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Chapter 1

Linear Space

A linear space (also called vector space), denoted by L or V , is a collection of objects called **vectors**, which may be added together and multiplied by numbers, called **scalars** which are taken from a field F . Before defining linear space, we first define an arbitrary field

Field 1.1 Definition

Let F be a non-empty set and $+$ and \cdot be two binary operations on F

The ordered triple $(F, +, \cdot)$ is called **field** if and only if

$(F, +)$ is a commutative group (1)

$(F - \{e\}, \cdot)$ is a commutative group, where e is the identity with respect to \cdot (2)

\cdot is distributed over $+$ (3)

(3) (is distributed over $+$) (from left and right)

1.2 Example

Let $(+)$ and (\cdot) are **ordinary addition and multiplications**. Then

Each of $(\mathbb{R}, +, \cdot)$, $(\mathbb{C}, +, \cdot)$, and $(\mathbb{Q}, +, \cdot)$ are examples of fields •

$(\mathbb{Z}, +, \cdot)$ does not hold) and $(\mathbb{Z}, +, \cdot)$ is not field (Definition) •

$(\mathbb{Z}, -)$ does not hold (Definition) •

. Linear Space 1.3 Definition

Let $(F, +, \cdot)$ be a field whose elements are called **scalars**. Let L is a non empty set whose elements are called **vectors**. Then L is a **linear space** (or a **vector space**) over the field F , if

addition: There is a binary operation $+$ on L called **addition** (not (\cdot) .usual addition) such that $(L, +)$ is a commutative group

$\forall \alpha \in F, x \in L, \forall$ **scalar multiplication:** $\alpha \cdot x \in L$ (\forall)

)The scalar multiplication and addition satisfy 3(

$$\forall \alpha \in F, x, y \in L, \forall \alpha \cdot (x + y) = \alpha \cdot x + \alpha \cdot y \quad (i)$$

$$\forall \alpha, \beta \in F, x \in L, \forall (ii) (\alpha + \beta) \cdot x = \alpha \cdot x + \beta \cdot x$$

$$1 \quad \forall \alpha, \beta \in F (iv) \forall x \in L, (iii) (\alpha \cdot \beta) \cdot x = \alpha \cdot (\beta \cdot x)$$

is the unity $F \mid x \in L$ and $\forall \cdot x = x$

.1.4 Remark

If L is a linear space over F , we say that $L(F)$ is a linear space. We also .can say L is a linear space

Examples of Linear Space 1.1

.1.5 Example

-The set of real numbers \mathbb{R} , with **ordinary** addition and **ordinary** multiplication, is a linear space over $(F, +, \cdot) = (\mathbb{R}, +, \cdot)$. Indeed

$(\mathbb{R}, +)$ is an abelian group) (1)

$$x \in \mathbb{R}, \alpha \in \mathbb{R} \forall \alpha \cdot x \in \mathbb{R} \quad (2)$$

(!All other conditions are satisfied (Check (3))

.This linear space $(\mathbb{R}, +, \cdot)$ is called **real** linear space

.1.6 Example

The set of complex numbers \mathbb{C} , with **ordinary** addition and **ordinary** multiplication, is a linear space over $(F, +, \cdot) = (\mathbb{C}, +, \cdot)$. Indeed

$(\mathbb{C}, +)$ is an abelian group) (1)

$$x \in \mathbb{C}, \alpha \in \mathbb{C} \forall \alpha \cdot x \in \mathbb{C} \quad (2)$$

(!All other conditions are satisfied (Check (3))

.This linear space $(\mathbb{C}, +, \cdot)$ is called **complex** linear space

.1.7 Example

$\exists (x_1, \dots, x_n), (y_1, \dots, y_n) : x_i, y_i \in \mathbb{R}$ Let $(\mathbb{R}, +, \cdot)$ be the field of real numbers. Let $\mathbb{R}^n = \{(x_1, \dots, x_n) \mid x_i \in \mathbb{R}\}$ and $Y = \{(y_1, \dots, y_n) \mid y_i \in \mathbb{R}\}$. For any two elements $X = (x_1, \dots, x_n)$ and $Y = (y_1, \dots, y_n)$ define ordinary addition

$$(x_1, \dots, x_n) + (y_1, \dots, y_n) = (x_1 + y_1, \dots, x_n + y_n)$$

Also, define scalar multiplication in \mathbb{R}^n over \mathbb{R} by

$$\forall \alpha \in \mathbb{R}, \forall X \in \mathbb{R}^n, (\alpha \cdot x_1, \dots, \alpha \cdot x_n) \quad \alpha \cdot X = (\alpha \cdot x_1, \dots, \alpha \cdot x_n)$$

