Rightarrow Q$ is not complete space

$\Rightarrow Q$ is not a Banach space

$$A = \bar{A}$$

Iff A is closed

Lecture # 8

Convex Set:

Let X be a normed space C is a subset of x then it is said to be convex set if

$$\forall x, y \in C \quad \exists \alpha \in [0,1]$$

$$\text{s.t. } \alpha x + (1-\alpha)y \in C$$

$$\text{or } \forall x, y \in C \quad \exists \alpha, \beta \in [0,1]$$

$$\text{s.t. } \alpha x + \beta y \in C \quad \text{when } \alpha + \beta = 1$$

Note:

Every subspace of a Linear space is convex set but converse may not be true.

Theorem:

Prove that $x + S = \{x+s, s \in S\}$ where S is a subspace of N is convex.

Solution:

Let $u, u' \in x + S$

Then $u = x + s$

$$u' = x + s', \quad s, s' \in S$$

Also $\alpha \in [0,1]$

Consider

$$\alpha u + (1-\alpha)u' = \alpha(x + s) + (1-\alpha)(x + s')$$

$$= \alpha x + \alpha s + (1-\alpha)x + (1-\alpha)s'$$

$$= \alpha x + (1-\alpha)x + \alpha s + (1-\alpha)s'$$

$$= \alpha x + (1-\alpha)x + s''$$

$$\because s'' = \alpha s + (1-\alpha)s'$$

$$= \alpha x + x - \alpha x + s''$$

$$= x + s'' \in x + S$$

$\Rightarrow x + S$ is convex set

Theorem:

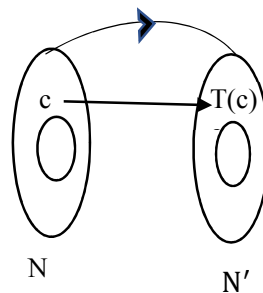
Let $T: N \rightarrow N'$ be a linear transformation and C is convex subset of N . Then show that $T(C)$ is also convex in N' .

Solution:

Let $u, u' \in T(C)$ then $\exists c, c' \in C$

s.t $u = T(c)$

$u' = T(c')$



For $\alpha \in [0,1]$

$\alpha u + (1-\alpha)u' = \alpha T(c) + (1-\alpha)T(c')$

$= T(\alpha c) + T((1-\alpha)c')$

$= T(\alpha c + (1-\alpha)c')$

$= T(c'') \in T(C)$

$\because T(\alpha x) = \alpha T(x)$

$T(X) + T(y) = T(x+y)$

$\because c'' = \alpha c + (1-\alpha)c'$

$\Rightarrow T(C)$ is convex in N' .

Question:

For any convex subset K and L of a Linear Space N . Prove that

$K + L = \{ x+y; x \in K, y \in L \}$ is convex.

Solution:

Let $u, u' \in K+L$ then $\exists x, x' \in K$ and $y, y' \in L$

s.t $u = x+y$

$u' = x'+y'$

and $\alpha \in [0,1]$

Consider

$\alpha u + (1-\alpha)u' = \alpha(x+y) + (1-\alpha)T(x'+y')$

$= \alpha x + \alpha y + (1-\alpha)x' + (1-\alpha)y'$

$= \alpha x + (1-\alpha)x' + \alpha y + (1-\alpha)y'$

$= (x''+y'') \in K+L$

Where $x'' = \alpha x + (1-\alpha)x'$

$y'' = \alpha y + (1-\alpha)y'$

$\Rightarrow K+L$ is convex in N .

Question:

Let N be a norm space then define an open ball in norm space. Prove that open ball in norm space is convex.

Solution:

Open ball:

Let N be a normed space $r > 0$ the

$$B(x_0, r) = \{ x \in N : \|x - x_0\| < r \}$$

Let $x, x' \in B(x_0, r)$ then

$$\|x - x_0\| < r$$

And $\|x' - x_0\| < r$ and $\alpha \in [0, 1]$

Consider

$$\|\alpha x + (1 - \alpha)x' - x_0\| = \|\alpha x + (1 - \alpha)x' + \alpha x_0 - \alpha x_0 - x_0\|$$

$$= \|\alpha(x - x_0) + (1 - \alpha)(x' - x_0)\|$$

$$= \|\alpha(x - x_0) + (1 - \alpha)(x' - x_0)\|$$

$$\leq \|\alpha(x - x_0)\| + \|(1 - \alpha)(x' - x_0)\|$$

$$\leq |\alpha| \|x - x_0\| + |1 - \alpha| \|x' - x_0\|$$

$$\leq \alpha r + (1 - \alpha)r$$

$$\|\alpha x + (1 - \alpha)x' - x_0\| < r$$

$$\Rightarrow \alpha x + (1 - \alpha)x' \in B(x_0, r)$$

$$\Rightarrow B(x_0, r) \text{ is convex in } N$$

Question:

Let N be a norm space then define a close ball in norm space. Prove that a close ball in a norm space is convex.

Solution:

Let N be a norm space $r > 0$

$$\text{Then } \bar{B}(x_0, r) = \{ x \in N : \|x - x_0\| \leq r \}$$

Let $x, x' \in \bar{B}(x_0, r)$ then

$$\|x - x_0\| \leq r$$

And $\|x' - x_0\| \leq r$ and $\alpha \in [0,1]$

Consider

$$\begin{aligned} \|\alpha x + (1 - \alpha)x' - x_0\| &= \|\alpha x + (1 - \alpha)x' + \alpha x_0 - \alpha x_0 - x_0\| \\ &= \|\alpha(x - x_0) + (1 - \alpha)x' - (1 - \alpha)x_0\| \\ &= \|\alpha(x - x_0) + (1 - \alpha)(x' - x_0)\| \\ &\leq \|\alpha(x - x_0)\| + \|(1 - \alpha)(x' - x_0)\| \\ &\leq |\alpha| \|x - x_0\| + |1 - \alpha| \|x' - x_0\| \\ &\leq \alpha r + (1 - \alpha)r \\ &\leq r \end{aligned}$$

$$\Rightarrow \alpha x + (1 - \alpha)x' \in \bar{B}(x_0, r)$$

$$\Rightarrow \bar{B}(x_0, r) \in \text{is convex in } N$$

Theorem:

Let C be a convex set in Linear space N then for $\alpha \geq 0, \beta \geq 0$. Prove that

$$(\alpha + \beta)C = \alpha C + \beta C$$

Proof: **Case-I**

If $\alpha = 0$ or $\beta = 0$

Then $(\alpha + \beta)C = \alpha C + \beta C$

Holds trivially

Case-II

Let $\alpha > 0, \beta > 0$

And $z \in (\alpha + \beta)C$ then $\exists c \in C$

s.t $z = (\alpha + \beta)c$

$$z = \alpha c + \beta c \in \alpha C + \beta C$$

$$\Rightarrow (\alpha + \beta)C \subseteq \alpha C + \beta C \quad (1)$$

Conversely, Let $u \in \alpha C + \beta C$

Then $\exists c, d \in C$

$$\begin{aligned} \text{s.t } u &= \alpha c + \beta d = (\alpha + \beta) \left(\frac{\alpha c}{\alpha + \beta} + \frac{\beta d}{\alpha + \beta} \right) \\ &= (\alpha + \beta) \left(\frac{\alpha}{\alpha + \beta} c + \left(1 - \frac{\alpha}{\alpha + \beta} \right) d \right) \\ &= (\alpha + \beta) \omega \in (\alpha + \beta)C \end{aligned}$$

$$\Rightarrow \alpha C + \beta C \subseteq (\alpha + \beta)C \quad \dots(2)$$

where $\omega = \left(\frac{\alpha}{\alpha + \beta} c + \left(1 - \frac{\alpha}{\alpha + \beta} \right) d \right) \in C$

By (1) and (2)

$$(\alpha + \beta)C = \alpha C + \beta C$$

Question:

Show that closure of a convex subset of a norm space is a convex set.

