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Chapter I

Normed vector spaces, Banach spaces and metric spaces

1 Normed vector spaces and Banach spaces

In the following let X be a linear space (vector space) over the field $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$.

Definition 1.1. A seminorm on X is a map $p: X \to \mathbb{R}_+ = [0, \infty)$ s.t.

- (a) $p(\alpha x) = |\alpha| p(x) \quad \forall \alpha \in \mathbb{F}, \forall x \in X \text{ (homogeneity)}.$
- (b) $p(x+y) \le p(x) + p(y) \quad \forall x, y \in X \text{ (triangle inequality)}.$

If, in addition, one has

(c)
$$p(x) = 0 \Rightarrow x = 0$$

then p is called a **norm**. Usually one writes p(x) = ||x||, $p = ||\cdot||$. The pair $(X, ||\cdot||)$ is called a **normed** (vector) space.

Remark 1.2. • If $\|\cdot\|$ is a seminorm on X then

$$\big|\|x\|-\|y\|\big|\leq \|x-y\| \quad \forall x,y\in X \quad (\textit{reverse triangle inequality}).$$

Proof.

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

 $\Rightarrow ||x|| - ||y|| \le ||x - y||$

Now swap x & y: $||x|| - ||y|| \le ||y - x|| = ||(-1)(x - y)|| = ||x - y||$. Hence

$$\big| \|x\| - \|y\| \big| = \max(\|x\| - \|y\|, \|y\| - \|x\|) \le \|x - y\|.$$

• $\|\vec{0}\| = \|0.\vec{0}\| = |0|.\|\vec{0}\| = 0.$

Interpret ||x - y|| as distance between x and y.

Definition 1.3. Let $(x_n)_{n\in\mathbb{N}} = (x_n)_n$ be a sequence in a normed vector space X $((X, \|\cdot\|))$. Then $(x_n)_n$ converges to a limit $x \in X$ if $\forall \varepsilon > 0 \exists N_\varepsilon \in \mathbb{N}$ s.t. $\forall n \geq N_\varepsilon$ it holds $\|x_n - x\| < \varepsilon$ (or $\|x_n - x\| \leq \varepsilon$). One writes $x_n \to x$ or $\lim_{n\to\infty} x_n = x$.

 $(x_n)_n$ is a Cauchy sequence if $\forall \varepsilon > 0 \exists N_{\varepsilon} \in \mathbb{N}$ s.t. $\forall n, m \geq N_{\varepsilon}$ it holds $||x_n - x_m|| < \varepsilon$ (or $||x_n - x_m|| \leq \varepsilon$).

 $(X, \|\cdot\|)$ is **complete** if every Cauchy sequence converges.

A complete normed space $(X, \|\cdot\|)$ is called a **Banach space**.

Remark 1.4. Let X be a normed vector space, $(x_n)_n$ a sequence in X.

(a) If $x_n \to x$ in X, then $(x_n)_n$ is a Cauchy sequence.

Proof. Given $\varepsilon > 0 \exists N_{\varepsilon} : \forall n \geq N_{\varepsilon} : ||x - x_n|| < \frac{\varepsilon}{2}$. Hence for $n, m \geq N_{\varepsilon}$ we have

$$||x_n - x_m|| = ||x_n - x + x - x_m|| \le ||x_n - x|| + ||x - x_m|| < \varepsilon.$$

(b) Limits are unique! If $x_n \to x$ in X and $x_n \to y$ in X, then x = y.

Proof.

$$||x - y|| = ||x - x_n + x_n - y||$$

 $\leq ||x_n - x|| + ||x_n - y|| \to 0 + 0 = 0 \text{ as } n \to \infty.$

(c) If $(x_n)_n$ converges or is Cauchy, then it is bounded, i.e.

$$\sup_{n\in\mathbb{N}}||x_n||<\infty.$$

Proof. Take $\varepsilon = 1$. Then there exists $N \in \mathbb{N}$ s.t. $\forall n, m \geq N : ||x_n - x_m|| < 1$. In particular, $\forall n \geq N : ||x_n - x_N|| < 1$.