Show that \mathbb{R}^n is a linear space over \mathbb{R}

Solution: Let us check linear space conditions

We show that $(\mathbb{R}^n, +)$ is a commutative group (1)

, ..., x_n | $y_1, \dots, y_n \in \mathbb{R}^n$. Since x_1, \dots, x_n , $Y = (y_1, \dots, y_n)$ Let $X = (x_1, \dots, x_n)$
 $+ y_n \in \mathbb{R}$, then $X + Y \in \mathbb{R}^n$. Hence, \mathbb{R}^n is closed with respect
 to ordinary addition

, ..., z_n | (z_1, \dots, z_n) , $Z = (z_1, \dots, z_n)$, $Y = (y_1, \dots, y_n)$ For all

$[(x_1, \dots, x_n) + (y_1, \dots, y_n)] + (z_1, \dots, z_n) = (x_1 + y_1, \dots, x_n + y_n) + (z_1, \dots, z_n)$

$(x_1 + y_1 + z_1, \dots, x_n + y_n + z_n) = (x_1 + (y_1 + z_1), \dots, x_n + (y_n + z_n))$

$(x_1 + y_1 + z_1, \dots, x_n + y_n + z_n) = (x_1 + (y_1 + z_1), \dots, x_n + (y_n + z_n))$

$(x_1 + y_1 + z_1, \dots, x_n + y_n + z_n) = (x_1 + (y_1 + z_1), \dots, x_n + (y_n + z_n))$

$(x_1 + y_1 + z_1, \dots, x_n + y_n + z_n) = (x_1 + (y_1 + z_1), \dots, x_n + (y_n + z_n))$

, ..., y_n | (x_1, \dots, x_n) , $Y = (y_1, \dots, y_n)$ For all

$(x_1 + y_1, \dots, x_n + y_n) = (x_1 + y_1, \dots, x_n + y_n) = (x_1, \dots, x_n) + (y_1, \dots, y_n)$

) $\in \mathbb{R}^n$ such that $(0, \dots, 0) \in \mathbb{R}^n$ we have $(x_1, \dots, x_n) + (0, \dots, 0) = (x_1, \dots, x_n)$ For all (d)

) is the $(0, \dots, 0, \dots, 0)$. Thus, $(x_1, \dots, x_n) + (0, \dots, 0) = (x_1, \dots, x_n)$

additive identity

, ..., $-x_n$) $\in \mathbb{R}^n$ such $(x_1, \dots, x_n) \in \mathbb{R}^n$ then $-(x_1, \dots, x_n) = (-x_1, \dots, -x_n)$ If (e)

that

). Thus, $-(x_1, \dots, x_n)$ is the additive inverse of (x_1, \dots, x_n) $(x_1, \dots, x_n) + (-x_1, \dots, -x_n) = (0, \dots, 0)$

.From (a)-(e) we get $(\mathbb{R}^n, +)$ is a commutative group

, ..., $\alpha x_n \in \mathbb{R}$, then $(x_1, \dots, x_n) \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$. Since αx_1 Let $X = (x_1, \dots, x_n) \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$. Then $\alpha X = (\alpha x_1, \dots, \alpha x_n) \in \mathbb{R}^n$.

$$(\alpha x_1, \dots, \alpha x_n) \in \mathbb{R}^n$$

.Hence, \mathbb{R}^n is closed with respect to scalar multiplication

The scalar multiplication and addition satisfy (i)

, ..., $y_n) \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$, then $(x_1, \dots, x_n), (y_1, \dots, y_n) \in \mathbb{R}^n$. If (i)

$$(\alpha(x_1 + y_1), \dots, \alpha(x_n + y_n)) = \alpha(x_1 + y_1, \dots, x_n + y_n)$$

$$(\alpha x_1 + \alpha y_1, \dots, \alpha x_n + \alpha y_n) = \alpha(x_1 + y_1, \dots, x_n + y_n)$$

$$(\alpha x_1 + \alpha y_1, \dots, \alpha x_n + \alpha y_n) = \alpha(x_1 + y_1, \dots, x_n + y_n)$$

$$(\alpha y_1, \dots, \alpha y_n) + (\alpha x_1, \dots, \alpha x_n) = \alpha(y_1, \dots, y_n) + \alpha(x_1, \dots, x_n)$$

$$(\alpha y_1, \dots, \alpha y_n) + (\alpha x_1, \dots, \alpha x_n) = \alpha(y_1, \dots, y_n) + \alpha(x_1, \dots, x_n)$$

