

## Solutions to exercise 2

### Solution of exercise 2.1

1. • Positive definite: Let  $L \in B^*$  with  $\|L\|_{B^*} = 0$ . Then for all  $x \in B$  with  $\|x\|_B \leq 1$  we have

$$|L(x)| \leq \sup_{y \in B, \|y\|_B \leq 1} |L(y)| = \|L\|_{B^*} = 0,$$

hence  $L(x) = 0$ . Now let  $x \in B \setminus \{0\}$  be arbitrary. Then by linearity of  $L$  we have

$$L(x) = \|x\|_B L\left(\frac{x}{\|x\|_B}\right) = \|x\|_B \cdot 0 = 0$$

and it follows, that  $L = 0$ .

- Homogeneity: Let  $L \in B^*$  and  $\alpha \in \mathbb{R}$ . Then

$$\|\alpha L\|_{B^*} = \sup_{x \in B, \|x\|_B \leq 1} |\alpha L(x)| = |\alpha| \sup_{x \in B, \|x\|_B \leq 1} |L(x)| = |\alpha| \|L\|_{B^*}.$$

- Triangle inequality: Let  $L, G \in B^*$ . Then

$$\begin{aligned} \|L + G\|_{B^*} &= \sup_{x \in B, \|x\|_B \leq 1} |L(x) + G(x)| \leq \sup_{x \in B, \|x\|_B \leq 1} |L(x)| + |G(x)| \\ &\leq \sup_{x \in B, \|x\|_B \leq 1} |L(x)| + \sup_{x \in B, \|x\|_B \leq 1} |G(x)| = \|L\|_{B^*} + \|G\|_{B^*}. \end{aligned}$$

2. Let  $L : B \rightarrow V$  be linear and continuous. Since  $L$  is continuous in  $x = 0$ , we find a  $\delta > 0$ , such that for all  $y \in B_\delta(0)$  we have

$$\|L(y)\|_V = \|L(0) - L(y)\|_V < 1.$$

Now let  $y \in B$  with  $\|y\|_B \leq 1$ . Then  $\|\frac{\delta}{2}y\|_B < \delta$  and therefore

$$\|L(\frac{\delta}{2}y)\|_V < 1.$$

Hence by linearity

$$\|L(y)\|_V < \frac{2}{\delta} < \infty.$$

Therefore the operator norm is bounded.

Now let  $\|L\|_{B,V} < \infty$ . Furthermore let  $x, y \in B$  with  $x - y \neq 0$ . Then

$$\left\| L\left(\frac{x-y}{\|x-y\|_B}\right) \right\|_V \leq \|L\|_{B,V}.$$

Since  $L$  is linear, we then obtain

$$\|L(x) - L(y)\|_V \leq \|L\|_{B,V} \|x - y\|_B.$$

Therefore  $L$  is Lipschitz and also continuous.

3. Let  $x \in B \setminus \{0\}$ . Then

$$\frac{\|L(x)\|_V}{\|x\|_B} = \left\| L \left( \frac{x}{\|x\|_B} \right) \right\|_V \leq \sup_{y \in B, \|y\|_B \leq 1} \|L(y)\|_V = \|L\|_{B,V}.$$

On the other hand let  $x \in B \setminus \{0\}$  with  $\|x\|_B \leq 1$ . Then

$$\|L(x)\|_V \leq \frac{\|L(x)\|_V}{\|x\|_B} \leq \sup_{y \in B \setminus \{0\}} \frac{\|L(y)\|_V}{\|y\|_B}.$$

## Solution of exercise 2.2

1. Let  $L \in B^*$  be arbitrary. Since  $L$  is Lipschitz by Ex. 2.1 we have

$$\|L(x_k) - L(x)\| = \|L(x_k - x)\| \leq \|L\|_{B^*} \|x_k - x\| \rightarrow 0 \text{ for } k \rightarrow \infty.$$

2. Let  $x_k$  weakly converge to  $x \in B$  and  $y \in B$ . We proceed by contradiction and assume  $x \neq y$ . By Hahn-Banach 2.5 3) we find an  $L \in B^*$  and  $\gamma_1, \gamma_2 \in \mathbb{R}$  such that

$$\lim_{k \rightarrow \infty} L(x_k) = L(x) < \gamma_1 < \gamma_2 < L(y) = \lim_{k \rightarrow \infty} L(x_k),$$

a contradiction.

3. Let  $x_k \in \mathbb{R}^n$  weakly converge to  $x \in \mathbb{R}^n$ . We define  $L_j : \mathbb{R}^n \rightarrow \mathbb{R}$  by  $L_j(x) = \langle e_j, x \rangle$ . Then the  $j$ -th component converges, i.e.

$$x_k^j = \langle e_j, x_k \rangle = L_j(x_k) \rightarrow L_j(x) = x^j.$$

Since  $j = 1, \dots, n$  is finite, all components converge and we have  $\|x_k - x\| \rightarrow 0$  for  $k \rightarrow \infty$ . Please note that since we are in a finite dimensional normed space, all norms are equivalent and therefore the choice of norm does not matter.