$$\Rightarrow ||x_n|| = ||x_n - x_N + x_N|| \le ||x_n - x_N|| + ||x_N|| < 1 + ||x_N|| \quad (\forall n \in \mathbb{N})$$

$$\Rightarrow \forall n \in N : ||x_n|| \le max(||x_1||, ||x_2||, \dots, ||x_N||, 1 + ||x_N||) < \infty.$$

Let X be a normed vector space, $S \neq \emptyset$ a set. For functions $f, g: S \to X$, $\alpha, \beta \in \mathbb{F}$ define

$$f + g : \begin{cases} S \to X \\ s \mapsto (f+g)(s) = f(s) + g(s) \end{cases}$$
$$\alpha f : \begin{cases} S \to X \\ s \mapsto (\alpha f)(s) = \alpha f(s) \end{cases}$$

So the set of functions from S to X is a normed space itself!

In case $X = \mathbb{R}$, we write $f \ge \alpha$ (or $f > \alpha$) if $f(s) \ge \alpha$ for all $s \in S$ ($f(s) > \alpha$ for all $s \in S$). Similarly one defines $\alpha \le f \le \beta$, $f \le g$, etc.

Example 1.5. (a) $X = \mathbb{F}^d, d \in \mathbb{N}$ is a Banach space (or short B-space) with respect to (w.r.t) the norms

$$|x|_p := \left(\sum_{j=1}^n |x_j|^p\right)^{\frac{1}{p}}, \quad 1 \le p < \infty,$$

$$|x|_\infty := \max_{j=1,\dots,d} |x_j|.$$

Here $x = (x_1, x_2, \dots, x_d) \in \mathbb{F}^d$.

(b) Let $\Omega \neq \emptyset$, $L^{\infty}(\Omega) = L^{\infty}(\Omega, \mathbb{R}) =$ the set of all real-valued functions on Ω which are bounded, i.e.

$$f \in L^{\infty}(\Omega)$$
 then $\exists M_f < \infty : |f(\omega)| \leq M_f$ for all $\omega \in \Omega$.

Norm on $L^{\infty}(\Omega)$: for $f \in L^{\infty}(\Omega)$: $||f||_{\infty} = \sup_{\omega \in \Omega} |f(\omega)|$ (check that this is a norm!).

Claim: $(L^{\infty}(\Omega), \|\cdot\|_{\infty})$ is a Banach space.

Proof. Normed vector space is clear.

Take (f_n) a Cauchy sequence in $L^{\infty}(\Omega)$ w.r.t. $\|\cdot\|_{\infty}$. We have: $\forall \varepsilon > 0 \exists N : \forall n, m \geq N : \|f_n - f_m\|_{\infty} < \varepsilon$.

Fix $\omega \in \Omega$, then $(f_n(\omega))$ is a Cauchy sequence in \mathbb{R} since

$$|f_n(\omega) - f_m(\omega)| \le \sup_{\omega \in \Omega} |f_n(\omega) - f_m(\omega)| = ||f_n - f_m||_{\infty} < \varepsilon \quad \forall n, m \ge N.$$

Since \mathbb{R} is complete, $f(\omega) := \lim_{n \to \infty} f_n(\omega)$ exists (this f is the candidate for the limit). We have

$$|f(\omega)| \le |f(\omega) - f_n(\omega)| + |f_n(\omega)|$$

$$= \lim_{m \to \infty} |f_m(\omega) - f_n(\omega)| + |f_n(\omega)| \le \varepsilon + \underbrace{|f_n(\omega)|}_{\le \infty}$$

$$\Rightarrow sup_{\omega \in \Omega} |f(\omega)| \leq \infty,$$

i.e., $f \in L^{\infty}(\Omega)$.

Take $\varepsilon > 0$. Then

$$|f_n(\omega) - f(\omega)| = \lim_{m \to \infty} \underbrace{|f_n(\omega) - f_m(\omega)|}_{\leq \varepsilon \text{ if } n, m \geq N} \leq \varepsilon \text{ if } n \geq N$$

$$\Rightarrow \forall n \geq N : ||f_n - f||_{\infty} \leq \varepsilon$$
, i.e., $f_n \to f$ w.r.t. $||\cdot||_{\infty}$.