, ..., $x_n) \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$, then $(x_1, \dots, x_n) \in \mathbb{R}^n$. If (ii)

$$((\alpha + \beta)x_1, \dots, (\alpha + \beta)x_n) = (\alpha + \beta)(x_1, \dots, x_n)$$

$$(\alpha x_1 + \beta x_1, \dots, \alpha x_n + \beta x_n) = (\alpha + \beta)(x_1, \dots, x_n)$$

$$(\alpha x_1 + \beta x_1, \dots, \alpha x_n + \beta x_n) = (\alpha + \beta)(x_1, \dots, x_n)$$

$$(\alpha x_1 + \beta x_1, \dots, \alpha x_n + \beta x_n) = (\alpha + \beta)(x_1, \dots, x_n)$$

, ..., $x_n) \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$, then $(x_1, \dots, x_n) \in \mathbb{R}^n$. If (iii)

$$(\alpha\beta x_1, \dots, \alpha\beta x_n) = (\alpha\beta)(x_1, \dots, x_n)$$

$$(\alpha\beta x_1, \dots, \alpha\beta x_n) = \alpha(\beta x_1, \dots, \beta x_n) = \alpha(\beta(x_1, \dots, x_n)) = (\alpha\beta)(x_1, \dots, x_n)$$

is the unity of \mathbb{R} , then $(x_1, \dots, x_n) \in \mathbb{R}^n$ and $(1 \cdot x_1, \dots, 1 \cdot x_n) = (x_1, \dots, x_n)$. If (iv)

$$(1 \cdot x_1, \dots, 1 \cdot x_n) = (x_1, \dots, x_n)$$

Hence \mathbb{R}^n is a linear (vector) space over \mathbb{R}

.1.8 Example

Let $(\mathbb{C}, +, \cdot)$ be the field of complex numbers. Let $C^n = \{(x_1, \dots, x_n) \mid x_1, \dots, x_n \in \mathbb{C}\}$ and $Y = (y_1, \dots, y_n) \in C^n$. For any two elements $X = (x_1, \dots, x_n)$ and $Y = (y_1, \dots, y_n)$ of C^n , define

$$(x_1, \dots, x_n) + (y_1, \dots, y_n) = (x_1 + y_1, \dots, x_n + y_n)$$

Define scalar multiplication in C^n over \mathbb{C} by

$$\forall \alpha \in \mathbb{C}, \forall X \in C^n, \alpha \cdot X = (\alpha x_1, \dots, \alpha x_n)$$

Show that C^n is a vector space over \mathbb{C} . (Verify that)

.1.9 Example

Let $(\mathbb{R}, +, \cdot)$ be the field of real numbers. Let $M = \{(x, y) \mid x, y > 0\}$ and $Y = (0, 0)$. For any two elements $X = (x, y)$ and $Z = (z, w)$ of M , define $X + Y = (x, y)$ (ordinary addition) and $Y = (0, 0)$.

Also, define scalar multiplication in M over \mathbb{R} by $\alpha \cdot X = (\alpha x, \alpha y)$ for $\alpha \in \mathbb{R}$. Is M a linear space over \mathbb{R} ?

Solution: Let us check if $(M, +)$ is a commutative group. Since $(1, 1) \in M$, $(1, 1) = (1, 0) + (0, 1) \in M$ but $(1, 0), (0, 1) \notin M$. Thus, M is not closed under addition, then $(M, +)$ is not group. Also, $(-1, -1) \in M$. Thus, M is not closed under scalar multiplication.

.1.10 Example

Let $C^b(\mathbb{R}) = \{f : \mathbb{R} \rightarrow \mathbb{R} \mid f \text{ is bounded and continuous}\}$ set of all bounded and continuous functions defined on \mathbb{R} . For any $f, g \in C^b(\mathbb{R})$ and for any $\alpha \in \mathbb{R}$, define

$$(\alpha f)(x) = \alpha \cdot f(x) \quad \forall x \in \mathbb{R}, \forall \alpha \in \mathbb{R} \text{ and } (f+g)(x) = f(x) + g(x) \quad \forall x \in \mathbb{R}$$

Show that $C^b(\mathbb{R})$ is a linear space over \mathbb{R} .