## Solution of exercise 2.3

Let  $H$  be a separable Hilbertspace and  $p_n \in H$  a sequence, such that there exists a  $C > 0$  with

$$\|p_n\| \leq C < \infty \text{ for all } n \in \mathbb{N}.$$

Let  $\{q_\ell, \ell \in \mathbb{N}\} \subset H$  be dense. Via Cauchy-Schwartz inequality we have

$$|\langle p_n, q_\ell \rangle| \leq C \|q_\ell\|.$$

With Bolzano-Weierstraßwe can successively extract subsequences and we obtain

$$\begin{array}{ccccccc} \langle p_{1_1}, q_1 \rangle, & \langle p_{1_2}, q_1 \rangle, & \langle p_{1_3}, q_1 \rangle, & \dots & \rightarrow & f(q_1) \\ \langle p_{2_1}, q_2 \rangle, & \langle p_{2_2}, q_2 \rangle, & \langle p_{2_3}, q_1 \rangle, & \dots & \rightarrow & f(q_2) \\ \langle p_{3_1}, q_3 \rangle, & \langle p_{3_2}, q_3 \rangle, & \langle p_{3_3}, q_3 \rangle, & \dots & \rightarrow & f(q_3) \\ \vdots & & \ddots & & & \end{array}$$

Here  $n_j$  is a subsequence of  $k_j$  if  $n \geq k$ . Choosing the diagonal as a subsequence, i.e.

$$p_n := p_{n_n}$$

we have

$$\langle p_n, q_\ell \rangle \rightarrow f(q_\ell) \text{ for all } \ell \in \mathbb{N}.$$

This defines a function  $f : \{q_\ell, \ell \in \mathbb{N}\} \rightarrow \mathbb{R}$ . In the next step we use the density of the  $q_\ell$  to extend  $f$  continuously to the whole of  $H$ :

Let  $q \in H$  be arbitrary,  $\varepsilon > 0$  and  $q_\ell$  such that  $\|q - q_\ell\| < \varepsilon$ . Then

$$\begin{aligned} \limsup_{n,j \rightarrow \infty} |\langle p_n, q \rangle - \langle p_j, q \rangle| &\leq \limsup_{n,j \rightarrow \infty} |\langle p_n, q - q_\ell \rangle| + |\langle p_n - p_j, q_\ell \rangle| \\ &\quad + |\langle p_j, q_\ell - q \rangle| \leq 2C\varepsilon \end{aligned}$$

Hence  $\langle p_n, q \rangle$  is a Cauchy sequence and since  $H$  is complete, it converges to a limit  $f(q)$ . Therefore

$$\forall q \in H : \langle p_n, q \rangle \rightarrow f(q), \quad n \rightarrow \infty.$$

Since the scalarproduct is linear,  $f$  is as well. We also have

$$|f(q)| = \lim_{n \rightarrow \infty} |\langle p_n, q \rangle| \leq \lim_{n \rightarrow \infty} \|p_n\| \|q\| \leq C \|q\|,$$

hence  $f$  is bounded and by Ex. 2.1 it is continuous. By the Riesz representation theorem we therefore find a unique  $p \in H$ , such that for all  $q \in H$  we have

$$\lim_{n \rightarrow \infty} \langle p_n, q \rangle = f(q) = \langle p, q \rangle.$$

Again by the Riesz representation theorem we can represent any linear  $L \in h^*$  by such a  $q$ . Hence  $p_n \rightarrow p$  weakly.

## Solution of exercise 2.4

Let  $x^{**} \in X^{**}$  be arbitrary. We define

$$\tilde{x}^{**} \in B^{**} \text{ by } \tilde{x}^{**}(G) = x^{**}(G|_X).$$

Since  $B$  is reflexive, we find an  $x \in B$  such that

$$i_B(x) = \tilde{x}^{**}.$$

We proceed by contradiction and assume  $x \notin X$ . Then the Hahn-Banach separation theorem 2.5 3) yields an  $L \in B^*$  and  $\gamma_1, \gamma_2 \in \mathbb{R}$  such that

$$L(x) < \gamma_1 < \gamma_2 < L(y) \text{ for all } y \in X.$$

Since  $X$  is a subspace, we could scale the right hand of the inequality as much as we like, if  $L|_X \neq 0$ . Hence  $L|_X = 0$ . This yields

$$0 > L(x) = i_B(x)(L) = \tilde{x}^{**}(L) = x^{**}(L|_X) = x^{**}(0) = 0,$$

a contradiction. Hence  $x \in X$ .

Now let  $G \in X^*$ . Since  $X$  is closed we can find by Hahn-Banach 2.5 2) a  $\tilde{G} \in B^*$ , such that  $\tilde{G}|_X = G$ . Hence

$$x^{**}(G) = \tilde{x}^{**}(\tilde{G}) = i_B(x)(\tilde{G}) = \tilde{G}(x) \stackrel{x \in X}{=} G(x) = i_X(x)(G).$$

Hence  $i_X(x) = x^{**}$  and  $X$  is reflexive.