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$$C_p[a, b] = \left\{ f : f \text{ continuous, } \left( \int_a^b |f(x)|^p dx \right)^{1/p} < \infty \right\}$$

This is not complete.

Def:  $L^p(a, b)$  is the completion of  $C_p[a, b]$

We could also have  $R_p[a, b]$  which would be Riemann integrable but would only have a semi-norm and not be complete.

Alternate Def:  $L^p$  is the space of measurable functions s.t.  $\int_a^b |f(x)|^p dx < \infty$  using Lebesgue Integration.

Let  $1 \leq p \leq p_1 < \infty$ . To show:  $L^{p_1}(a, b) \subset L^p(a, b)$

$f \in L^{p_1}$

Let  $r = \frac{p_1}{p} \geq 1$       $\frac{1}{r} + \frac{1}{r'} = 1$

$$\begin{aligned} \int_a^b |f(x)|^p dx &\leq \left( \int_a^b |f|^{p r} dx \right)^{1/r} \left( \int_a^b 1^{r'} dx \right)^{1/r'} \\ &\leq \left( \int_a^b |f|^{p_1} dx \right)^{1/r} (b-a)^{1/r'} < \infty \Rightarrow f \in L^p \quad \blacksquare \end{aligned}$$

### Bounded Linear Operators (Ch. 4)

Def Let  $\mathcal{X}, \mathcal{Y}$  be vector spaces (or linear spaces), then  $T$  is linear if  $T(\alpha \vec{x}_1 + \beta \vec{x}_2) = \alpha T\vec{x}_1 + \beta T\vec{x}_2 \quad \forall \vec{x}_1, \vec{x}_2 \in \mathcal{X} \quad \forall \alpha, \beta \in \mathbb{F}$

Def  $T: \mathcal{X} \rightarrow \mathcal{Y}$  linear,  $\mathcal{X}, \mathcal{Y}$  are normed. Then  $T$  is bounded if  $\exists C < \infty$  s.t.  $\|T\vec{x}\| \leq C \|\vec{x}\| \quad \forall \vec{x} \in \mathcal{X}$ .

Def:  $\inf \{ C : \|T\vec{x}\| \leq C \|\vec{x}\| \quad \forall \vec{x} \in \mathcal{X} \} =: \|T\|$ , the norm of  $T$ .

Recall: infimum and supremum

Let  $A \subset \mathbb{R}$

$A$  bdd above, i.e.  $\exists M$  s.t.  $x \leq M \quad \forall x \in A$

$\sup A$  is the least upper bound. The number  $\bar{a}$  s.t.  $x \leq \bar{a} \quad \forall x \in A$  but  $\forall \epsilon > 0 \exists x \in A$  s.t.  $x > \bar{a} - \epsilon$

Let  $A$  bdd below, i.e.  $\exists m$  s.t.  $x \geq m \forall x \in A$ .

$\inf A$  is the greatest lower bound. The number  $\underline{a}$  s.t.  $x \geq \underline{a} \forall x \in A$

but  $\forall \varepsilon > 0 \exists x \in A$  s.t.  $x < \underline{a} + \varepsilon$ .

Clearly  $\|Tx\| \leq \|T\| \|x\|$  by the definition of  $\|T\|$ .

$$\text{Thm: } \|T\| = \sup \{ \|Tx\| : x \in \mathcal{X}, \|x\| \leq 1 \} \quad (1)$$

$$= \sup \{ \|Tx\| : \|x\| = 1 \} \quad (2)$$

$$= \sup \{ \|Tx\| : \|x\| < 1 \} \quad (3)$$

$$= \sup \left\{ \frac{\|Tx\|}{\|x\|} : x \in \mathcal{X}, x \neq \vec{0} \right\} \quad (4)$$

$$\text{Pf: } \|Tx\| \leq \|T\| \|x\| \Leftrightarrow \text{If } \|x\| = 1 \Rightarrow \|Tx\| \leq \|T\|$$

$$\Rightarrow \sup \{ \|Tx\| : \|x\| = 1 \} \leq \|T\|$$

$$(\Leftarrow) \forall \varepsilon > 0 \exists x \text{ s.t. } \|Tx\| > (\|T\| - \varepsilon) \|x\|$$

$$\Rightarrow \left\| T \frac{x}{\|x\|} \right\| \geq \|T\| - \varepsilon$$

$$\sup \{ \|Tx\| : \|x\| = 1 \} > \|T\| - \varepsilon$$

$$\Rightarrow \sup \{ \|Tx\| : \|x\| = 1 \} \geq \|T\|$$

This complete the proof of (2) and (4).

Note:  $\|T\|$  is a norm on  $\mathcal{L}(\mathcal{X} \rightarrow \mathcal{Y})$ .

Def:  $\mathcal{L}(\mathcal{X} \rightarrow \mathcal{Y})$  is the space of bounded linear operators from  $\mathcal{X}$  to  $\mathcal{Y}$ .

It is trivial to show  $\|T\|$  is a norm except for the triangle neg.

$$\|A+B\| = \sup \{ \|Ax+Bx\| : \|x\| = 1 \}$$

$$\leq \sup \{ \|Ax\| + \|Bx\| : \|x\| = 1 \}$$

$$\leq \sup \{ \|A\| + \|B\| : \|x\| = 1 \} = \|A\| + \|B\|.$$

Def:  $B(\mathcal{Z}, Y) = \mathcal{L}(\mathcal{Z}, Y)$ .

Thm:  $\mathcal{Z}$  normed,  $Y$  Banach, then  $B(\mathcal{Z}, Y)$  is Banach.

Pf: Textbook

Def:  $\mathcal{Z}_0 \subset \mathcal{Z}$  is dense if  $\forall x \in \mathcal{Z} \exists \{x_n\}_{n=1}^{\infty} x_n \in \mathcal{Z}_0$  s.t.  $\|x - x_n\| \rightarrow 0$ .

Extension of a bdd operator from a dense set.

$\mathcal{Z}$  is normed,  $Y$  is Banach.

$\mathcal{Z}_0 \subset \mathcal{Z}$ ,  $\mathcal{Z}_0$  is dense and linear (subspace)

Let  $T_0 \in B(\mathcal{Z}_0, Y)$

Thm:  $\exists!$   $T \in B(\mathcal{Z}, Y)$  s.t.  $Tx_0 = T_0 x_0 \quad \forall x_0 \in \mathcal{Z}_0$ .

$\mathcal{Z}, l^p$

$p < \infty$

$\mathcal{Z}_0$  - "finite" sequences in  $l^p$