.Now, let us check linear space conditions

We show $(C^b(\mathbb{R}), +)$ is a commutative group (I)

Let $f, g \in C^b(\mathbb{R})$ such that f, g are continuous and bounded (a)

func- tions. We want to prove $f + g \in C^b(\mathbb{R})$. (i.e., $f + g$ is

(continuous and bounded

Since f, g are continuous, the sum $(f + g)$ is a continuous func-

(I)tion

$\in \mathbb{R}_+$ such that M_1 Also, since f, g are bounded functions, $\exists M$

. Hence, for all $x \in \mathbb{R}$ and $|g(x)| \leq M_1$ $|f(x)| \leq M$

$$|f + g(x)| = |f(x) + g(x)| \leq |f(x)| + |g(x)| \leq M$$

. Thus, $f + g$ is bounded function $|f + g(x)| \leq M$ **(II)**

.(By **(I)** and **(II)**, $f + g \in C^b(\mathbb{R})$

$f, g, h \in C^b(\mathbb{R})$ and for all $x \in \mathbb{R}$ (b) For all

$$[(f + (g + h))](x) = f(x) + [(g + h)(x)]$$

$$(f(x) + g(x)) + h(x) =$$

$$(f + g)(x) + h(x) = [(f + g) + h](x) =$$

$(f, g \in C^b(\mathbb{R})$ For all (c)

$$(f + g)(x) = f(x) + g(x) = g(x) + f(x) = (g + f)(x)$$

$0(x) = 0$ by $\hat{0} : \mathbb{R} \rightarrow 0$ $f \in C^b(\mathbb{R})$, define \hat{f} For all (d)

$\hat{0}$ is continuous and bounded function. Thus, $\hat{0}$ It is clear that \hat{f}

$C^b(\mathbb{R})$ and

$$.(= f(x)0(x) = f(x) + 0)(x) = f(x) + \hat{0}f + \hat{0})$$

$$,+ f(x) = f(x) \text{ Thus } 0(x) + f(x) = 0 + f(x) = \hat{0} \text{ Similarly, } (\hat{0} + f(x) = f(x))$$

$$+ f = f0 = \hat{0} f + \hat{0}$$

.is called the additive identity $\hat{0}$

\exists e) For any $f \in C^b(\mathbb{R})$, define $-f: \mathbb{R} \rightarrow \mathbb{R}$ by $(-f)(x) = -[f(x)] \quad \forall x \in \mathbb{R}$

. \mathbb{R}

.Since f is continuous, then $-f$ is continuous

.Moreover, $\forall x \in \mathbb{R}, |-f(x)| = |f(x)| \leq M$. Then, $-f$ is bounded

Thus, $-f \in C^b(\mathbb{R})$ and

$$f + (-f)(x) = f(x) + (-f)(x) = f(x) + (-f(x)) = f(x) - f(x) = 0$$

$$.0 = \hat{0} =$$

$$= \text{(Similarly, } [(-f) + f](x) = (-f)(x) + f(x) = (-f(x)) + f(x)$$

$$0 = \hat{0} f(x) + f(x) = -$$

.From (a)-(e) we get $(C^b(\mathbb{R}), +)$ is a commutative group

Let $f \in C^b(\mathbb{R})$ and $\alpha \in \mathbb{R}$. We want to prove $\alpha f \in C^b(\mathbb{R})$. (i.e., αf is (Υ)

(continuous and bounded

.Since f is continuous, then αf is a continuous function

Also, since f is bounded functions, $\exists M \in \mathbb{R}_+$ such that $|f(x)| \leq M$

. Hence, for all $x \in \mathbb{R}$

$$.|\alpha f(x)| = |\alpha \cdot f(x)| = |\alpha| |f(x)| \leq |\alpha| M$$

Therefore, $\alpha f \in C^b(\mathbb{R})$ ($C^b(\mathbb{R})$ is Thus, αf is bounded function.

.(closed with respect to scalar multiplication

The scalar multiplication and addition satisfy (Υ)

$f, g \in C^b(\mathbb{R})$ and $\alpha \in \mathbb{R}$, then i) If

$$[(\alpha(f+g))(x) = \alpha.(f+g)(x) = \alpha.[(f(x) + g(x)$$

$$(\alpha.f(x) + \alpha.g(x) =$$

$$\alpha f)(x) + (\alpha g)(x) = (\alpha f +) =$$

$f \in C^b(\mathbb{R})$ and $\alpha, \beta \in \mathbb{R}$, then $\alpha g)(x)$ (ii) If

$$(\alpha + \beta)f)(x) = (\alpha + \beta).f(x)]$$

$$(\alpha.f(x) + \beta.f(x) =$$

$$\alpha f)(x) + (\beta f)(x) = (\alpha f + \beta f) =$$

$f \in C^b(\mathbb{R})$ and $\alpha, \beta \in \mathbb{R}$, then $) (x)$ (iii) If

