Functional Analysis

Jarosław Mederski

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Exercise 0.1. The sequence space ℓ^p for $1 \leq p \leq \infty$ consists of all sequences $x = (x_n)_{n=1}^{\infty}$ of scalars such that:

$$||x||_p = \begin{cases} \left(\sum_{n=1}^{\infty} |x_n|^p\right)^{1/p} & \text{if } 1 \le p < \infty, \\ \sup_{n \in \mathbb{N}} |x_n| & \text{if } p = \infty, \end{cases}$$

is finite. Each ℓ^p space is a Banach space.

Exercise 0.2. The space $L^p([a,b])$ for $1 \leq p \leq \infty$ consists of (equivalence classes of) measurable functions $f:[a,b] \to \mathbb{R}$ (or \mathbb{C}) such that the p-th power of the absolute value is integrable:

$$||f||_{p} = \begin{cases} \left(\int_{a}^{b} |f(x)|^{p} dx \right)^{1/p} & \text{if } 1 \leq p < \infty, \\ \text{ess } \sup_{x \in [a,b]} |f(x)| & \text{if } p = \infty. \end{cases}$$

These spaces are Banach spaces.

Exercise 0.3. The space C([a, b]) of continuous real (or complex) functions on [a, b] equipped with the *supremum norm*

$$||f||_{\infty} = \sup_{x \in [a,b]} |f(x)|$$

is also a Banach space.

Exercise 0.4 (Non-complete normed space). Let c_{00} denote the space of sequences with only finitely many nonzero terms, equipped with the ℓ^p norm for some $1 \leq p < \infty$. Then $(c_{00}, \|\cdot\|_p)$ is a normed space, but it is not complete — its completion is ℓ^p .

Exercise 0.5. Consider the space of polynomials P([0,1]) with the sup norm. Is this a Banach space?

Exercise 0.6. Let X = c, the space of convergent sequences with the sup norm. Show that X is a Banach space.

Exercise 0.7. Define $T: \ell^2 \to \ell^2$ by $T(x_1, x_2, x_3, ...) = (x_1, x_2/2, x_3/3, ...)$. Prove that T is bounded.

Exercise 0.8. Let T be defined on $L^2([0,1])$ by $(Tf)(x) = \int_0^x f(t)dt$. Show that T is a bounded linear operator.

Exercise 0.9. Let $(X, \|\cdot\|)$ be a normed space. For every $x_0 \in X$ there exists a continuous functional $f_0: X \to \mathbb{R}$ such that $\|f_0\| = \|x_0\|$ and $f_0(x_0) = \|x_0\|^2$.