(c) $X = C([0,1]), ||f||_1 := \int_0^1 |f(t)| dt$ is a norm, $\left(C([0,1]), ||\cdot||_1\right)$ is not complete.

Proof.

$$||f||_{1} \ge 0 \quad \forall f \in C([0,1]).$$

$$||f + g||_{1} = \int_{0}^{1} \underbrace{|f(t) + g(t)|}_{\le |f(t)| + |g(t)|} dt \le ||f||_{1} + ||g||_{1}$$

$$||\alpha f||_{1} = \int_{0}^{1} |\alpha f(t)| dt = |\alpha| ||f||_{1}$$

So $\|\cdot\|$ is a seminorm.

If $f \not\equiv 0$ and f is continuous, we see that there exist an interval $I \subset [0,1]$, $\delta > 0$ such that $|f(t)| \geq \delta \ \forall t \in I$.

$$\Rightarrow ||f||_1 = \int_0^1 |f(t)|dt \ge \int_I \underbrace{|f(t)|}_{\ge \delta} dt \ge \delta. \text{lehgth of } I > 0.$$

So $\|\cdot\|_1$ is a seminorm. Now take a special sequence

$$f_n(t) := \begin{cases} 0, & \text{if } 0 \le t \le \frac{1}{2} - \frac{1}{n} \\ nt - \frac{n}{2} + 1, & \text{if } \frac{1}{2} - \frac{1}{n} < t < \frac{1}{2} \\ 1, & \text{if } t \ge \frac{1}{2} \end{cases}$$
 $(n \ge 3)$

For $m \geq n \geq 3$:

$$||f_n - f_m||_1 = \int_{\frac{1}{2} - \frac{1}{n}}^{\frac{1}{n}} |f_n(t) - f_m(t)| dt \le \frac{1}{n} \to 0 \text{ as } n \to \infty,$$

so (f_n) is a Cauchy sequence.

Assume that $f_n \to f \in C([0,1])$. Fix $\alpha \in [0,\frac{1}{2}), n: \frac{1}{2} - \frac{1}{n} \ge \alpha$

$$0 \le \int_{0}^{\alpha} |f(t)|dt = \int_{0}^{\alpha} |f_n(t) - f(t)|dt$$
$$\le \int_{0}^{1} |f_n(t) - f(t)|dt = ||f_n - f||_1 \to 0.$$

Hence f(t) = 0 for all $0 \le t \le \alpha$, all $0 \le \alpha < \frac{1}{2}$

$$f(t) = 0 \quad \text{for all } 0 \le t < \frac{1}{2}.$$

On the other hand

$$0 \le \int_{\frac{1}{2}}^{1} |f(t) - 1| dt = \int_{\frac{1}{2}}^{1} |f(t) - f_n(t)| dt \le ||f - f_n||_1 \to 0 \quad \text{as } n \to \infty$$

Since f is continuous on [0,1], it follows that f(t)=1 for $\frac{1}{2} \leq t \leq 1$. So f cannot be continuous at $t=\frac{1}{2}$. A contradiction.

2 Basics of metric spaces

Definition 2.1. Given a set $M \neq \emptyset$, a metric (or distance) d on M is a function $d: M \times M \to \mathbb{R}$ such that

- (a) $d(x,y) \ge 0 \ \forall x,y \in M \ and \ d(x,y) = 0 \iff x = y$.
- (b) $d(x,y) = d(y,x) \ \forall x,y \in M \ (symmetry).$
- (c) $d(x,y) \le d(x,z) + d(z,y) \ \forall x,y,z \in M$ (triangle inequality).

The pair (M, d) is called a **metric space**. We often simply write M if it is clear what d is.

A sequence $(x_n)_n$ in a metric space (M,d) converges to $x \in M$ if $\forall \varepsilon > 0 \exists N_{\varepsilon} \in \mathbb{N} \forall n \geq N_{\varepsilon} : d(x,x_n) < \varepsilon \text{ (or } \leq \varepsilon)$. One writes $\lim x_n = x \text{ or } x_n \to x$.

One always has

$$\left| d(x,z) - d(z,y) \right| \le d(x,y)$$

Hint for the proof:

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

and think and use symmetry.