$$.(\alpha.\beta)f)(x) = (\alpha.\beta).f(x) = \alpha.(\beta.f(x)) = \alpha.[(\beta f)(x)] = [\alpha(\beta f)](x)]$$

$$.(\text{Hence, } (\alpha.\beta)f = \alpha(\beta f$$

is the unity of \mathbb{R} , then $1 \in C^b(\mathbb{R})$ and iv) If

$$.(.f(x) = f(x)1f)(x) = 1($$

.Hence, $C^b(\mathbb{R})$ is a linear (vector)space over \mathbb{R}

.1.11 Exercise

Let $C^b[a, b] = \{f : f : [a, b] \rightarrow \mathbb{R} \text{ } f \text{ is bounded and continuous}\}$ set (1)

of all bounded continuous functions defined on $[a, b]$. Show that $C^b[a,$

$b]$ is a linear space over \mathbb{R} where $f + g$ and αf are defined in the

.1.10 same way as in Example

and $F = (\mathbb{R}, +, \cdot)$. Define the following **two operations**:² Let $L = \mathbb{R} (\mathbb{R})$

$$.^2) \in \mathbb{R}_2, y_1), (y_2, x_1) \forall (x_2+ y_2, x_1+ y_1) = (x_2, y_1) + (y_2, x_1) (x_1 \mathbf{1}(\mathbf{2}$$

$$.\forall \alpha \in \mathbb{R}, ^2) \in \mathbb{R}_2, x_1 \forall (x)_2, x_1) = (\alpha.x_2, x_1 \alpha.(x \mathbf{(2)}$$

Show that L is not a linear space over \mathbb{R}

Let L be the set of all real valued sequences $\langle x_n \rangle$. Define usual addition

and multiplication of a sequence as follows: for any $\langle x_n \rangle, \langle y_n \rangle \in L$

and each $\alpha \in \mathbb{R}$

and $\alpha \cdot \langle x_n \rangle = \langle \alpha \cdot x_n \rangle$. Show that $\langle x_n \rangle + \langle y_n \rangle = \langle x_n + y_n \rangle$

.linear space over \mathbb{R}

Let $N = \{ (x_1, x_2, x_3) \mid x_1, x_2, x_3 \in \mathbb{R} \}$. Let $(\mathbb{R}, +, \cdot)$ be the field of real numbers.

Define the following **two operations** on N :

$$(x_1, x_2, x_3) + (y_1, y_2, y_3) = (x_1 + y_1, x_2 + y_2, x_3 + y_3) \quad (1)$$

$$\alpha \cdot (x_1, x_2, x_3) = (\alpha x_1, \alpha x_2, \alpha x_3) \quad (2)$$

$$\forall \alpha \in \mathbb{R}, \forall X \in N, \alpha \cdot X = (\alpha x_1, \alpha x_2, \alpha x_3)$$

Is N linear space over \mathbb{R}

. Properties of Linear Space 1.12 Theorem

Let L be a linear space over F . Then $\mathbf{0}_L$ is a zero vector of L . Then

$$\forall \alpha \in F, \alpha \cdot \mathbf{0}_L = \mathbf{0}_L \quad (1)$$

$$\forall x \in L, \mathbf{0} \cdot x = \mathbf{0}_L \quad (2)$$

$$\forall \alpha \in F, \alpha \cdot (-x) = -(\alpha \cdot x) \quad \forall x \in L, \quad (3)$$

$$\forall \alpha \in F, (-\alpha) \cdot x = -(\alpha \cdot x) \quad \forall x \in L, \quad (4)$$

$$\forall \alpha \in F, \alpha \cdot (x - y) = \alpha \cdot x - \alpha \cdot y \quad \forall x, y \in L, \quad (5)$$

$$\text{If } \alpha \cdot x = \mathbf{0}_L \text{ then } \alpha = 0 \text{ or } x = \mathbf{0}_L \quad (6)$$

Linear Subspace 1.2

.1.13 Definition

Let L be a linear space over a field F and let $\emptyset \neq H \subseteq L$. Then H is called a **linear subspace** of L if H itself is a linear space over F .

.1.14 Theorem

Let H be a non empty subset of a linear space $L(F)$. H is called a subspace of L if and only if $\alpha x + \beta y \in H$ for all $x, y \in H$ and for all $\alpha, \beta \in F$.

.1.15 Exercise

Let \mathcal{R}^3 be a linear space over \mathbb{R} . Which of the following subsets of \mathcal{R}^3 are subspaces of \mathcal{R}^3 ?