Solution:

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Let C be convex subset of norm space N and $x, y \in \bar{C}$

Then there exists a sequence $\{x_n\}$ and $\{y_n\}$ in C s.t

$$x_n \rightarrow x$$

$$y_n \rightarrow y$$

For $\alpha \in [0, 1]$

$$\alpha x_n + (1 - \alpha)y_n \in C$$

\therefore Addition and scalar multiplication is continuous so

$$\alpha x_n + (1 - \alpha)y_n \rightarrow \alpha x + (1 - \alpha)y \in \bar{C}$$

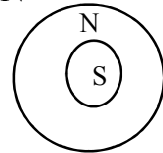
$$\Rightarrow \bar{C} \text{ is convex in } N$$

Lecture # 9

Quotient Space:

Suppose that N is a norm space S is a closed subspace of N then $\forall x \in N$

$x + S = \{x+s ; s \in S\}$ is called Co-set of S determined by S .



It should be noted that N/S (quotient space) is a linear space under addition and scalar multiplication defined by

$$x + S + y + S = x+y+ S \quad ; x,y \in N$$

$$\alpha(x+S) = \alpha x + S \quad ; x \in N, \alpha \in F$$

$$\|x + S\|_1 = \mathit{Inf}_{s \in S} \|x + s\|$$

Question:

Show that a quotient space N/S is a norm space under the norm

$$\|x + S\|_1 = \mathit{Inf}_{s \in S} \|x + s\|$$

Solution:

$$N_1 : \|x + S\|_1 \geq 0 \quad \because \mathit{Inf}_{s \in S} \|x + s\| \geq 0$$

$$N_2 : \|x + S\| = 0 \quad \Leftrightarrow \quad \mathit{Inf}_{s \in S} \|x + s\| = 0$$

So by the property of infimum \exists a Seq $\{S_n\}$ in S such that

$$\|x + s_n\| \rightarrow 0 \quad \text{as} \quad n \rightarrow \infty$$

$$\text{But then } x + s_n \rightarrow 0 \text{ that is } s_n \rightarrow -x \quad \text{as} \quad n \rightarrow \infty$$

Since S is closed subspace of N

$$\Rightarrow x \in S \quad \text{Hence}$$

$$x + S = 0 \quad \text{the zero element of } N / S$$

$$\Rightarrow \|x + S\|_1 = 0 \quad \Leftrightarrow \quad x + S = 0$$

N_3 : For any scalar α and $x+s \in N/S$

Consider the elements

$$\alpha(x+S) = \alpha x + S$$

Case-I

If $\alpha \neq 0$ then

$$\|\alpha(x+s)\|_1 = \|0 \cdot x + S\|_1 = \|S\|_1 = 0 = |\alpha| \|x+s\|_1$$

Case - II

If $\alpha \neq 0$ then

$$\|\alpha(x+s)\|_1 = \mathit{Inf}_{s \in S} \|\alpha(x+s)\|$$

$$= \mathit{Inf}_{s \in S} \|\alpha x + \alpha s\|$$

$$= |\alpha| \mathit{Inf}_{s \in S} \|x+s\|$$

$$= |\alpha| \|x+S\|$$

N_4 : Let $x+S$ and $y+S \in N/S$

Then the sequence $\{x_n\}$ and $\{y_n\}$ in S

Such that

$$\mathit{Lim}_{n \rightarrow \infty} \|x+x_n\| = \|x+S\|_1, \quad \mathit{Lim}_{n \rightarrow \infty} \|y+y_n\| = \|y+S\|_1$$

Hence for any x, y in N and the def. of Infimum

$$\|x+s+y+s\|_1 = \|x+y+S\| \leq \|x+y+x_n+y_n\|$$

$$\|x+x_n\| \leq \|y+y_n\|$$

Taking limit as $n \rightarrow \infty$

$$\|x+s+y+S\|_1 = \|x+y+S\|_1 \leq \mathit{Lim}_{n \rightarrow \infty} \|x+x_n\| + \mathit{Lim}_{n \rightarrow \infty} \|y+y_n\|$$

$$\|x+s+y+S\| \leq \|x+S\| + \|y+S\|$$

Hence $(N/S, \|\cdot\|)$ is a normed space

Question:

Show that quotient N/S is a Banach space under the norm

$$\|x + S\|_1 = \text{Inf}_{s \in S} \|x + s\|$$

Solution:

Let $\{x_n + S\}; x_n \in N$ Cauchy sequence in N/S

Then for $\varepsilon > 0 \exists n_1 \in N, n_1 = n_1(\varepsilon)$ s.t

$$\forall m, n ; m, n \geq n_1 \Rightarrow \|(x_m + S) - (x_n + S)\|_1 = \|x_m - x_n + S\| < \varepsilon \dots\dots(1)$$

$$\therefore \|x + S\| = \text{Inf}_{s \in S} \|x + s\|$$

Take $\varepsilon = \frac{1}{2}, m = n_1$ and $n = n_1 + 1$

$$\forall m, n ; m, n \geq n_1 \Rightarrow \|(x_{n_1} + S) - (x_{n_1+1} + S)\| = \|x_{n_1} - x_{n_1+1} + S\| < \frac{1}{2}$$

If we choose $\varepsilon = \frac{1}{4} \exists n_2 \in N, n_2 = n_2(\varepsilon)$ s.t

$$\forall m, n ; m, n \geq n_2 \Rightarrow \|(x_{n_2} + S) - (x_{n_2+1} + S)\| = \|x_{n_2} - x_{n_2+1} + S\| < \frac{1}{4}$$

Continuing in this way

. . . .
. . . .
. . . .
. . . .

If we choose $\varepsilon = \frac{1}{2^k} \exists n_k \in N, n_k = n_k(\varepsilon)$ s.t s.t

$$\forall m, n ; m, n \geq n_k \Rightarrow \|(x_{n_k} + S) - (x_{n_k+1} + S)\| = \|x_{n_k} - x_{n_k+1} + S\| < \frac{1}{2^k}$$

In each $x_{n_k} + S$ and $x_{n_k+1} + S$ select vectors y_k and y_{k+1} such that

$$\|y_k - y_{k+1}\| < \frac{1}{2^k} \quad \text{by (1)}$$

Then for $k > k'$

$$\begin{aligned} \|y_k - y_{k'}\| &= \|y_k - y_{k+1} + y_{k+1} - y_{k+2} + y_{k+2} - \dots + y_{k-1} + y_{k'}\| \\ &\leq \|y_k - y_{k+1}\| + \|y_{k+1} - y_{k+2}\| + \dots + \|y_{k-1} + y_{k'}\| \end{aligned}$$

$$\begin{aligned} \|y_k - y_{k'}\| &< \frac{1}{2^k} + \frac{1}{2^{k+1}} + \frac{1}{2^{k+2}} + \dots + \frac{1}{2^{k-1}} \\ &< \frac{1}{1 - \frac{1}{2}} \quad \because S_\infty = \frac{a}{1-r} \end{aligned}$$

$$\|y_k - y_{k'}\| < \frac{1}{2^{k-1}} \quad \text{as } k \rightarrow \infty$$

Thus $\{y_k\}$ is convergent sequence in N .

Since N is complete so $y_k \rightarrow y \in N$

$$\text{Hence } \|(x_{nk} + S) - (x_{nk+1} + S)\| \leq \|y_k - y\| \rightarrow 0$$

$\Rightarrow x_{nk} + S \rightarrow y + S \in N/S$
 N/S is complete

We use this theorem in above proof

“A Cauchy sequence converges iff it has convergent subsequence”

Equivalent Norms:

Let N be a Norm space $\|\cdot\|_1$ and $\|\cdot\|_2$ be norms define on N then $\|\cdot\|_1$ is said to be equivalent to $\|\cdot\|_2$ ($\|\cdot\|_1 \sim \|\cdot\|_2$) if $\exists a > 0, b > 0$ be real numbers such that

$$a\|x\|_2 \leq \|x\|_1 \leq b\|x\|_2 \quad \forall x \in N$$

Question:

Show that the relation being equivalent to among the norms that can be defined on a linear space N is an equivalence relation.

