MATH 617 (WINTER 2024, PHILLIPS): HOMEWORK 2

This homework assignment is due Wednesday 24 January 2024.

Problem 1 (Problem B; worth two ordinary problems). This is a collection of standard facts about bounded linear operators which are not in Chapter 5 of Rudin, but are in functional analysis books. Please try to do them from scratch, without looking up the proofs in textbooks.

Recall that if E and F are normed vector spaces, then L(E, F) is the set of all bounded (equivalently, continuous) linear maps from E to F. (This space is also often called B(E, F).) Further, recall that if $a \in L(E, F)$, then

$$||a|| = \sup(\{||a\xi|| : \xi \in E \text{ and } ||\xi|| \le 1\}).$$

- (1) Let E and F be normed vector spaces. Prove that $\|\cdot\|$ is a norm on L(E, F).
- (2) Let E be a normed vector space and let F be a Banach space. Prove that L(E, F) is a Banach space.
- (3) Let E_1 , E_2 , and E_3 be normed vector spaces. Let $b \in L(E_1, E_2)$ and let $a \in L(E_2, E_3)$. Prove that $||ab|| \leq ||a|| ||b||$.
- (4) Let E and F be normed vector spaces, with E finite dimensional. Prove that every linear map $a: E \to F$ is bounded. (This is not as straightforward as one might initially think.)

Problem 2 (Problem 11 in Chapter 5 of Rudin; worth two ordinary problems). Let $\alpha \in (0, 1]$ and let $[a, b] \subset \mathbb{R}$ be a compact interval.

For $f: [a, b] \to \mathbb{C}$ define

$$M_{\alpha,f} = \sup_{s \neq t} \frac{|f(s) - f(t)|}{|s - t|^{\alpha}},$$

and

$$|f||_{\alpha} = |f(a)| + M_{\alpha,f}$$
 and $||f||'_{\alpha} = ||f||_{\infty} + M_{\alpha,f}$.

Then define

$$\operatorname{Lip}^{\alpha}([a,b]) = \left\{ f \colon [a,b] \to \mathbb{C} \colon M_{\alpha,f} < \infty \right\}$$

We write $\operatorname{Lip}^{\alpha}$ for short when [a, b] is understood.

Prove that $\operatorname{Lip}^{\alpha}$ is vector space, that $\|\cdot\|_{\alpha}$ and $\|\cdot\|'_{\alpha}$ are norms on $\operatorname{Lip}^{\alpha}$, and that $\operatorname{Lip}^{\alpha}$ is a Banach space with respect to each of these norms.

The functions $f \in \text{Lip}^{\alpha}$ are said to satisfy a *Lipschitz condition of order* α , and when $\alpha = 1$ to be *Lipschitz functions*. The definition makes sense for any metric space X in place of [a, b], and the function spaces are Banach spaces (with the same proofs) whenever in addition X is compact.

Hint. The proofs for both norms are essentially the same. One can avoid repeating some of the work by showing that there are constants $c_1, c_2 > 0$ (depending on a, b, and α) such that for all $f \in \operatorname{Lip}^{\alpha}$ we have $c_1 ||f||_{\alpha} \leq ||f||_{\alpha} \leq c_2 ||f||_{\alpha}$.

Date: 17 January 2024.

Problem 3 (Problem 16 in Chapter 5 of Rudin). Prove the following theorem (the Closed Graph Theorem). Let E and F be Banach spaces, and let $a: E \to F$ be a linear map. Suppose that whenever $(\xi_n)_{n \in \mathbb{Z}_{>0}}$ is a sequence in $E, \xi \in E, \eta \in F$, and

$$\lim_{n \to \infty} \xi_n = \xi \quad \text{and} \quad \lim_{n \to \infty} a\xi_n = \eta,$$

then $a\xi = \eta$. Prove that *a* is continuous.

Moreover, prove that, without the linearity hypothesis, the statement is false, even for $E = F = \mathbb{R}$.

Hint. Make $E \oplus F$ into a Banach space with the standard vector space operations and the norm $||(\xi, \eta)|| = ||\xi|| + ||\eta||$ for $\xi \in E$ and $\eta \in F$. (You should check that this formula gives a complete norm on $E \oplus F$, but this is easy.) Define $G \subset E \oplus F$ by

$$G = \{(\xi, a\xi) \colon \xi \in E\}.$$

Prove that G s a Banach space, and that the restriction to G of the first coordinate projection $E \oplus F \to E$ is bijective and continuous.

(There are other choices for the norm on $E \oplus F$ which work equally well, such as $\|(\xi, \eta)\| = \max(\|\xi\|, \|\eta\|)$.)

For the last part, define $f : \mathbb{R} \to \mathbb{R}$ by

$$f(x) = \begin{cases} x^{-1} & x \neq 0\\ 0 & x = 0. \end{cases}$$