- (i) $H = \{(x_1, x_2, x_3) \in \mathcal{R}^3 : x_1 = x_2\}$
- (ii) $H = \{(x_1, x_2, x_3) \in \mathcal{R}^3 : x_1 = x_2 + x_3\}$
- (iii) $H = \{(x_1, x_2, x_3) \in \mathcal{R}^3 : x_1 = 2x_2 + x_3\}$

Let $C[-1, 1]$ be a linear space over \mathbb{R} . Which of the following subsets of $C[-1, 1]$ are subspaces of $C[-1, 1]$?

- (i) $H = \{f \in C[-1, 1] : f(0) = 0\}$
- (ii) $H = \{f \in C[-1, 1] : f(x) \leq 1, \forall x \in [-1, 1]\}$
- (iii) $H = \{f \in C[-1, 1] : f(1) = f(-1)\}$

Solution (i): Take $(x_1, x_2, x_3) \in H$, $(y_1, y_2, y_3) \in H$.

$$(x_1 + y_1, x_2 + y_2, x_3 + y_3) = (x_1, x_2, x_3) + (y_1, y_2, y_3)$$

Then, the closure condition is not satisfied. From Definition 1.13,

, and $\alpha, \beta \in \mathbb{R}_1$) $\in H_2, y_1, y_2, (3, x_2, x_2)$ **(i)**: Let **(1) Another Solution (**

then

$$1) \in H_3 + y_3, x_2 + y_2(\alpha + \beta), x_2) = (3 + y_3, x_2 + y_2\beta, x_2\alpha + 2) = (2, y_1, y_2) + \beta(3, x_2, x_2\alpha)$$

. If and only if $\alpha + \beta = 2$ ($\alpha + \beta = 2$) because

. \mathbb{R}_1 is not a subspace of \mathbb{R}_1 , $H_1.14$ Thus, from Theorem

. and $\alpha, \beta \in \mathbb{R}_6$ **(iii)**: Let $f, g \in H_2$ **Solution (**

$] \Rightarrow \alpha f$ and βg are continuous on $[1, 1] \Rightarrow f, g$ are continuous on $[-6, 6]$ $f, g \in H$

. $[1, 1]$ Thus, $\alpha f + \beta g$ is continuous on $[-1, 1]$ **(I)**

$$(1) + (\beta g)(-1) = (\alpha f)(-1) + \beta g(-1)$$

$$(1) + \beta g(-1) = \alpha f(-1) + \beta g(-1)$$

$$(1) = (\alpha f + \beta g)(1) + \beta g(1) = \alpha f(1) + \beta g(1) \quad \text{**(II)**}$$

. $[1, 1]$ is a subspace of $C[-6, 6]$. Thus, H_6 From **(I)** and **(II)**, $\alpha f + \beta g \in H$

Linear Transformation Mapping .3

.1.16 Definition

Let $L(F)$ and $L'(F)$ be two linear spaces over the same field F . A mapping $T : L \rightarrow L'$ is called a **Linear Operator** or **Linear Transformation** if

$$\forall \alpha, \beta \in F \forall x, y \in L, T(\alpha x + \beta y) = \alpha T(x) + \beta T(y)$$

.1.17 Example

$\in \mathbb{R}_3, (x_2, x_1) \forall (x_2, x_1) = (x_3, x_2, x_1)$ defined by $T(x^2) \rightarrow \mathbb{R}^3$ Let $T : \mathbb{R}$

. T is a linear transformation Show that (1)

). Compute $(1, 5, -0) = (3, y_2, y_1), Y = (y_3, -1, 2) = (3, x_2, x_1) X = (x_1, 2)$

. (X) and $T(X + Y) = T(X) + T(Y)$

\exists and $\alpha, \beta \in \mathbb{R}$, $y_2, y_1, Y = (y^3) \in \mathbb{R}_3, x_2, x_1$: Let $X = (x_1, x_2, x_3) \in \mathbb{R}^3$. Then

R. Then

$$T(\alpha X + \beta Y) = \alpha T(X) + \beta T(Y)$$

$$T(\alpha(x_1, x_2, x_3) + \beta(y_1, y_2, y_3)) = T(\alpha x_1 + \beta y_1, \alpha x_2 + \beta y_2, \alpha x_3 + \beta y_3)$$

$$= (\alpha x_1 + \beta y_1, \alpha x_2 + \beta y_2, \alpha x_3 + \beta y_3)$$

$$= (\alpha x_1, \alpha x_2, \alpha x_3) + (\beta y_1, \beta y_2, \beta y_3)$$

$$= \alpha(x_1, x_2, x_3) + \beta(y_1, y_2, y_3)$$

$$= \alpha T(X) + \beta T(Y)$$

$T(2) = (2, 4) = T(2X) = 2T(X)$: $T(2)$ is a scalar multiple of $T(X)$.

$$T(4, -2) = (2, -4) = T(X + Y) = T(X) + T(Y)$$

1.18 Exercise

Let V be a linear space over $F = \mathbb{R}$ with usual addition and multiplication. Let $T: V \rightarrow V$ be a linear transformation.