Solution:

Step-I Reflexive relation

For any $\|\cdot\|$ on N the condition

$$a\|x\| \leq \|x\| \leq b\|x\| \quad \forall x \in N$$

holds if $a = 1 = b$

$$\Rightarrow \|\cdot\| \sim \|\cdot\|$$

i.e. Relation is Reflexive

Step-II Symmetric relation:

Let $\|\cdot\|_1 \sim \|\cdot\|_2$ then $\exists a > 0, b > 0$ real numbers such that

$$a\|x\|_2 \leq \|x\|_1 \leq b\|x\|_2 \quad \forall x \in N$$

$$a\|x\|_2 \leq \|x\|_1 \Rightarrow \|x\|_2 \leq \frac{1}{a} \|x\|_1$$

and $b\|x\|_2 \leq \|x\|_1 \Rightarrow \|x\|_2 \geq \frac{1}{b} \|x\|_1$

$$\Rightarrow \frac{1}{b} \|x\|_1 \leq \|x\|_2 \leq \frac{1}{a} \|x\|_1$$

$$\Rightarrow \|\cdot\|_2 \sim \|\cdot\|_1$$

i.e. Relation is symmetric

Step-III Transitive Relation:

Let $\|\cdot\|_1 \sim \|\cdot\|_2$ and $\|\cdot\|_2 \sim \|\cdot\|_3$ then $\exists a > 0, b > 0, a_1 > 0, b_1 > 0$ s.t

$$a\|x\|_1 \leq \|x\|_2 \leq b\|x\|_1 \quad (1)$$

$$a_1\|x\|_2 \leq \|x\|_3 \leq b_1\|x\|_2 \quad (2) \quad \forall x \in N$$

From (2)

$$a_1\|x\|_2 \leq \|x\|_3 \quad \text{and} \quad \|x\|_2 \leq b_1\|x\|_1$$

$$aa_1\|x\|_2 \leq a\|x\|_3 \quad \dots(3) \quad \text{and} \quad b\|x\|_1 \leq bb_1\|x\|_2 \quad \dots(4)$$

Using (1), (3) and (4)

$$aa_1\|x\|_2 \leq a\|x\|_3 \leq \|x\|_2 \leq b\|x\|_1 \leq bb_1\|x\|_2$$

$$aa_1\|x\|_2 \leq \|x\|_2 \leq bb_1\|x\|_1 \Rightarrow a_2\|x\|_2 \leq \|x\|_2 \leq b_2\|x\|_1 \quad \because aa_1 = a_2, bb_1 = b_2$$

$$\Rightarrow \|\cdot\|_1 \sim \|\cdot\|_2$$

i.e. Relation is transitive

\Rightarrow Hence Relation is Equivalence

Lecture # 10

Theorem:

Show that any two-equivalent norm on linear space N define the same topology on N .

Proof:

$\|\cdot\| \sim \|\cdot\|_1$ on N then $\exists a, b \in R, a > 0, b > 0$ s.t

$$a\|x\|_1 \leq \|x\| \leq b\|x\|_1 \quad \dots(1) \quad \forall x \in N$$

We shall prove that a Basic open set in $(N, \|\cdot\|)$ and conversely.

For this let $x \in N$ and $B(x,r)$ be an open ball in $(N, \|\cdot\|)$. We show that $B(x,r)$ will open in $(N, \|\cdot\|_1)$

Let $y \in B(x,r)$ and $\|x - y\| = r_1 < r$

$$\Rightarrow \|x - y\| < r \quad \text{By def.}$$

Conversely $B_1^*(y, r')$ is an open ball in $(N, \|\cdot\|)$

$$\text{Where } r' = \left(\frac{r-r_1}{b}\right) > 0$$

Then for any $z \in B_1^*(y, r')$

$$\|z - y\|_1 < r'$$

$$\text{And } \|z - x\| = \|z - y + y - x\|$$

$$\leq \|z - y\| + \|y - x\|$$

$$\leq b\|z - y\|_1 + \|y - x\| \quad \because \text{by (1) } \|x\| = b\|x\|_1$$

$$< b\left(\frac{r-r_1}{b}\right) + r_1$$

$$\|z - x\| < r$$

Hence $z \in B(x,r)$

$$y \in B_1^*(y, r') \subseteq B(x,r)$$

$$\Rightarrow B(x,r) \text{ is open ball in } (N, \|\cdot\|_1)$$

Similarly, every open ball in $(N, \|\cdot\|_1)$ will be open in $(N, \|\cdot\|)$

Hence topologies induced by $\|\cdot\|$ and $\|\cdot\|_1$ are same.

Theorem:

Let $\|\cdot\| \sim \|\cdot\|_1$ then show that every Cauchy sequence in $(N, \|\cdot\|)$ is also a Cauchy sequence in $(N, \|\cdot\|_1)$

Proof:

Given $\|\cdot\| \sim \|\cdot\|_1$ on N then $\exists a, b \in R, a > 0, b > 0$ s.t

$$a\|x\|_1 \leq \|x\| \leq b\|x\|_1 \quad \dots(1) \quad \forall x \in N$$

Let $\{x_n\}$ be a Cauchy sequence in $(N, \|\cdot\|)$ Then for

Then for $\varepsilon > 0 \exists n_0 \in N, n_0 = n_0(\varepsilon)$

$$\forall m, n; m, n \geq n_0 \Rightarrow \|x_m - x_n\| < \varepsilon$$

$$\forall m, n; m, n \geq n_0 \Rightarrow \|x_m - x_n\|_1 \leq \frac{1}{a} \|x_m - x_n\| < \frac{\varepsilon}{a} \quad \because \text{by (1)}$$

$$\forall m, n; m, n \geq n_0 \Rightarrow \|x_m - x_n\|_1 < \frac{\varepsilon}{a}$$

$$\forall m, n; m, n \geq n_0 \Rightarrow \|x_m - x_n\|_1 < \varepsilon' \quad \because \varepsilon' = \frac{\varepsilon}{a}$$

$\Rightarrow \{x_n\}$ is a Cauchy sequence in $(N, \|\cdot\|_1)$

Question:

Let $\|\cdot\| \sim \|\cdot\|_1$ then prove that a sequence $\{x_n\}$ in $(N, \|\cdot\|)$ converges to $x \in (N, \|\cdot\|)$ iff $x_n \rightarrow x \in (N, \|\cdot\|_1)$

Proof: Given $\|\cdot\| \sim \|\cdot\|_1$ on N then $\exists a, b \in R, a > 0, b > 0$ s.t

$$a\|x\|_1 \leq \|x\| \leq b\|x\|_1 \quad \dots(1) \quad \forall x \in N$$

Let $\{x_n\}$ be a convergent sequence in $(N, \|\cdot\|)$

Then for $\varepsilon > 0 \exists n_0 \in N, n_0 = n_0(\varepsilon)$

$$\forall n; n \geq n_0 \Rightarrow \|x_m - x\| < \varepsilon$$

$$\forall n; n \geq n_0 \Rightarrow \|x_m - x\|_1 \leq \frac{1}{a} \|x_m - x\| < \frac{\varepsilon}{a} \quad \because \text{by (1)}$$

$$\forall n; n \geq n_0 \Rightarrow \|x_m - x\|_1 < \frac{\varepsilon}{a}$$

$$\forall n; n \geq n_0 \Rightarrow \|x_m - x\|_1 < \varepsilon' \quad \because \varepsilon' = \frac{\varepsilon}{a}$$

$\Rightarrow \{x_n\}$ is a convergent sequence in $(N, \|\cdot\|_1)$

Topological Linear Space:

A linear space $V(F)$ where F is \mathbb{R} or \mathbb{C} is said to be topological linear space if

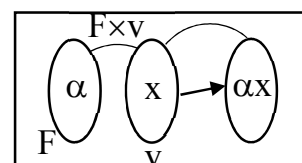
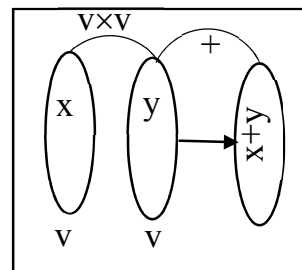
- (i) V is linear space
- (ii) V is topological space
- (iii) The addition and scalar multiplication as function

$$+ : V \times V \rightarrow V \quad \text{s.t}$$

$$(x,y) \rightarrow x+y \quad \forall x,y \in V$$

$$\text{And } \cdot : F \times V \rightarrow V \quad \text{s.t}$$

$$(\alpha,x) \rightarrow \alpha x \quad \forall \alpha \in F, x \in V$$



Linear Operator:

Let N and M are topological linear spaces then function $T : N \rightarrow M$ is said to be linear operator if for every

$$a,b \in F, x,y \in N$$

$$T(ax+by) = aT(x) + bT(y) \quad \text{Or}$$

$$(i) \quad T(x+y) = T(x) + T(y)$$

$$(ii) \quad T(\alpha x) = \alpha T(x), \quad \alpha \in F \text{ and } x \in N$$

