

MA2223 – Tutorial solutions
Part 3. Normed vector spaces

T9–1. Let X be a normed vector space and let $\mathbf{x}, \mathbf{y} \in X$. Show that

$$||\mathbf{x}|| - ||\mathbf{y}|| \leq ||\mathbf{x} - \mathbf{y}||.$$

This result is a direct consequence of the triangle inequality because

$$\begin{aligned} ||\mathbf{x}|| &\leq ||\mathbf{x} - \mathbf{y}|| + ||\mathbf{y}|| \implies ||\mathbf{x}|| - ||\mathbf{y}|| \leq ||\mathbf{x} - \mathbf{y}||, \\ ||\mathbf{y}|| &\leq ||\mathbf{y} - \mathbf{x}|| + ||\mathbf{x}|| \implies ||\mathbf{y}|| - ||\mathbf{x}|| \leq ||\mathbf{x} - \mathbf{y}||. \end{aligned}$$

T9–2. Suppose \mathbf{x}_n is a Cauchy sequence in a normed vector space X . Show that the norms $||\mathbf{x}_n||$ form a convergent sequence in \mathbb{R} .

Let $\varepsilon > 0$ be given. Since the sequence \mathbf{x}_n is Cauchy, there exists $N > 0$ such that

$$||\mathbf{x}_m - \mathbf{x}_n|| < \varepsilon \quad \text{for all } m, n \geq N.$$

Consider the sequence of real numbers $t_n = ||\mathbf{x}_n||$. Using the previous problem, we get

$$|t_m - t_n| = ||\mathbf{x}_m|| - ||\mathbf{x}_n|| \leq ||\mathbf{x}_m - \mathbf{x}_n|| < \varepsilon$$

for all $m, n \geq N$. In particular, t_n is a Cauchy sequence in \mathbb{R} and thus convergent.

T9–3. Consider the identity function $I: (X, ||\cdot||_\infty) \rightarrow (X, ||\cdot||_1)$ in the case that $X = C[a, b]$. Show that I is Lipschitz continuous.

Let $f, g \in C[a, b]$ be arbitrary. Using the definitions of the norms $||f||_p$, one finds that

$$\begin{aligned} ||I(f(x)) - I(g(x))||_1 &= ||f(x) - g(x)||_1 = \int_a^b |f(x) - g(x)| dx \\ &\leq \int_a^b ||f(x) - g(x)||_\infty dx \\ &= (b - a) \cdot ||f(x) - g(x)||_\infty. \end{aligned}$$

T9–4. Consider the space $X = C[0, 1]$ and the sequence $f_n(x) = \sqrt{n} \cdot x^n$. Show that $f_n \rightarrow 0$ in $(X, \|\cdot\|_1)$. Is the same true in $(X, \|\cdot\|_2)$?

When it comes to the first norm, it is easy to check that

$$\|f_n\|_1 = \int_0^1 |f_n(x)| dx = \sqrt{n} \int_0^1 x^n dx = \frac{\sqrt{n}}{n+1}$$

and this expression obviously approaches zero as $n \rightarrow \infty$. On the other hand,

$$\|f_n\|_2^2 = \int_0^1 f_n(x)^2 dx = n \int_0^1 x^{2n} dx = \frac{n}{2n+1}$$

and this expression approaches $\frac{1}{2}$ as $n \rightarrow \infty$, so we also have $\|f_n\|_2 \rightarrow \frac{1}{\sqrt{2}}$ as $n \rightarrow \infty$.

T9–5. Consider the unit sphere $S = \{\mathbf{x} \in X : \|\mathbf{x}\| = 1\}$. Show that S is closed in every normed vector space X .

Let $f: X \rightarrow \mathbb{R}$ denote the norm function $f(\mathbf{x}) = \|\mathbf{x}\|$ which is known to be continuous. Since the set $A = \{1\}$ is closed in \mathbb{R} , its inverse image is closed in X . On the other hand,

$$f^{-1}(A) = \{\mathbf{x} \in X : f(\mathbf{x}) = 1\} = \{\mathbf{x} \in X : \|\mathbf{x}\| = 1\} = S.$$

T9–6. Is the discrete metric on \mathbb{R} induced by a norm?

No. If a metric is induced by a norm, then that metric must satisfy

$$d(2\mathbf{x}, 2\mathbf{y}) = \|2\mathbf{x} - 2\mathbf{y}\| = 2\|\mathbf{x} - \mathbf{y}\| = 2d(\mathbf{x}, \mathbf{y}) \text{ for all } \mathbf{x}, \mathbf{y}.$$

This is not the case for the discrete metric because $d(2\mathbf{x}, 2\mathbf{y}) = d(\mathbf{x}, \mathbf{y}) = 1$ for all $\mathbf{x} \neq \mathbf{y}$.

