Functional Analysis

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Problem Sheet 11.

Due 29.1.2016.

Problem 1. (Dual space of L^{∞}) (7+3 Points)

- a) Let X be a normed space. Prove that if X' is separable then so is X. Hint: Take a countable dense subset $\{T_n\}$ of X'. Observe that for every T_n there is $x_n \in X$ with $||x_n|| \le 1$ and $|T_n(x_n)| \ge \frac{1}{2} ||T_n||$. Set $Y := span\{x_n\}$ and prove by contradiction that $\overline{Y} = X$. Since $L^1(U)$ is separable and $L^{\infty}(U)$ is not, this implies that $L^{\infty}(U)' \ne L^1(U)$.
- b) Prove that a Banach space X is reflexive if and only if its dual X' is reflexive. Remember that a Banach space X is reflexive if the natural embedding $J_X: X \to X''$ into its double dual is surjective.

Problem 2. (Positive functionals) (10 Points)

Let $U \subset \mathbb{R}^n$ and let X be a closed subspace of $B(U,\mathbb{R})$ with the property that $f \in X$ implies $|f| \in X$. Let T be a linear Funktional on X and for all $f \in X$

$$|T(f)| \le ||f|| = \sup_{x \in U} |f(x)|$$
 and $f \ge 0 \implies T(f) \ge 0$.

Show that there is a linear functional \bar{T} on $B(U,\mathbb{R})$ such that $\bar{T}=T$ on X and such that for all $f\in B(U,R)$

$$\left|\bar{T}(f)\right| \leq \|f\| = \sup_{x \in U} |f(x)| \text{ and } f \geq 0 \implies \bar{T}(f) \geq 0.$$

Hint: Consider $f_+ = \max(f, 0)$ and introduce an appropriate sublinear function p.

Problem 3. (Convex separation) (5+5+5+5 Points)

Let X be a real Banach space. Let $U \subset X$ be open, convex, with $0 \in U$.

- a) Define $p(x) = \inf\{t > 0 : x/t \in U\}$. Show that $p: X \to \mathbb{R}$ is subadditive, with $x \in U$ if and only if p(x) < 1.
- b) Let $x \in X \setminus U$. Show that there is $F \in X'$ with $F(x) \ge 1$ and F < 1 in U. Draw a picture.
- c) Let $A, B \subset X$ be two nonempty convex disjoint subsets, A open. Let $x_0 \in A$, $y_0 \in B$, and define $V = (A x_0) (B y_0) = \{(x x_0) (y y_0) : x \in A, y \in B\}$. Show that V is open, convex, with $0 \in V$, $y_0 x_0 \in X \setminus V$.
- d) Show that there exist $F \in X'$ and $\lambda \in \mathbb{R}$ with $F < \lambda$ in A and $F \ge \lambda$ in B. Draw a picture. Can we pick $\lambda = 1$?