Example 2.2. • \mathbb{R} with d(x,y) = |x-y|;

- Any normed vector space $(X, \|\cdot\|)$ with $d(x, y) = \|x y\|$;
- Eucledian space \mathbb{R}^d (or \mathbb{C}^d) with $d_2(x,y) = \left(\sum_{j=1}^d |x_j y_j|^2\right)^{\frac{1}{2}}$ or $d_p(x,y) = \left(\sum_{j=1}^d |x_j y_j|^p\right)^{\frac{1}{p}}$, or $d_{\infty}(x,y) = \max_{j=1,\dots,d} |x_j y_j|$.
- $M \neq \emptyset$, define $d: M \times M \to \mathbb{R}$ by

$$d(x,y) := \begin{cases} 0, & \text{if } x = y \\ 1, & \text{else} \end{cases}$$

is discrete metric. (M, d) is called discrete metric space.

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• $M=(0,\infty),\ d(x,y)=\left|\frac{1}{x}-\frac{1}{y}\right|$ is a metric.

• Paris metric

$$d(x,y) := \begin{cases} |x-y|, & \text{if } x = \lambda y \text{ for some } \lambda > 0, \\ |x| + |y|, & \text{else.} \end{cases}$$

- If (M, d) is a metric space, $N \subset M$, then (N, d) is a metric space. Example: $M = \mathbb{R}^2$, $N = \{x : |x| = 1\}$.
- $M = \mathbb{F}^{\mathbb{N}} = set \ of \ all \ sequences \ (a_n)_n, a_n \in \mathbb{F} = set \ of \ all \ functions \ a : \mathbb{N} \to \mathbb{F} \ is \ a \ metric \ space \ with \ metric$

$$d(a,b) := \sum_{j=1}^{\infty} 2^{-j} \frac{|a(j) - b(j)|}{1 + |a(j) - b(j)|}.$$

Proof. $d(a,b) \ge 0$, $d(a,b) = 0 \Rightarrow a = b$, d(a,b) = d(b,a) are clear. Need $d(a,b) \le d(a,c) + d(c,b)$ for all sequences a,b,c. Note: $0 \le t \mapsto \frac{t}{1+t}$ is increasing!

$$\begin{split} d(a,b) &= \sum_{j=1}^{\infty} 2^{-j} \frac{|a(j) - b(j)|}{1 + |a(j) - b(j)|} \\ &\leq \sum_{j=1}^{\infty} 2^{-j} \frac{|a(j) - c(j)| + |c(j) - b(j)|}{1 + |a(j) - c(j)| + |c(j) - b(j)|} \\ &\leq \sum_{j=1}^{\infty} 2^{-j} \left(\frac{|a(j) - c(j)|}{1 + |a(j) - c(j)|} + \frac{|c(j) - b(j)|}{1 + |c(j) - b(j)|} \right), \end{split}$$

since, by the triangle inequality, $|a(j)-b(j)| \leq |a(j)-c(j)| + |c(j)-b(j)|$. Note: $(a_n)_n \subset \mathbb{F}^{\mathbb{N}}, a_n \to a$ in $\mathbb{F}^{\mathbb{N}} \iff \forall j \in \mathbb{N} : a_n(j) \to a(j)$ and this space is complete!

$$2^{-j} \frac{|a_n(j) - a(j)|}{1 + |a_n(j) - a(j)|} \le d(a_n, a) \quad \text{for fixed } j$$

$$\Rightarrow |a_n(j) - a(j)| \le \underbrace{2^j d(a_n, a)}_{\le \frac{1}{2} \text{ for } n \text{ large enough}} (1 + |a_n(j) - a(j)|)$$

$$\leq 2^{j}d(a_{n},a) + \frac{1}{2}|a_{n}(j) - a(j)|$$
 for n large enough

 \Rightarrow for n large enough: $|a_n(j) - a(j)| \le 2^{j+1} d(a_n, a) \to 0$ as $n \to \infty$,

so $a_n \to a$ in $\mathbb{F}^{\mathbb{N}} \Rightarrow \forall j \in \mathbb{N} : a_n(j) \to a(j)$. Need \Leftarrow :

$$\begin{split} d(a_n,a) &= \sum_{j=1}^{\infty} 2^{-j} \frac{|a_n(j) - a(j)|}{1 + |a_n(j) - a(j)|} \\ &\leq \sum_{j=1}^{L} 2^{-j} |a_n(j) - a(j)| &+ \sum_{L=1}^{\infty} 2^{-j} \\ &\leq L \max_{j=1,...,L} |a_n(j) - a(j)| &< \frac{\varepsilon}{2} \text{ by choosing } L \text{ large enough} \end{split}$$

Definition 2.3. Let (M,d) be a metric space.