T10–1. Show that $\|S \circ T\| \leq \|S\| \cdot \|T\|$ whenever $S, T \in L(X, X)$.

First, we show that $\|T(\mathbf{x})\| \leq \|T\| \cdot \|\mathbf{x}\|$ for each $T \in L(X, X)$. When $\mathbf{x} \neq 0$, we have

$$\|T\| = \sup_{\mathbf{x} \neq 0} \frac{\|T(\mathbf{x})\|}{\|\mathbf{x}\|} \implies \frac{\|T(\mathbf{x})\|}{\|\mathbf{x}\|} \leq \|T\| \implies \|T(\mathbf{x})\| \leq \|T\| \cdot \|\mathbf{x}\|$$

and the inequality holds. When $\mathbf{x} = 0$, we have $T(\mathbf{x}) = 0$, so the inequality holds in that case as well. Using the inequality twice, one now finds that

$$\|S(T(\mathbf{x}))\| \leq \|S\| \cdot \|T(\mathbf{x})\| \leq \|S\| \cdot \|T\| \cdot \|\mathbf{x}\|$$

for all $\mathbf{x} \in X$. In view of the definition of the operator norm, this also implies that

$$\|S \circ T\| = \sup_{\mathbf{x} \neq 0} \frac{\|S(T(\mathbf{x}))\|}{\|\mathbf{x}\|} \leq \|S\| \cdot \|T\|.$$

T10–2. Consider the linear operator $T: (\mathbb{R}^2, \|\cdot\|_\infty) \rightarrow (\mathbb{R}^2, \|\cdot\|_\infty)$ which is defined by $T(x_1, x_2) = (2x_1 + 3x_2, 4x_2)$. Find its operator norm.

First of all, we establish an upper bound for the operator norm. The expression

$$\|T(\mathbf{x})\|_\infty = \max(|2x_1 + 3x_2|, |4x_2|)$$

is equal to either $|2x_1 + 3x_2|$ or else $|4x_2|$. In the former case, one finds that

$$\|T(\mathbf{x})\|_\infty = |2x_1 + 3x_2| \leq 2|x_1| + 3|x_2| \leq 5 \max |x_i| = 5\|\mathbf{x}\|_\infty.$$

In the latter case, a similar argument leads to

$$\|T(\mathbf{x})\|_\infty = 4|x_2| \leq 4 \max |x_i| = 4\|\mathbf{x}\|_\infty.$$

This means that $\|T(\mathbf{x})\|_\infty \leq 5\|\mathbf{x}\|_\infty$ in any case, so the operator norm satisfies

$$\|T\| = \sup_{\mathbf{x} \neq 0} \frac{\|T(\mathbf{x})\|_\infty}{\|\mathbf{x}\|_\infty} \leq 5.$$

Next, we show that equality holds for some particular vector \mathbf{x} . For instance, take

$$\mathbf{x} = (1, 1), \quad T(\mathbf{x}) = (5, 4), \quad \|\mathbf{x}\|_\infty = 1, \quad \|T(\mathbf{x})\|_\infty = 5.$$

This gives $\frac{\|T(\mathbf{x})\|_\infty}{\|\mathbf{x}\|_\infty} = 5$ for some vector \mathbf{x} , so $\|T\| \geq 5$ and thus $\|T\| = 5$ by above.

T10–3. Consider the linear operator $T: (\mathbb{R}^2, \|\cdot\|_1) \rightarrow (\mathbb{R}^2, \|\cdot\|_\infty)$ which is defined by $T(x_1, x_2) = (2x_1 + 3x_2, 4x_2)$. Find its operator norm.

First of all, we establish an upper bound for the operator norm. The expression

$$\|T(\mathbf{x})\|_\infty = \max(|2x_1 + 3x_2|, |4x_2|)$$

is equal to either $|2x_1 + 3x_2|$ or else $|4x_2|$. In the former case, one finds that

$$\|T(\mathbf{x})\|_\infty = |2x_1 + 3x_2| \leq 2|x_1| + 3|x_2| \leq 3|x_1| + 3|x_2| = 3\|\mathbf{x}\|_1.$$

