

## Mathematics 595 (CAP/TRA) Fall 2005

### Homework #7: Solutions to selected problems

2. Let  $V$  be a normed vector space and let  $W$  be a subspace of  $V$ . The *annihilator* of  $W$  is the subspace  $W^\perp = \{T \in V^* : T|_W = 0\}$ . (a) Prove that  $V^*/W^\perp$  is isometrically isomorphic with  $W^*$ . (b) Prove that  $(V/W)^*$  is isometrically isomorphic with  $W^\perp$ .

*Proof of (a).* Define  $\Phi(T + W^\perp) = T|_W$ . Here  $T|_W$  denotes the restriction of the map  $T : V \rightarrow \mathbb{R}$  to the subspace  $W$ . It's easy to see that  $\Phi$  is well-defined and linear. Since  $T|_W = 0$  if and only if  $T \in W^\perp$ ,  $T$  has trivial kernel and hence is injective. We estimate

$$|\Phi(T + W^\perp)(w)| = |T(w)| \leq \|T + U\| \|w\|$$

for any  $U \in W^\perp$ . Taking the infimum over all  $U$ , we see that  $\Phi(T + W^\perp) \in W^*$  with  $\|\Phi(T + W^\perp)\| \leq \|T + W^\perp\|$ . Thus  $\Phi : V^*/W^\perp \rightarrow W^*$  with  $\|\Phi\| \leq 1$ .

On the other hand, if  $S \in W^*$  then we may choose  $T = T_S \in V^*$  so that  $T|_W = S$  and  $\|T\| = \|S\|$  (Hahn–Banach theorem). Define  $\Psi(S) = Q \circ T_S$ , where  $Q : V^* \rightarrow V^*/W^\perp$  is the quotient map. Note that

$$\|\Psi(S)\| = \|Q \circ T_S\| \leq \|Q\| \|T_S\| \leq \|S\|,$$

so  $\Psi(S) \in V^*/W^\perp$ , i.e.,  $\Psi : W^* \rightarrow V^*/W^\perp$ . Since

$$\Phi \circ \Psi(S) = \Phi(Q \circ T_S) = \Phi(T_S + W^\perp) = (T_S)|_W = S,$$

we conclude that  $\Phi$  is onto, and  $\|\Phi\| = 1$  (Why?). To summarize,  $\Phi$  defines an isometric isomorphism from  $V^*/W^\perp$  to  $W^*$  which is onto.

*Proof of (b).* For  $T \in (V/W)^*$  define  $\Phi(T) = T \circ Q$ , where  $Q : V \rightarrow V/W$  is the canonical quotient map. Then  $\Phi(T)|_W = T(0) = 0$ , so  $\Phi : (V/W)^* \rightarrow W^\perp$ . It's easy to see that  $\Phi$  is linear. Since

$$\|\Phi(T)\| = \|T \circ Q\| \leq \|T\| \|Q\| \leq \|T\|$$

we see that  $\Phi$  is bounded with  $\|\Phi\| \leq 1$ .

On the other hand, if  $S \in W^\perp$  define  $T = T_S : V/W \rightarrow \mathbb{R}$  by  $T(v + W) = S(v)$  and set  $\Psi(S) = T_S$ . The map  $T$  is well-defined since  $S|_W = 0$ . It is also clearly linear. Note that

$$\|\Psi(S)\| = \|T\| = \sup_{v+W: \|v+W\| \leq 1} \|T(v+W)\| \leq \sup_{v: \|v\| \leq 1} \|S(v)\| = \|S\|.$$

(To see why the middle inequality holds, observe that we may choose a sequence of representatives  $v + w_n \in v + W$  with  $\|v + w_n\| \leq 1 + \frac{1}{n}$ .) Since

$$\Phi \circ \Psi(S) = \Phi(T) = T \circ Q = S$$

we conclude that  $\Phi$  is onto, and  $\|\Phi\| = 1$ . Again in summary,  $\Phi$  defines an isometric isomorphism from  $(V/W)^*$  to  $W^\perp$ .

4. Let  $(V_i, \|\cdot\|_i)$  be a sequence of normed vector spaces, let  $V = \prod_i V_i$  be the product vector space, and let  $\|\cdot\|_p$ ,  $1 \leq p \leq \infty$  be the  $\ell^p$  norm on the subspace  $\oplus_p V_i \subset V$  (as defined in Exercise 3.2.15). For each  $i$ , let  $\|\cdot\|_i^{op}$  be the operator norm on  $V_i^*$ , and let  $\|\cdot\|_p^{op}$  be the corresponding product norm on  $\oplus_p V_i^* \subset V^* = \prod_i V_i^*$ . For  $1 \leq p < \infty$ , prove that  $(\oplus_p V_i, \|\cdot\|_p)^*$  is isometrically isomorphic with  $(\oplus_q V_i^*, \|\cdot\|_q^{op})$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ .

*Proof.* Given an element  $(T_i)$  in  $\oplus_q V_i^*$ , define  $S = S_{(T_i)} : \oplus_p V_i \rightarrow \mathbb{R}$  by

$$S((v_i)) = \sum_i T_i(v_i)$$

(by convention, the sum is from 1 to infinity if the limits are not specified). This is clearly linear, moreover it is bounded since

$$\begin{aligned} |S((v_i))| &\leq \sum_i |T_i(v_i)| \leq \sum_i \|T_i\| \|v_i\| \\ &\leq \left( \sum_i \|T_i\|^q \right)^{1/q} \left( \sum_i \|v_i\|^p \right)^{1/p} = \|(T_i)\|_q \|(v_i)\|_p \end{aligned}$$

by the countably infinite version of Hölder's inequality. Thus  $S \in (\oplus_p V_i)^*$  with  $\|S\| \leq \|(T_i)\|_q$ .

The other direction is rather more complicated. Given  $T \in (\oplus_p V_i)^*$  we must identify the appropriate element of  $\oplus_q V_i^*$  and show that the norms behave appropriately by testing on a suitable element of  $\oplus_p V_i$ ; this involves a further choice of "good" points  $u_i \in V_i$ . Here are the details.

For each index  $i$ , we define a map  $T_i : V_i \rightarrow \mathbb{R}$  by  $T_i(v_i) = T(0, \dots, 0, v_i, 0, \dots)$ , where  $v_i$  occurs in the  $i$ th position. This is linear, and bounded since  $\|T_i\| \leq \|T\|$ . Thus  $T_i \in V_i^*$ , and we may consider the sequence  $(T_i)$ . We claim that it is in  $\oplus_q V_i^*$  with  $\|(T_i)\|_q \leq \|T\|$ .

We want to test the boundedness of  $T$  by applying it to a suitable element of  $\oplus_p V_i$ . We consider a sequence  $(c_j)$  of nonnegative real numbers and a sequence  $(u_j)$  where  $u_j \in V_j$ . (The exact choice of  $c_j$  and  $u_j$  will be given later.) Fixing  $N \in \mathbb{N}$ , we apply  $T$  to  $u = (\pm c_1 u_1, \dots, \pm c_N u_N, 0, \dots)$ , where the sign of the  $j$ th term is chosen to be the sign of  $T_j(u_j)$ . Since  $T$  is bounded, we find

$$\left| \sum_{i=1}^N \pm c_i T_i(u_i) \right| = \left| \sum_{i=1}^N T_i(\pm c_i u_i) \right| \leq \|T\| \|u\|_p$$

which reads

$$\sum_{i=1}^N c_i |T_i(u_i)| \leq \|T\| \left( \sum_{i=1}^N c_i^p \|u_i\|^p \right)^{1/p}.$$

At this point we can see how to choose the sequence  $(c_j)$ ; let

$$c_i = \frac{|T_i(u_i)|^{q-1}}{\|u_i\|^q}.$$

This choice makes the summands on each side identical:

$$c_i |T_i(u_i)| = c_i^p \|u_i\|^p = \frac{|T_i(u_i)|^q}{\|u_i\|^q}.$$

We find

$$\sum_{i=1}^N \frac{|T_i(u_i)|^q}{\|u_i\|^q} \leq \|T\| \left( \sum_{i=1}^N \frac{|T_i(u_i)|^q}{\|u_i\|^q} \right)^{1/p}$$

or

$$\left( \sum_{i=1}^N \frac{|T_i(u_i)|^q}{\|u_i\|^q} \right)^{1/q} \leq \|T\|.$$

We still have not stated explicitly which sequence  $(u_i)$  we are using. Fix  $\epsilon > 0$  and choose  $0 \neq u_i \in V_i$  so that

$$\frac{|T_i(u_i)|}{\|u_i\|} > (1 - \epsilon) \|T_i\|.$$

We find

$$(1 - \epsilon) \left( \sum_{i=1}^N \|T_i\|^q \right)^{1/q} \leq \|T\|.$$

Letting  $N \rightarrow \infty$  and  $\epsilon \rightarrow 0$  gives

$$\|(T_i)\|_q = \left( \sum_i \|T_i\|^q \right)^{1/q} \leq \|T\|.$$

The operations  $T \mapsto (T_i)$  and  $(T_i) \mapsto S_{(T_i)}$  (from the first part) are inverses. We conclude that  $(\oplus_p V_i)^*$  and  $\oplus_q V_i^*$  are isometrically isomorphic.