- The open ball at x with radius r > 0: $B_r(x) := \{y \in M : d(x,y) < r\}$.
- $A \subset M$ is open if $\forall x \in A \exists r > 0$ with $B_r(x) \subset A$.

Note: Every open ball is itself an open set! Indeed, $y \in B_r(x), r_1 := r - d(x, y) \Rightarrow B_{r_1}(x) \subset B_r(x)$ since, if $z \in B_{r_1}(y)$ then

$$d(x, z) \le d(x, y) + d(y, z) < d(x, y) + r_1 = r$$

so $z \in B_r(x)$.

Theorem 2.4. (a) M and \emptyset are open.

- (b) An arbitrary union of open sets is open.
- (c) Finite intersections of open sets are open.

Proof. (a) Clear.

(b) Take $(A_i)_{i \in J}, A_i \subset M$ open.

$$x \in \bigcup_{j \in J} A_j = \{ y \in M : \exists j \in J \text{ with } y \in A_j \} \Rightarrow \exists j \in J : x \in A_j.$$

Since A_j is open, there exists r > 0 with $B_r(x) \subset A_j \subset \bigcup_{j \in J} A_j$. Hence $\bigcup_{j \in J} A_j$ is open.

(c) Take $\{A_1, \ldots A_n\}$ open sets in M

$$x \in A := \bigcap_{j=1}^{n} A_j = \{ y \in M : y \in A_j \text{ for all } j = 1, \dots n \}$$

 A_j open $\Rightarrow \exists r_j > 0 : B_{r_j}(x) \subset A_j, j = 1, \dots n$. Let $r := min(r_1, r_2, \dots, r_n) > 0$. Then

$$B_r(x) \subset B_{r_j}(x) \subset A_j$$
 for all $j = 1, \dots n$

$$\Rightarrow B_r(x) \subset \bigcap_{j=1}^n A_j$$

Definition 2.5. (a) $x \in A$ is called an *interior point* of A if $\exists r > 0 : B_r(x) \subset A$. The set of all interior points is denoted by A^o . Note:

- Ao is the largest open subset of M contained in A.
- A is open \iff $A = A^o$.
- (b) $A \subset M$ is **closed** if its complement $A^c := M \setminus A = \{x \in M : x \notin A\}$ is open;

Theorem 2.6. (a) M and \emptyset are closed.

- (b) Arbitrary intersections of closed sets are closed.
- (c) Finite unions of closed sets are closed.

Proof. (a) $M^c = \emptyset$, $\emptyset^c = M$ are open.

(b) $(A_j)_{j\in J}$ family of closed sets. By Theorem 2.4 and de Morgan's law

$$\left(\bigcap_{j\in J} A_j\right)^c = \bigcup_{j\in J} A_j^c$$
 is open,

so $\bigcap_{i \in J} A_i$ is closed;

(c) Combine $\left(\bigcup_{j=1}^n A_j\right)^c = \bigcap_{j=1}^n A_j^c$ with (c) of Theorem 2.4.

Definition 2.7. A point $x \in M$ is called **closure point** of $A \subset M$ if $\forall r > 0$: $B_r(x) \cap A \neq \emptyset$. The set of all closure points of A is denoted by \overline{A} and it is called the **closure** of A. Clearly $A \subset \overline{A}$.

Theorem 2.8. Let (M,d) be a metric space, $A \subset M$. Then \overline{A} is the smallest closed set that contains A.

Remark 2.9. Let $\mathcal{F}_A := \{B \subset M : B \text{ is closed and } A \subset B\}$. Then the smallest closed subset of M that contains A is, of course, given by $\bigcap_{B \in \mathcal{F}_A} B$. (think about this!)