Example:

$$I: N \rightarrow N \quad \text{s.t}$$

$$T(x) = x \quad \forall x \in N$$

$$\text{For } a_1, a_2 \in F, \quad x_1, x_2 \in N$$

$$I(a_1x_1+a_2x_2) = I(a_1x_1) + I(a_2x_2)$$

$$= a_1I(x_1) + a_2I(x_2)$$

Example:

O linear operator

$$O : N \rightarrow N \quad \text{s.t}$$

$$a_1, a_2 \in F, \quad x_1, x_2 \in N$$

$$O(a_1x_1+a_2x_2) = O(a_1x_1) + O(a_2x_2)$$

$$= a_1.O(x_1) + a_2.O(x_2)$$

Lecture # 11

Theorem:

Let $T : N \rightarrow M$ be surjective linear operation then

- (i) T^{-1} exist iff $T(x) = 0 \Rightarrow x = 0, x \in N$
- (ii) T is bijective & $\dim N = n$ Then $\dim M = n$

Proof:

- (i) Suppose T^{-1} exist then T^{-1} is linear. Also for any

$$x \in N \text{ let } T(x) = 0$$

$$\Rightarrow T(x) = T(0) \quad \because T(0) = 0$$

$$\Rightarrow x = 0$$

Conversely,

Let $T(x) = 0$ to prove

$T : N \rightarrow M$ bijective, Suppose $x_1, x_2 \in N$

$$T(x_1) = T(x_2)$$

$$T(x_1) - T(x_2) = 0 \quad \because T \text{ is linear}$$

$$x_1 - x_2 = 0$$

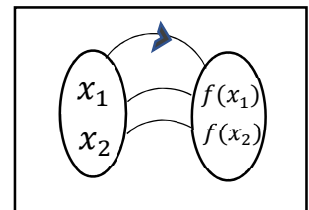
$$x_1 = x_2$$

The function $T^{-1} : N \rightarrow M$ defined by $T^{-1}(y) = x$ where $T(x) = y$

is then the inverse of T i.e.

$$T^{-1} : N \rightarrow M \text{ exist}$$

(\because if a function is bijective then inverse exist)



Solution: (ii)

Let $T : N \rightarrow M$ is bijective function and $\dim N = n$ \because dim= dimension

Let $B = \{e_1, e_2, \dots, e_n\}$ be a basis of N we shall prove

$B^* = \{T(e_1), T(e_2), \dots, T(e_n)\}$ is a Basis of M

- (i) $B^* = \{T(e_1), T(e_2), \dots, T(e_n)\}$ is L.I

$$\text{Let } \sum_{i=1}^n a_i T(e_i) = 0 \quad \text{for some } a_i \in \mathbb{F}; i=1,2,\dots,n$$

$$T\left(\sum_{i=1}^n a_i e_i\right) = T(0) \quad \because T(0) = 0$$

$$\sum_{i=1}^n a_i e_i = 0$$

$$\Rightarrow B^* \text{ is LI} \quad \because B = \{e_1, e_2, \dots, e_n\} \text{ is Basis of } N$$

$$(ii) \text{ Let } y \in M \quad \because T \text{ is surjective so } \exists \text{ an } x \in N$$

$$\text{s.t. } T(x) = y$$

$$\because B = \{e_1, e_2, \dots, e_n\} \text{ is Basis of } N \exists a_1, a_2, \dots, a_n \in \mathbb{F}$$

$$\text{s.t. } x = \sum_{i=1}^n a_i e_i$$

$$\text{so } y = T(x)$$

$$= T\left(\sum_{i=1}^n a_i e_i\right)$$

$$y = \sum_{i=1}^n a_i T(e_i)$$

$$\Rightarrow B^* = \{T(e_1), T(e_2), \dots, T(e_n)\} \text{ span } M$$

$$\text{Hence } \dim N = n = \dim M$$

Theorem:

Let $T : N \rightarrow M$ be a linear operator then prove that T is continuous on N iff T is bounded .

Proof:

Suppose that T is continuous on N then it is continuous $\forall x_0 \in N$ so for $\varepsilon > 0 \exists \delta > 0$ s.t $\forall x \in N; \|x - x_0\| < \delta \Rightarrow \|T(x) - T(x_0)\| < \varepsilon \dots(1)$

Let $y \in N$ and put

$$x = x_0 + \frac{\delta}{2\|y\|} y$$

$$x - x_0 = \frac{\delta}{2\|y\|} y$$

$\therefore T$ is linear and

$$\begin{aligned} \|x - x_0\| &= \left\| \frac{\delta}{2\|y\|} y \right\| = \frac{\delta}{2\|y\|} \|y\| \\ &= \frac{\delta}{2} < \delta \end{aligned}$$

We have

$$\begin{aligned} \|T(x) - T(x_0)\| &= \|T(x - x_0)\| \\ &= \left\| T\left(\frac{\delta}{2\|y\|} y\right) \right\| \\ &= \frac{\delta}{2\|y\|} \|T(y)\| < \varepsilon \quad \text{by(1)} \end{aligned}$$

$$\|T(y)\| < \frac{2\varepsilon}{\delta} \|y\|$$

$$\|T(y)\| \leq K \|y\| \quad \forall y \in N$$

$\Rightarrow T: N \rightarrow M$ is bounded

Conversely,

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Let $T: N \rightarrow M$ is bounded linear operator then $\exists K > 0$ s.t

$$\|T(x)\| \leq K \|x\| \quad \forall x \in N$$

So for any $\varepsilon > 0$ choose $\delta = \frac{\varepsilon}{K}$

$$\begin{aligned} \|x - x_0\| < \delta &\Rightarrow \|T(x) - T(x_0)\| = \|T(x - x_0)\| \\ &\leq K \|x - x_0\| \\ &< K \cdot \delta \\ &< K \frac{\varepsilon}{K} \end{aligned}$$

$$\|T(x) - T(x_0)\| < \varepsilon$$

$\Rightarrow T: N \rightarrow M$ is continuous

Theorem:

Prove that every linear operator on a finite dimensional norm space is bounded.

Proof: Let N be a finite dimensional normed space and $B = \{e_1, e_2, \dots, e_n\}$ be a basis of N

Let $T : N \rightarrow M$ be a linear operator

For any $x \in N$

$$x = \sum_{i=1}^n x_i e_i$$

Since T is linear

$$T(x) = T\left(\sum_{i=1}^n x_i e_i\right) \Rightarrow T(x) = \sum_{i=1}^n x_i T(e_i)$$

$$\begin{aligned} \|T(x)\| &= \left\| \sum_{i=1}^n x_i T(e_i) \right\| \leq \sum_{i=1}^n |x_i| \|T(e_i)\| \\ &\leq b \sum_{i=1}^n |x_i| \quad \dots\dots(1) \quad b = \sup_{i=1}^n \|T(e_i)\| \end{aligned}$$

By a Lemma "Let $(N, \|\cdot\|)$ be a normed space $B = \{x_1, x_2, \dots, x_n\}$ be a basis of N

Then $\exists c > 0$, s.t for $a_1, a_2, \dots, a_n \in \mathbb{F}$

$$\left\| \sum_{i=1}^n a_i x_i \right\| \geq c \sum_{i=1}^n |a_i|$$

In this case $\|x\| = \left\| \sum_{i=1}^n x_i e_i \right\| \geq c \sum_{i=1}^n |x_i| \quad \therefore \text{by lemma}$

$$\sum_{i=1}^n |x_i| \leq \frac{1}{c} \|x\| \quad \text{put in (1)}$$

$$\sum_{i=1}^n |x_i| \leq \frac{b}{c} \|x\|$$

$$\leq K \|x\| \quad \therefore K = \frac{b}{c} > 0$$

$\Rightarrow T : N \rightarrow M$ is bounded Linear operator

Lecture # 12

Finite Dimensional Normed Space:

Suppose that N be a normed space $B = \{x_1, x_2, \dots, x_n\}$ is a basis of N , $\forall x \in N$

(i) $x = \sum_{i=1}^n a_i x_i$; $a_i \in F$, $i=1, 2, \dots, n$

(ii) $\{x_1, x_2, \dots, x_n\}$ are L.I then $\dim N = n$

Zero Norm:

$$\|x\|_0 = \sup_{i=1}^n |a_i|$$

★ **Question:**

Suppose that $\|\cdot\| \sim \|\cdot\|_0$

$$\|x\|_0 = \sup_{i=1}^n |a_i| \text{ on a Norm space } N_1$$

Let N be a finite dimensional subspace on N_1 . Show that $(N, \|\cdot\|_0)$ is complete space or Banach space.