Show that each of the following mappings $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is a linear transformation.

(i) $T(x_1, x_2) = (x_1, x_2)$

$$T(x_1 + x_2, x_1 x_2) = (x_1 + x_2, x_1 x_2)$$

$$T(x_1, x_2) = (2x_1, x_2)$$

$$T(x_1, x_2) = (ax_1, x_2) \text{ where } a \in \mathbb{R}$$

Let $C^b(\mathbb{R})$ be the set of all bounded continuous functions defined on \mathbb{R} such that $C^b(\mathbb{R})$ is a linear space over \mathbb{R} with usual addition and multiplication. Let $T: C^b(\mathbb{R}) \rightarrow C^b(\mathbb{R})$ such that $T(f(x)) = f(x)$. Show that T is a linear transformation mapping $C^b(\mathbb{R})$ to $C^b(\mathbb{R})$.

.1.19 Theorem

Let $T : L(F) \rightarrow L'(F)$ be a linear transformation. Then

L' is the zero 0_L is the zero vector of L and $0_{L'}$ where $0_L = 0T$ (i)
'vector of L

$$(T(-x) = -T(x) \text{ (ii)})$$

$$(T(x - y) = T(x) - T(y) \text{ (iii)})$$

.1.20 Theorem

$: L \rightarrow L'$ linear T_2, T_1 Let L, L' be linear spaces over same field F . Let T
) $(x) = T_2 + T_1 : L \rightarrow L'$ as $(T_2 + T_1)$ transformations. Define the function T

$$(x) \forall x \in L_2(x) + T_1 T$$

= $(\alpha T_1 : L \rightarrow L'$ is defined as $(\alpha T_1$ If $\alpha \in F$, then the function αT

$$(x) \forall x \in L. \text{ Then } \alpha T$$

is a linear transformation. $T_2 + T_1$ Show that (i)

.is a linear transformation αT (ii) Show that

Proof. (i) Let $\alpha, \beta \in F$ and $x, y \in L$. Then

$$(\alpha x + \beta y) + T_1(\alpha x + \beta y) = T_2 + T_1 T \quad (+ \text{ Definition of})$$

$$(x) + \beta T_1(x) + \alpha T_1(x) + \beta T_1 \alpha T = \quad T_2, T_1 \text{ since } T$$

$$((\alpha T_1(x) + \beta T_1(x)) + T_2(x) + T_1 \alpha T =$$

$$(\alpha T_1(x) + \beta T_1(x)) + T_2(x) + T_1 \alpha T =$$

$$(\alpha T_1(x) + \beta T_1(x)) + T_2(x) + T_1 \alpha T =$$

$$((\alpha T_1(x) + \beta T_1(x)) + T_2(x) + T_1 \alpha T =$$

$$(\alpha T_1(x) + \beta T_1(x)) + T_2(x) + T_1 \alpha T =$$

.is a linear transformation $T_2 + T_1$ Thus, T

$\in F$ and $x, y \in L$. Then β_1 Let β

$$(y_2x + \beta_1(\beta_1y) = \alpha.T_2x + \beta_1)(\beta_1\alpha T) \quad \text{-Definition of scalar multiplication}$$

(tion

$$((y_1.T_2(x) + \beta_1.T_1\alpha.\beta = \quad \text{(linear trans since } T)$$

$$((y_1.T_2(x) + \alpha.\beta_1.T_1\alpha.\beta =$$

$$())(y_1.(T_2)(x) + \beta_1.(T_1)\beta =$$

.is a linear transformation. Thus, αT

□

.1.21 Definition

Let L be a linear space. A linear transformation $T : L \rightarrow F$ is said to be **Linear functional**. (Note that F can be regarded as a linear space over F .)

.1.22 Example

= Let $L = \{x_1, \dots, x_n \in F\}$ be a linear space over F .

the field F . Let $T : F^n \rightarrow F$ defined by $T(x_1, \dots, x_n) = \alpha_1x_1 + \dots + \alpha_nx_n$.

Prove that T is a linear transformation.