Proof of Theorem 2.8. Let $A \subset M$.

Step 1: \overline{A} is closed. Indeed, if $x \in (\overline{A})^c$, then $\exists r > 0$ with $B_r(x) \cap A = \emptyset$. We want to show that $B_r(x) \subset (\overline{A})^c$, because then $(\overline{A})^c$ is open, hence \overline{A} is closed. Let $y \in B_r(x)$. Since $B_r(x)$ is open, there exists $\delta > 0$ with $B_{\delta}(y) \subset B_r(x)$

$$\Rightarrow B_{\delta}(y) \cap A \subset B_r(x) \cap A = \emptyset$$

 $\Rightarrow y \notin \overline{A}$ and since $y \in B_r(x)$ was arbitrary, this shows

$$B_r(x) \cap \overline{A} = \emptyset$$

so $B_r(x) \subset (\overline{A})^c$, hence $(\overline{A})^c$ is open.

Step 2: Let $B \subset M$ be closed with $A \subset B$. We show $\overline{A} \subset B$. Indeed, take $\overline{x} \in B^c$. Since B^c is open, there exists r > 0 with $B_r(x) \subset B^c$, i.e., $B_r(x) \cap B = \emptyset$. In particular, $B_r(x) \cap A \subset B_r(x) \cap B = \emptyset$. So no point in B^c is a closure point of $A \Rightarrow \overline{A} \subset (B^c)^c = B$.

Corollary 2.10. $A \subset M$ is $closed \Rightarrow A = \overline{A}$.

Proof. Have a close look at Theorem 2.8.

Remark 2.11. • For $a \in M$ and r > 0 call

$$B_{\overline{r}}(a) := \{ x \in M : d(x, a) \le r \}$$

the closed ball at a with radius r. This is always a closed set. Indeed, assume $x \notin B_{\overline{r}}(a)$, i.e., d(x,a) > r and set $r_1 := d(x,a) - r > 0$. If $y \in B_{r_1}(x)$, then

$$d(a, x) \le d(a, y) + d(y, x)$$

$$\Leftrightarrow d(a,y) \ge d(a,x) - d(y,x) > d(a,x) - r_1 = r,$$

i.e., $y \notin B_{\overline{r}}(a)$, hence $B_{r_1}(x) \subset (B_{\overline{r}}(a))^c$ so $(B_{\overline{r}}(a))^c$ is open $\Leftrightarrow B_{\overline{r}}(a)$ is closed.

• One always has $\overline{B_r(a)} \subset B_{\overline{r}}(a)$. In a discrete metric space the above inclusion can be strict! But, e.g., in \mathbb{R}^d with the distance $d_p, 1 \leq p \leq \infty$, one always has $\overline{B_r(a)} = B_{\overline{r}}(a)$. (think about this!)

Lemma 2.12. If (M,d) is a metric space, then $A^o = (\overline{A^c})^c$.

Proof.

$$x \in A^o \Leftrightarrow \exists r > 0 : B_r(x) \subset A$$

 $\Leftrightarrow B_r(x) \cap A^c = \emptyset$
 $\Leftrightarrow x \notin \overline{A^c}$
 $\Leftrightarrow x \in (\overline{A^c})^c$.

Definition 2.13. Let (M,d) be a metric space, $A \subset M$. A point $x \in M$ is an accumulation point of A if

$$\forall r > 0 \quad B_r(x) \cap (A \setminus \{x\}) \neq \emptyset,$$

i.e., every open ball around x contains an element of A different from x.

Note:

- It can be that $x \notin A!$
- Every accumulation point is a closure point of A.
- If one denotes the set of all accumulation points of A by A', then one has $\overline{A} = A \cup A'$ (why?).

Theorem 2.14. Let $A \subset M$, (M,d) a metric space. Then $x \in M$ belongs to \overline{A} if and only if (iff) there is a sequence $(x_n)_n \subset A$ with $\lim x_n = x$. Moreover, if x is an accumulation point of A, then there exists a sequence $(x_n)_n \subset A$ with $x \neq x_n \neq x_m, n \neq m$, i.e., all terms are distinct.