Solution:

Since $\|\cdot\| \sim \|\cdot\|_0$ so $\exists a > 0, b > 0$ s.t

$$a\|x\|_0 \leq \|x\| \leq b\|x\|_0 \quad \forall x \in N \quad \dots(1)$$

If N is finite dimensional subspace of N and $\{x_1, x_2, \dots, x_n\}$ is a basis of N

Then $\forall y \in N$ is of the form

$$y = \sum_{i=1}^n a_i x_i$$

Let $\{y^p\}$ be a Cauchy sequence in N then for $\epsilon > 0 \exists n_0 \in \mathbb{N}$, $n_0 = n_0(\epsilon)$ s.t

$$\forall p, q : p, q \geq n_0 \Rightarrow \|y^{(p)} - y^{(q)}\| = \left\| \sum_{i=1}^n a_i x_i^p - \sum_{i=1}^n a_i^q x_i \right\|$$

$$= \left\| \sum_{i=1}^n (a_i^{(p)} - a_i^{(q)}) x_i \right\| < \varepsilon$$

Since $\|\cdot\|_0 \sim \frac{1}{a} \|\cdot\|$ by (1)

$$\forall p, q : p, q \geq n_0 \Rightarrow \|y^{(p)} - y^{(q)}\|_0 = \frac{1}{a} \|y^{(p)} - y^{(q)}\| < \frac{\varepsilon}{a}$$

$$\forall p, q : p, q \geq n_0 \Rightarrow \text{Sup}_{i=1}^n |a_i^p - a_i^q| < \frac{\varepsilon}{a} \quad \because \|x\|_0 = \text{Sup}_{i=1}^n |a_i|$$

$$\forall p, q : p, q \geq n_0 \Rightarrow |a_i^{(p)} - a_i^{(q)}| < \frac{\varepsilon}{a}$$

$\{a_i^{(p)}\}$ is a cauchy sequence in F (R or C) Since F is complete so $a_i^{(p)} \rightarrow a_i$ as $p \rightarrow \infty$

i.e. $|a_i^{(p)} - a_i^{(q)}| \rightarrow 0$ as $p \rightarrow \infty$ (2)

put $y = \sum_{i=1}^n a_i x_i$

Then $y \in N$ and $\|y^p - y\| = \left\| \sum_{i=1}^n a_i^p x_i - \sum_{i=1}^n a_i x_i \right\|$

$$= \left\| \sum_{i=1}^n (a_i^p - a_i) x_i \right\|$$

$$\leq \sum_{i=1}^n |a_i^p - a_i| \|x_i\|$$

$$\|y^p - y\| \leq k \sum_{i=1}^n |a_i^p - a_i| \rightarrow 0 \text{ as } p \rightarrow \infty \text{ by (2)} \quad \because k = \text{Sup}_{i=1}^n \|x_i\|$$

$$y^p \rightarrow y \in N$$

$\Rightarrow N$ is complete

Theorem:

Any two norms on a finite dimensional linear space are equivalent.

Proof:

Suppose that $\|\cdot\|$ and $\|\cdot\|_1$ be any two norms define on any norm space N and $\dim N = n$

Let $\{x_1, x_2, \dots, x_n\}$ be a Basis of N. Then $\forall x \in N$

$$x = \sum_{i=1}^n a_i x_i$$

We know if $\{x_1, x_2, \dots, x_n\}$ is a Basis of N then $\exists c > 0$ s.t

$$\|x\| = \left\| \sum_{i=1}^n a_i x_i \right\| \geq c \sum_{i=1}^n |a_i| \dots(1) \quad \forall x \in N$$

$\Rightarrow \|x\| \geq c s$ $\because S = \sum_{i=1}^n |a_i|$ **MathCity.org**

$\Rightarrow s \leq \frac{1}{c} \|x\| \dots(2)$ **Merging man & maths**

Also $\|x\|_1 = \left\| \sum_{i=1}^n a_i x_i \right\|_1$ **Functional Analysis by Prof. Mumtaz Ahmad**

$$\leq \sum_{i=1}^n |a_i| \|x_i\|_1$$

$$\|x\|_1 \leq kS \quad \because k = \sup_{i=1}^n \|x_i\|_1$$

$$\|x\|_1 \leq \frac{k}{c} \|x\|$$

$$\frac{c}{k} \|x\|_1 \leq \|x\|$$

$$a \|x\|_1 \leq \|x\| \quad \dots(3) \quad \because \frac{c}{k} = a > 0$$

Similarly, $\|x\|_1 = \left\| \sum_{i=1}^n a_i x_i \right\|_1 \geq c' \sum_{i=1}^n |a_i| \quad \forall x \in N$

$$\|x\|_1 \geq c' S$$

$$S \leq \frac{1}{c'} \|x\|_1 \quad \dots(4)$$

So, $\|x\| = \left\| \sum_{i=1}^n a_i x_i \right\|$

$$\leq \sum_{i=1}^n |a_i| \|x_i\|$$

$$\leq K' \sum_{i=1}^n |a_i| \quad \because K' = \sup_{i=1}^n \|x_i\|$$

$$\|x\| \leq K' S$$

$$\|x\| \leq \frac{K'}{c'} \|x\|_1$$

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$$\|x\| \leq b \|x\|_1 \quad \dots(5) \quad \because \frac{K'}{c'} = b$$

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By (3) and (5)

$$a \|x\|_1 \leq \|x\| \leq b \|x\|_1 \quad \forall x \in N$$

$$\Rightarrow \|\cdot\|_1 \sim \|\cdot\|$$

Hence any two norms on a finite dimensional Linear space are equivalent

Lecture # 13

Question:

Show that $\|\cdot\|_0 \sim \|\cdot\|_1$ where $\|x\|_0 = \sup_{i=1}^n |x_i|$, $x = (x_1, x_2, \dots, x_n) \in R^n$

$$\|x\|_1 = \sum_{i=1}^n |x_i|, \quad x \in R^n$$

Solution:

$$\text{Let } x = (x_1, x_2, \dots, x_n)$$

$$y = (1, 1, \dots, 1)$$

$$\text{Then } \|x\|_1 = \sum_{i=1}^n |x_i|$$

$$= \sum_{i=1}^n |x_i y_i|$$

$$\leq \sum_{i=1}^n |x_i| |y_i|$$

$$\leq \sup_{i=1}^n |x_i| \sum_{i=1}^n |y_i|$$

$$\|x\|_1 \leq n \|x\|_0 \quad \dots(1)$$

$$\text{Also } \|x\|_0 = \sup_{i=1}^n |x_i| \leq \sum_{i=1}^n |x_i|$$

$$\|x\|_0 \leq \|x\|_1 \quad \dots(2)$$

From (1) and (2)

$$1. \|x\|_0 \leq \|x\|_1 \leq n \|x\|_0 \quad \forall x \in R^n$$

$$\Rightarrow \|\cdot\|_0 \sim \|\cdot\|_1$$

Question:

Show that $\|\cdot\|_1 \sim \|\cdot\|_2$ where $\|x\|_1 = \sum_{i=1}^n |x_i|$, $\|x\|_2 = \sqrt{\sum_{i=1}^n |x_i|^2}$, $x \in R^n$

Solution: We know $a^2 + b^2 \leq (a + b)^2$, $a \geq 0, b \geq 0$

$$\sum_{i=1}^2 |x_i|^2 \leq \left(\sum_{i=1}^2 |x_i| \right)^2$$

For n

$$\sum_{i=1}^n |x_i|^2 \leq \left(\sum_{i=1}^n |x_i| \right)^2$$

$$\sqrt{\sum_{i=1}^n |x_i|^2} \leq \sqrt{\left(\sum_{i=1}^n |x_i| \right)^2}$$

$$\sqrt{\sum_{i=1}^n |x_i|^2} \leq \sum_{i=1}^n |x_i|$$

$$\|x\|_2 \leq \|x\|_1 \quad \dots(1)$$

Also $\|x\|_1 = \sum_{i=1}^n |x_i|$

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$$= \sum_{i=1}^n |x_i y_i| \quad \because y = (1, 1, \dots, 1)$$

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$$\|x\|_1 \leq \sqrt{\sum_{i=1}^n |x_i|^2} \sqrt{\sum_{i=1}^n |y_i|^2}$$

$$\|x\|_1 \leq \sqrt{n} \|x\|_2 \quad \dots(2)$$

By (1) and (2)

$$\frac{1}{\sqrt{n}} \|x\|_1 \leq \|x\|_2 \leq \|x\|_1$$

$$\Rightarrow \|\cdot\|_1 \sim \|\cdot\|_2$$

Question:

Show that $d(x,y) = \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i|}{1 + |x_i - y_i|}$ is metric space.

