MMAT 5010 : Linear Analysis

Answer ALL Questions

1. (10 points): Let $X := \{f : [a, b] \to \mathbb{R} : f \text{ is continuous on } [a, b]\}$. For each $f \in X$, let $\|f\|_1 := \int_a^b |f(t)| dt$. Put

$$Tf(x) := \int_{a}^{x} f(t)dt$$

for $x \in [a, b]$.

Show that $T: (X, \|\cdot\|_1) \to (X, \|\cdot\|_1)$ is a bounded linear map of norm b-a. Answer:

Claim 1: T is bounded.

To see this, let $f \in X$ with $||f||_1 \leq 1$. Note that the function $F(x) := \int_a^x |f(t)| dt$ is an increasing function over [a, b]. In addition, we have $F(b) = ||f||_1$ and hence $F(x) \leq ||f||_1$ for all $x \in [a, b]$. This implies that

$$||Tf||_1 = \int_a^b |\int_a^x f(t)dt| dx \le ||f||_1 (b-a) \le b-a$$

for all $f \in X$ with $||f||_1 \leq 1$. Thus T is bounded with $||T|| \leq b - a$. **Claim 2:** There is a sequence (f_n) in X with $f_n \geq 0$ and $||f_n||_1 \leq 1$ so that $\lim_n ||Tf_n||_1 = b - a$. b - a. Consequently, ||T|| = b - a.

To see this, in fact, if we put $F_n(x) := \int_a^x f_n(t)dt$ for $x \in [a, b]$, then $Tf_n(x) = F_n(x)$ and $0 = F_n(a) \le F_n(x) \le F_n(b) = ||f_n||_1$ and $F'_n(x) = f(x)$ for $x \in (a, b)$. Therefore, it suffices to find a sequence of functions (F_n) on [a, b] satisfies the following conditions.

(a) F_n is differentiable on (a, b) and continuous on [a, b];

(b)
$$0 = F_n(a) \le F_n(x) \le F_n(b) = 1$$
 for all $x \in [a, b]$;

(c) $\lim_{a} \int_{a}^{b} F_{n}(x) dx = b - a.$ In fact, if we let

$$F_n(x) := \left(\frac{x-a}{b-a}\right)^{\frac{1}{n}}$$

for $x \in [a, b]$ and n = 1, 2..., then the sequence (F_n) satisfies the conditions (a); (b) and (c). Now let $f_n := F'_n$, then we see that

$$||f_n||_1 = \int_a^b f_n(x)dx = \int_a^b F'_n(x)dx = F_n(b) - F_n(a) = 1;$$

and

$$Tf_n(x) = \int_a^x f_n(t)dt = \int_a^x F'_n(t) = F_n(x) - F_n(a) = F_n(x);$$

and

$$||Tf_n||_1 = \int_a^b Tf_n(x)dx = \int_a^b F_n(x)dx \to b - a \quad \text{as } n \to \infty.$$

Claim 2 follows.

Test

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2. (10 points): Let X and Y be normed spaces. Let $T_n : X \to Y$, n = 1, 2..., be a sequence of bounded linear operators. Assume that $\lim_{n\to\infty} T_n x$ exists for all $x \in X$ and there is M > 0 such that $||T_n|| \leq M$ for all n = 1, 2... Show that if we put $Tx := \lim_{n\to\infty} T_n x$ for $x \in X$, then T is bounded and $||T|| \leq M$.

Answer:

Note that let $x \in X$ with $||x|| \leq 1$. Since $Tx = \lim_n T_n x$, we have $||Tx|| = \lim_n ||T_n x||$. From this we have $||Tx|| \leq M$ because $||T_n x|| \leq ||T_n|| \leq M$ for all n and for $x \in X$. This gives T is bounded and $||T|| \leq M$ as desired.

Remark:

If we remove the assumption of $(||T_n||)$ being bounded, then the operator T defined as above need not be bounded. For example, let $X = Y = c_{00}$ be the finite sequence space with $|| \cdot ||_{\infty}$ -norm. For each fix n = 1, 2..., let

$$T_n(x_1, x_2, x_3, \dots) := (x_1, 2x_2, 3x_3, \dots, nx_n, 0, 0.\dots).$$

Then $||T_n|| = n$ for all n and $Tx := \lim_n T_n x$ exists for all $x \in c_{00}$ but T is unbounded. (Why?)

- 3. Let $X := \{(x,y) : x \in \ell_1; y \in \ell_\infty\}$. For each element $(x,y) \in X$, put $||(x,y)||_0 := ||x||_1 + ||y||_\infty$ and $||(x,y)||' := \max(||x||_1, ||y||_\infty)$.
 - (i) (5 points): Show that $\|\cdot\|_0$ and $\|\cdot\|'$ are equivalent norms.
 - (ii) (5 points): Show that $(X, \|\cdot\|_0)$ is a Banach space.
 - (iii) (10 points): Let $T: \ell_1 \to \ell_\infty$ be a bounded linear operator. Let

$$G(T) := \{ (x, Tx) : x \in \ell_1 \}.$$

Show that G(T) is a closed subspace of $(X, \|\cdot\|_0)$.

(iv) (10 points): Let T be given as in Part (*iii*). Show that G(T) is a Banach space under the norm $\|\cdot\|'$.

Answer:

Part (i) and (ii) are referred to Homework. For showing (iii), we want to show that if a sequence (x_n, Tx_n) in G(T) so that $\lim_n ||(x_n, Tx_n) - (x, y)||_0 = 0$, then $(x, y) \in G(T)$, that is Tx = y by the definition of G(T). To see this, notice that by the definition of $|| \cdot ||_0$, if $\lim_n ||(x_n, Tx_n) - (x, y)||_0 = 0$, then we have $\lim_n ||x_n - x||_1 = 0$ and $\lim_n ||Tx_n - y||_{\infty} = 0$. Since T is continuous, we have $\lim_n Tx_n = Tx$. This gives Tx = y as desired.

Recall a simple fact that every closed subset of a complete space is still complete. (Try to prove it by yourself)

Part (iv) clearly follows from (i); (ii) and (iii) directly. Alternatively, one can follow the similar argument as in (iii).