In the latter case, a similar argument leads to

$$\|T(\mathbf{x})\|_\infty = 4|x_2| \leq 4|x_1| + 4|x_2| = 4\|\mathbf{x}\|_1.$$

This means that $\|T(\mathbf{x})\|_\infty \leq 4\|\mathbf{x}\|_1$ in any case, so the operator norm satisfies

$$\|T\| = \sup_{\mathbf{x} \neq 0} \frac{\|T(\mathbf{x})\|_\infty}{\|\mathbf{x}\|_1} \leq 4.$$

Next, we show that equality holds for some particular vector \mathbf{x} . For instance, take

$$\mathbf{x} = (0, 1), \quad T(\mathbf{x}) = (3, 4), \quad \|\mathbf{x}\|_1 = 1, \quad \|T(\mathbf{x})\|_\infty = 4.$$

This gives $\frac{\|T(\mathbf{x})\|_\infty}{\|\mathbf{x}\|_1} = 4$ for some vector \mathbf{x} , so $\|T\| \geq 4$ and thus $\|T\| = 4$ by above.

T10–4. Let $\mathbf{a} \in \ell^\infty$ and consider the linear operator $T: \ell^2 \rightarrow \ell^2$ which is defined by $T(x_1, x_2, \dots) = (a_1x_1, a_2x_2, \dots)$. Find its operator norm.

Using the definition of the norms $\|\mathbf{x}\|_p$, one finds that

$$\|T(\mathbf{x})\|_2^2 = \sum_{i=1}^{\infty} a_i^2 x_i^2 \leq \sum_{i=1}^{\infty} \|\mathbf{a}\|_\infty^2 x_i^2 = \|\mathbf{a}\|_\infty^2 \|\mathbf{x}\|_2^2.$$

This proves the inequality $\|T(\mathbf{x})\| \leq \|\mathbf{a}\|_\infty \|\mathbf{x}\|_2$ which also implies that

$$\|T\| = \sup_{\mathbf{x} \neq 0} \frac{\|T(\mathbf{x})\|_2}{\|\mathbf{x}\|_2} \leq \|\mathbf{a}\|_\infty.$$

Next, we show that equality holds. Consider the vector $\mathbf{x} = \mathbf{e}_k$ that has 1 as its k th entry and all other entries equal to zero. For that particular vector, we have

$$T(\mathbf{x}) = a_k \mathbf{x} \implies \|T(\mathbf{x})\|_2 = |a_k| \cdot \|\mathbf{x}\|_2 \implies \|T\| \geq |a_k|.$$

This holds for any index k , so $\|T\| \geq \sup_k |a_k| = \|\mathbf{a}\|_\infty$ and thus $\|T\| = \|\mathbf{a}\|_\infty$ by above.

T10–5. Show that the norms $\|f\|_1$ and $\|f\|_\infty$ are not equivalent in $C[0, 1]$.

If the given norms are equivalent, then there exist constants $a, b > 0$ such that

$$a\|f\|_1 \leq \|f\|_\infty \leq b\|f\|_1 \text{ for all } f \in C[0, 1].$$

Let us then consider the case $f(x) = x^n$ for any integer $n \geq 1$. In this case, we have

$$\|f_n\|_1 = \int_0^1 x^n dx = \frac{1}{n+1}, \quad \|f_n\|_\infty = \sup_{0 \leq x \leq 1} x^n = 1.$$

Were the two norms equivalent, we would be able to conclude that

$$\frac{a}{n+1} \leq 1 \leq \frac{b}{n+1}$$

for any integer $n \geq 1$. This is not true because both fractions approach zero as $n \rightarrow \infty$.

T10–6. Show that the norms $\|f\|_1$ and $\|f\|_2$ are not equivalent in $C[0, 1]$.

If the given norms are equivalent, then there exist constants $a, b > 0$ such that

$$a\|f\|_1 \leq \|f\|_2 \leq b\|f\|_1 \text{ for all } f \in C[0, 1].$$

Let us then consider the case $f(x) = x^n$ for any integer $n \geq 1$. In this case, we have

$$\|f_n\|_1 = \int_0^1 x^n dx = \frac{1}{n+1}, \quad \|f_n\|_2 = \sqrt{\int_0^1 x^{2n} dx} = \frac{1}{\sqrt{2n+1}}.$$

Were the two norms equivalent, we would be able to conclude that

$$\frac{a}{n+1} \leq \frac{1}{\sqrt{2n+1}} \leq \frac{b}{n+1} \implies a \leq \frac{n+1}{\sqrt{2n+1}} \leq b$$

for any integer $n \geq 1$. This is not true because $\frac{n+1}{\sqrt{2n+1}}$ can be arbitrarily large.