Solution:

$$M_1 : d(x,y) \geq 0 \quad \because \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i|}{1 + |x_i - y_i|} \geq 0$$

$$M_2 : d(x,y) = 0 \Leftrightarrow \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i|}{1 + |x_i - y_i|} = 0$$

$$\Leftrightarrow \frac{1}{2^1} \frac{|x_1 - y_1|}{1 + |x_1 - y_1|} + \frac{1}{2^2} \frac{|x_2 - y_2|}{1 + |x_2 - y_2|} + \dots + \frac{1}{2^n} \frac{|x_n - y_n|}{1 + |x_n - y_n|} = 0$$

$$\Leftrightarrow \frac{1}{2^1} \frac{|x_1 - y_1|}{1 + |x_1 - y_1|} = 0, \frac{1}{2^2} \frac{|x_2 - y_2|}{1 + |x_2 - y_2|} = 0, \dots, \frac{1}{2^n} \frac{|x_n - y_n|}{1 + |x_n - y_n|} = 0$$

$$\Leftrightarrow |x_1 - y_1| = 0, |x_2 - y_2| = 0, \dots, |x_n - y_n| = 0$$

$$\Leftrightarrow x_1 - y_1 = 0, x_2 - y_2 = 0, \dots, x_n - y_n = 0$$

$$\Leftrightarrow x_1 = y_1, x_2 = y_2, \dots, x_n = y_n$$

$$\Rightarrow (x_1, x_2, \dots, x_n) = (y_1, y_2, \dots, y_n)$$

$$d(x,y) = 0 \Leftrightarrow x = y$$

$$\begin{aligned} M_3 : d(x,y) &= \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i|}{1 + |x_i - y_i|} \\ &= \sum_{i=1}^n \frac{1}{2^i} \frac{|y_i - x_i|}{1 + |y_i - x_i|} = d(y,x) \end{aligned}$$

$$M_4 : d(x,z) = \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - z_i|}{1 + |x_i - z_i|} = \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i + y_i - z_i|}{1 + |x_i - y_i + y_i - z_i|}$$

$$\leq \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i| + |y_i - z_i|}{1 + |x_i - y_i| + |y_i - z_i|}$$

$$\leq \sum_{i=1}^n \frac{1}{2^i} \left(\frac{|x_i - y_i|}{1 + |x_i - y_i| + |y_i - z_i|} + \frac{|y_i - z_i|}{1 + |x_i - y_i| + |y_i - z_i|} \right)$$

$$d(x,z) \leq \sum_{i=1}^n \frac{1}{2^i} \frac{|x_i - y_i|}{1 + |x_i - y_i|} + \sum_{i=1}^n \frac{1}{2^i} \frac{|y_i - z_i|}{1 + |y_i - z_i|}$$

$$d(x,z) \leq d(x,y) + d(y,z)$$

$\Rightarrow d(x,y)$ is metric space

Question:

Show that $d(x,y) = \frac{|x_i - y_i|}{1 + |x_i - y_i|}$ is metric space.

Solution:

$$M_1 : d(x,y) \geq 0 \quad \because \sum_{i=1}^n \frac{|x_i - y_i|}{1 + |x_i - y_i|} \geq 0$$

$$M_2 : d(x,y) = 0 \Leftrightarrow \sum_{i=1}^n \frac{|x_i - y_i|}{1 + |x_i - y_i|} = 0$$

$$\Leftrightarrow \frac{|x_1 - y_1|}{1 + |x_1 + y_1|} + \frac{|x_2 - y_2|}{1 + |x_2 + y_2|} + \dots + \frac{|x_n - y_n|}{1 + |x_n + y_n|} = 0$$

$$\Leftrightarrow \frac{|x_1 - y_1|}{1 + |x_1 + y_1|} = 0, \frac{|x_2 - y_2|}{1 + |x_2 + y_2|} = 0, \dots, \frac{|x_n - y_n|}{1 + |x_n + y_n|} = 0$$

$$\Leftrightarrow |x_1 - y_1| = 0, |x_2 - y_2| = 0, \dots, |x_n - y_n| = 0$$

$$\Leftrightarrow x_1 - y_1 = 0, x_2 - y_2 = 0, \dots, x_n - y_n = 0$$

$$\Leftrightarrow x_1 = y_1, x_2 = y_2, \dots, x_n = y_n$$

$$\Rightarrow (x_1, x_2, \dots, x_n) = (y_1, y_2, \dots, y_n)$$

$$d(x,y) = 0 \Leftrightarrow x = y$$

$$M_3 : d(x,y) = \sum_{i=1}^n \frac{|x_i - y_i|}{1 + |x_i - y_i|}$$

$$\begin{aligned}
&= \sum_{i=1}^n \frac{|y_i - x_i|}{1 + |x_i - y_i|} = d(y,x) \\
M_4 : d(x,z) &= \sum_{i=1}^n \frac{|x_i - z_i|}{1 + |x_i - z_i|} = \sum_{i=1}^n \frac{|x_i - y_i + y_i - z_i|}{1 + |x_i - y_i + y_i - z_i|} \\
&= \sum_{i=1}^n \frac{|x_i - y_i| + |y_i - z_i|}{1 + |x_i - y_i| + |y_i - z_i|} \\
&\leq \sum_{i=1}^n \left(\frac{|x_i - y_i|}{1 + |x_i - y_i| + |y_i - z_i|} + \frac{|y_i - z_i|}{1 + |x_i - y_i| + |y_i - z_i|} \right) \\
d(x,z) &\leq \sum_{i=1}^n \frac{|x_i - y_i|}{1 + |x_i - y_i|} + \sum_{i=1}^n \frac{|y_i - z_i|}{1 + |y_i - z_i|}
\end{aligned}$$

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$$d(x,z) \leq d(x,y) + d(y,z)$$

$\Rightarrow d(x,y)$ is metric space

Question:

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Show that $d(x,y) = \sqrt{|x|^2 + |y|^2}$ is metric space.

Solution:

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$$M_1 : d(x,y) \geq 0 \quad \because \sqrt{|x|^2 + |y|^2} \geq 0$$

$$M_2 : d(x,y) = 0 \quad \Leftrightarrow \sqrt{|x|^2 + |y|^2} = 0$$

$$\Leftrightarrow |x|^2 + |y|^2 = 0$$

$$\Leftrightarrow |x|^2 = 0 \quad , \quad |y|^2 = 0$$

$$\Leftrightarrow x=0 \quad , \quad y=0$$

$$d(x,y) = 0 \quad \Leftrightarrow \quad x = y$$

$$M_3 : d(x,y) = \sqrt{|x|^2 + |y|^2}$$

$$= \sqrt{|y|^2 + |x|^2} \quad \Rightarrow \quad d(x,y) = d(y,x)$$

$$\begin{aligned} M_4 : d(x,z) &= \sqrt{|x|^2 + |z|^2} = \sqrt{|x|^2 + |y - y|^2 + |z|^2} \\ &\leq \sqrt{|x|^2 + |y|^2 + |-y|^2 + |z|^2} \leq \sqrt{|x|^2 + |y|^2} + \sqrt{|y|^2 + |z|^2} \\ d(x,z) &\leq d(x,y) + d(x,z) \quad \Rightarrow \quad d(x,y) \text{ is metric space} \end{aligned}$$

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Lecture # 14

Cauchy Schwarz Inequality:

For any $x, y \in V$, V is an inner product space then

$$|\langle x, y \rangle| \leq \|x\| \|y\|$$

Proof:

Case-I If $x = 0$, $y = 0$ then

$$|\langle x, y \rangle| \leq \|x\| \|y\| \text{ holds trivially}$$

Case-II Suppose at least one of x and y say $x \neq 0$, $\lambda \in F$ then

$$\begin{aligned} 0 \leq \langle x + \lambda y, x + \lambda y \rangle &= \langle x, x \rangle + \langle x, \lambda y \rangle + \langle \lambda y, x \rangle + \langle \lambda y, \lambda y \rangle \\ &= \langle x, x \rangle + \bar{\lambda} \langle x, y \rangle + \lambda \langle y, x \rangle + \lambda \bar{\lambda} \langle y, y \rangle \end{aligned}$$

Take $a = \langle x, x \rangle$, $b = \langle x, y \rangle$, $c = \langle y, y \rangle$

$$0 \leq a + \bar{\lambda} b + \lambda \bar{b} + \lambda \bar{\lambda} c$$

Let $c \neq 0$ then $y \neq 0$. Define $\lambda = \frac{-b}{c}$

$$= a + \frac{b}{c} \bar{b} - \frac{b}{c} \bar{b} + \frac{b}{c} \frac{b}{c} c$$

$$= a - \frac{|b|^2}{c}$$

$$= \frac{ac - |b|^2}{c}$$

$$0 \leq ac - |b|^2$$

$$|b|^2 \leq ac$$

$$|\langle x, y \rangle|^2 \leq \langle x, x \rangle \cdot \langle y, y \rangle$$

$$\because \langle x, x \rangle = \|x\|^2, \langle y, y \rangle = \|y\|^2$$

$$|\langle x, y \rangle|^2 \leq \|x\|^2 \cdot \|y\|^2$$

$$|\langle x, y \rangle| \leq \|x\| \|y\|$$

Case-III

If $y = 0$ then

$$\langle x, y \rangle = \langle x, 0 \rangle$$

$$= \langle x, 0 \cdot z \rangle$$

$$\because 0 = 0 \cdot z$$

$$= 0 \langle x, z \rangle$$

$$\langle x, y \rangle = 0 = \|x\| \|y\|$$

In all three cases

$$|\langle x, y \rangle| \leq \|x\| \|y\|$$

Question:

(a) For any sequence $\{x_n\}$ and $\{y_n\}$ in inner product space V . $x_n \rightarrow x$, $y_n \rightarrow y$ then prove $\langle x_n, y_n \rangle \rightarrow \langle x, y \rangle$

(b) If $\{x_n\}$ and $\{y_n\}$ are Cauchy sequence in V then $\langle x_n, y_n \rangle$ is convergent sequence in F (R or C)

Solution (a):

Consider

$$|\langle x_n, y_n \rangle - \langle x, y \rangle| = |\langle x_n, y_n \rangle - \langle x, y_n \rangle + \langle x, y_n \rangle - \langle x, y \rangle|$$

$$= |\langle x_n - x, y_n \rangle + \langle x, y_n - y \rangle|$$

$$\leq |\langle x_n - x, y_n \rangle| + |\langle x, y_n - y \rangle| \quad \because |a + b| \leq |a| + |b|$$

$$\leq \|x_n - x\| \|y_n\| + \|x\| \|y_n - y\| \quad \because |\langle x, y \rangle| \leq \|x\| \|y\|$$

$$\text{Given } \left. \begin{array}{l} x_n \rightarrow x \Rightarrow \|x_n - x\| \rightarrow 0 \\ y_n \rightarrow y \Rightarrow \|y_n - y\| \rightarrow 0 \end{array} \right] \dots(1)$$

$$\Rightarrow |\langle x_n, y_n \rangle - \langle x, y \rangle| \rightarrow 0 \text{ by (1)}$$

$$\Rightarrow \langle x_n, y_n \rangle \rightarrow \langle x, y \rangle$$

(b). If $\{x_n\}$ and $\{y_n\}$ are Cauchy sequence in V

So $\|x_n - x_m\| \rightarrow 0$ and $\|y_n - y_m\| \rightarrow 0$ as every Cauchy sequence is bounded

Consider

$$\begin{aligned}
 |\langle x_n, y_n \rangle - \langle x_m, y_m \rangle| &= |\langle x_n, y_n \rangle - \langle x_n, y_m \rangle + \langle x_n, y_m \rangle - \langle x_m, y_m \rangle| \\
 &= |\langle x_n, y_n - y_m \rangle + \langle x_n - x_m, y_m \rangle| \\
 &\leq |\langle x_n, y_n - y_m \rangle| + |\langle x_n - x_m, y_m \rangle| \quad \because |a+b| \leq |a|+|b| \\
 &\leq \|x_n\| \|y_n - y_m\| + \|x_n - x_m\| \|y_m\| \quad \because |\langle x, y \rangle| \leq \|x\| \|y\| \\
 |\langle x_n, y_n \rangle - \langle x_m, y_m \rangle| &\rightarrow 0 \quad \text{as } m \rightarrow \infty, n \rightarrow \infty
 \end{aligned}$$

$\Rightarrow \{\langle x_n, y_n \rangle\}$ is a Cauchy sequence in $F(\mathbb{R} \text{ or } \mathbb{C})$.

Since $F(\mathbb{R} \text{ or } \mathbb{C})$ is complete so $\langle x_n, y_n \rangle$ is convergent in $F(\mathbb{R} \text{ or } \mathbb{C})$

Question: What is meant by orthogonal system in an inner product space?

Solution:

Orthogonal System:

For any inner product space V ; $x, y \in V$ are said to be orthogonal (perpendicular) if $\langle x, y \rangle = 0$ and can be written as $x \perp y$

Question:

Define Pythagorean theorem in particular and general form.

Pythagorean Theorem:

In any inner product space V and $x, y \in V$, $x \perp y$. Then

$$\|x + y\|^2 = \|x\|^2 + \|y\|^2$$

$$\text{L.H.S} = \|x + y\|^2$$

$$= \langle x+y, x+y \rangle$$

$$= \langle x, x \rangle + \langle x, y \rangle + \langle y, x \rangle + \langle y, y \rangle$$

Since $x \perp y \Rightarrow \langle x, y \rangle = \langle y, x \rangle = 0$

$$= \langle x, x \rangle + 0 + 0 + \langle y, y \rangle$$

$$\|x + y\|^2 = \|x\|^2 + \|y\|^2 = \text{R.H.S}$$

$$\text{Or } \left\| \sum_{i=1}^2 x_i \right\|^2 = \sum_{i=1}^2 \|x_i\|^2$$

Generalized form of Pythagorean Theorem:

$$\left\| \sum_{i=1}^n x_i \right\|^2 = \sum_{i=1}^n \|x_i\|^2$$

$$\begin{aligned} \text{L.H.S} &= \left\| \sum_{i=1}^n x_i \right\|^2 \\ &= \left\langle \sum_{i=1}^n x_i, \sum_{j=1}^n x_j \right\rangle \quad \because \|x\|^2 = \langle x, x \rangle \\ &= \sum_{i=1}^n \sum_{j=1}^n \langle x_i, x_j \rangle \\ &= \sum_{i=1}^n \langle x_i, x_i \rangle \quad \because \langle x_i, x_j \rangle = 0 \quad \forall i \neq j \\ &= \sum_{i=1}^n \|x_i\|^2 = \text{R.H.S} \end{aligned}$$

Question:

(a) Define orthonormal system in an inner product space.

(b) $\|x_\alpha - x_\beta\| = \sqrt{2}$

(c) Consider the set $S = \{S_n(t), c_0(t), c_n(t), n=1, 2, \dots\}$

Where $S_n(t) = \frac{1}{\sqrt{\pi}} \sin nt$, $n = 1, 2, \dots$, $c_0(t) = \frac{1}{\sqrt{2\pi}}$

$c_n(t) = \frac{1}{\sqrt{\pi}} \cos nt$, $n = 1, 2, \dots$

In the real space $c[0, 2\pi]$ with inner product space V defined by

$\langle x, y \rangle = \int_0^{2\pi} x(t)y(t)dt$. Then show that S is an orthonormal system.

Solution: (a)

A set $A = \{x_\alpha; \alpha \in \Omega\}$ of non-zero vectors in an inner product space V is said to be orthonormal system if $\langle x_\alpha, x_\beta \rangle = 0$, $\alpha \neq \beta$, $\alpha, \beta \in \Omega$ and $\langle x_\alpha, x_\alpha \rangle = 1$

$$\|x_\alpha\|^2 = 1 \Rightarrow \|x_\alpha\| = 1, \alpha \in \Omega$$

Solution: (b) $L.H.S = \|x_\alpha - x_\beta\|^2$

$$\begin{aligned}
&= \langle x_\alpha - x_\beta, x_\alpha - x_\beta \rangle \\
&= \langle x_\alpha, x_\alpha \rangle - \langle x_\beta, x_\alpha \rangle - \langle x_\alpha, x_\beta \rangle + \langle x_\beta, x_\beta \rangle \\
&\because \langle x_\alpha, x_\beta \rangle = \langle x_\beta, x_\alpha \rangle = 0, \quad \alpha \neq \beta \\
&= \langle x_\alpha, x_\alpha \rangle + \langle x_\beta, x_\beta \rangle \\
&= \|x_\alpha\|^2 + \|x_\beta\|^2 \\
&= 1 + 1 = 2 \\
&\|x_\alpha - x_\beta\|^2 = 2 \\
&\|x_\alpha - x_\beta\| = \sqrt{2}
\end{aligned}$$

Solution (c) :

Step-I : To prove $\langle S_n, C_m \rangle = 0 \quad \forall m, n = 1, 2, \dots$ for $m = n$

$$\begin{aligned}
\langle S_n, C_m \rangle &= \left\langle \frac{1}{\sqrt{\pi}} \sin nt, \frac{1}{\sqrt{\pi}} \cos nt \right\rangle \\
\langle S_n, C_m \rangle &= \frac{1}{\pi} \langle \sin nt, \cos nt \rangle = \frac{1}{\pi} \int_0^{2\pi} \sin nt \cos ntdt \\
&= \frac{1}{\pi} \left| \frac{\sin^2 nt}{2n} \right|_0^{2\pi} = \frac{1}{2\pi n} (0)
\end{aligned}$$

$$\langle S_n, C_m \rangle = 0$$

Step-II For $n \neq m$

$$\begin{aligned}
\langle S_n, C_m \rangle &= \left\langle \frac{1}{\sqrt{\pi}} \sin nt, \frac{1}{\sqrt{\pi}} \cos mt \right\rangle \\
\langle S_n, C_m \rangle &= \frac{1}{\pi} \langle \sin nt, \cos mt \rangle = \frac{1}{\pi} \int_0^{2\pi} \sin nt \cos mtdt \\
&= \frac{1}{2\pi} \int_0^{2\pi} 2 \sin nt \cos mtdt = \frac{1}{2\pi} \int_0^{2\pi} (\sin(n+m)t + \sin(n-m)t) dt
\end{aligned}$$

$$= \frac{1}{2\pi} \left| \frac{-\cos(n+m)t}{n+m} \right|_0^{2\pi} + \frac{1}{2\pi} \left| \frac{-\cos(n-m)t}{n+m} \right|_0^{2\pi}$$

$$= 0 + 0 = 0$$

Also $\langle S_n, S_n \rangle = \langle \frac{1}{\sqrt{\pi}} \sin nt, \frac{1}{\sqrt{\pi}} \sin nt \rangle = \frac{1}{\pi} \langle \sin nt, \sin nt \rangle$

$$= \frac{1}{\pi} \int_0^{2\pi} \sin^2 t dt$$

$$= \frac{1}{\pi} \int_0^{2\pi} \left(\frac{1 - \cos nt}{2} \right) dt$$

$$= \frac{1}{2\pi} \left| t - \frac{\sin 2nt}{2n} \right|_0^{2\pi}$$

$$= \frac{1}{2\pi} (2\pi) = 1$$

Similarly, $\langle C_n, C_n \rangle = 1$, $\langle C_0, C_0 \rangle = 1$

\Rightarrow S is orthonormal system

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Lecture # 15

Dual Space (Conjugate Space)

Let N be a normed space. Let $f : N \rightarrow F$ be a Linear functional.

Then $(f+g) : N \rightarrow F$ defined by

$$(f+g)(x) = f(x) + g(x), \quad x \in N$$

And for any $\alpha \in F$,

$\alpha f : N \rightarrow F$ defined by

$$(\alpha f)(x) = \alpha \cdot f(x), \quad x \in N$$

are also Linear functionals. If N' be the set of all Linear functionals defined on N then N' itself a linear space called Algebraic dual space of N .

If we consider only the continuous or bounded Linear functional on N then corresponding space is called dual or conjugate and it is denoted by N^* .

Let N be a normed space and N^* be the dual space of N . Let N^{**} be the dual space of N^* then N^{**} is called the second dual space or second conjugate space of N .

A norm space N is said to be reflexive if there is an isometric isomorphism b/w N and N^{**}

Isometric Isomorphism:

Let N and M are normed space A function $\phi : N \rightarrow M$ is said to be a isometric isomorphism if

- (i) ϕ is bijective
- (ii) ϕ is linear i.e. for $a, b \in F$, $x, y \in N$
 $\phi(ax+by) = a\phi(x) + b\phi(y)$
- (iii) ϕ preserves norms i.e. for any $x \in N$
 $\|\phi(x)\| = \|x\|$

Theorem:

A finite dimensional normed or Linear Space N is isomorphic to its second dual space N^{**} i.e. $N \cong N^{**}$

Proof: Let N be a finite dimensional normed or linear space of $\dim = n$ and N^{**} be its second dual space. Define

$$\phi : N \rightarrow N^{**} \text{ s.t}$$

For each $x \in N$ we put

$$\phi(x) = g_x$$

Where $g_x : N^* \rightarrow F$ is defined by $g_x(f) = f(x)$, $f \in N^*$

(i) ϕ is linear

$$\phi(ax+a'x') = g_{ax+a'x'}$$

$$\text{And } g_{ax+a'x'}(f) = f(ax + a'x')$$

$$= a \cdot f(x) + a' \cdot f(x')$$

$$= a \cdot g_x(f) + a' \cdot g_{x'}(f) \quad , \quad f \in N^*$$

$$= a\phi(x) + a'\phi(x')$$

$\Rightarrow \phi$ is linear

(ii) ϕ is injective (one-one)

For $x, x' \in N$

$$\phi(x) = \phi(x')$$

$$g_x = g_{x'}$$

$$(g_x - g_{x'})(f) = g_x(f) - g_{x'}(f)$$

$$= f(x) - f(x')$$

$$= f(x-x') = 0 \quad \forall x \in N^*$$

Hence $x-x' = 0$

$$x = x'$$

We use “If N is finite dimensional normed space and $x_0 \in N$ s.t

$$f(x_0) = 0 \quad \Rightarrow \quad x_0 = 0 \quad \forall f \in N^* ”$$

$\Rightarrow \phi$ is one-one

(iii) ϕ is onto

Also $\phi(N)$ is subspace of N^{**}

$\because N$ has finite dimension

$$\dim N = \dim N^* = \dim N^{**}$$

so that $\phi(N) = N^{**}$

we use “Let N be a n -dimensional normed space then its dual N^* is also n -dimensional”

\Rightarrow Hence N and N^{**} are isomorphic to each other.

Annihilators:

Let H be Hilbert space and $A \subseteq H$ for $x \in H$ we say x is orthogonal to A written as $x \perp A$ iff $\langle x, y \rangle = 0 \forall y \in A$. The set of all vectors which are orthogonal to A is called the Annihilators and denoted by A^\perp .

Thus $A^\perp = \{x \in H, x \perp A\}$

For MCQ

- (i) $A \subseteq A^{\perp\perp}$
- (ii) $A \subseteq B \Rightarrow A^\perp \subseteq B^\perp$
- (iii) $(A \cup B)^\perp = A^\perp \cap B^\perp$
- (iv) $A^\perp \cup B^\perp \subseteq (A \cap B)^\perp$
- (v) $A^\perp = A^{\perp\perp\perp}$
- (vi) $A \cap A^\perp \subseteq \{0\}$
- (vii) A^\perp is closed subspace of H
- (viii) $\{0\}^\perp = H$
- (ix) $H^\perp = \{0\}$

Complete Space:

If $x_n \rightarrow x \in (X, d)$

Banach Space:

If $x_n \rightarrow x \in (X, \|\cdot\|)$

Hilbert Space:

If $x_n \rightarrow x \in (X, \langle \cdot, \cdot \rangle)$