.transformation

, $\dots, y_n) \in F^n$ and $\alpha, \beta \in F$. Then $T(\alpha x + \beta y) = T(\alpha(x_1, \dots, x_n) + \beta(y_1, \dots, y_n))$.

$$T(\alpha(x_1, \dots, x_n) + \beta(y_1, \dots, y_n)) = T(\alpha x + \beta y) = T[\alpha(x_1, \dots, x_n) + \beta(y_1, \dots, y_n)]$$

$$= \alpha(\alpha x_1 + \dots + \alpha x_n) + \beta(\beta y_1 + \dots + \beta y_n)$$

$$= (\alpha^2 x_1 + \dots + \alpha^2 x_n) + (\beta^2 y_1 + \dots + \beta^2 y_n)$$

$$= (\alpha^2 x_1 + \dots + \alpha^2 x_n) + (\beta^2 y_1 + \dots + \beta^2 y_n)$$

$$= (\alpha^2 x_1 + \dots + \alpha^2 x_n) + (\beta^2 y_1 + \dots + \beta^2 y_n)$$

.(Thus, T is a linear transformation (i.e., linear functional

Chapter 2

Normed Linear Space

.2.1 Definition

Let $L(F)$ be a linear space over a field F . A mapping $\| \cdot \| : L \rightarrow \mathbb{R}$ is called **norm** if the following conditions hold

$$((\text{Positivity } x \in L, \forall 0 \|x\| \geq 0) \quad (1))$$

$$. \text{if and only if } x = 0 \|x\| = 0 \quad (2)$$

$$((\text{Triangle Inequality } x, y \in L, \forall \|x + y\| \leq \|x\| + \|y\|) \quad (3))$$

$$. x \in L, \forall \alpha \in F \| \alpha x \| = |\alpha| \|x\| \quad (4)$$

$(L, \| \cdot \|)$ is called **normed linear space**.)

.2.2 Remark

.From now on, the field F is either \mathbb{R} or \mathbb{C}

.2.3 Theorem

Let $(L, \| \cdot \|)$ be a normed linear space. Then, for each $x, y \in L$

$$. 0_L \| \cdot \| = 0 \quad (1)$$

$$. \|x\| = \| -x \| \quad (2)$$

$$. \|x - y\| = \|y - x\| \quad (3)$$

((Reverse Triangle Inequality) $|\|x\| - \|y\|| \leq \|x - y\|$.) (ε)

)Every 6(Reverse Triangle Inequality) $(\|x\| - \|y\|) \leq \|x + y\|$. |(°)

subspace of a normed space is itself normed space with respect

.to the same norm

((1.12see Theorem) $\|0\| = \|0\|$) *Proof.* (

$$\|0\| = \|0\| = 0$$

$$\forall x \in V, \|x\| = \|x\| \quad \| -x \| = \|x\| \quad (2)$$

$$\|x - y\| = \|(y - x)\| = \|y - x\| \quad (3)$$

We must prove $-\|x - y\| \leq \|x\| - \|y\| \leq \|x - y\|$ (Σ)

$$\|x\| = \|x - y + y\| \leq \|x - y\| + \|y\|$$

$$(I) \quad \text{Hence, } \|x\| - \|y\| \leq \|x - y\|$$

$$\|y\| = \|y - x + x\| \leq \|y - x\| + \|x\|$$

$$(II) \quad \text{Hence, } \|y\| - \|x\| \leq \|x - y\|$$

$\forall x, y \in V$ Hence, by (I) and (II), we get $\|x - y\| \geq |\|x\| - \|y\||$

We must prove $-\|x + y\| \leq \|x\| - \|y\| \leq \|x + y\|$ (°)

$$\|x\| = \|x + y - y\| \leq \|x + y\| + \| -y \|$$

$$(III) \quad \text{Hence, } \|x\| - \|y\| \leq \|x + y\|$$

$$\|y\| = \|y + x - x\| \leq \|y + x\| + \| -x \|$$

$$\text{Hence, } \|y\| - \|x\| \leq \|x + y\|$$

$$(IV) \quad \|x\| - \|y\| \geq -\|x + y\|$$

Hence, by (III) and (IV), we get $-\|x + y\| \leq \|x\| - \|y\| \leq \|x + y\|$

$x, y \in V$

□

Examples of Normed Linear Space 2.1

.2.4 Example

Let $L = \mathbb{R}$ be a linear space over \mathbb{R} with $\|\cdot\| : L \rightarrow \mathbb{R}$ such that $\|x\| = |x|$. Show that $(\mathbb{R}, \|\cdot\|)$ is a normed space

Solution: We show that

$$\forall x \in \mathbb{R}; \text{ hence } \|x\| \geq 0 \quad \forall 0 \|x\| = |x| \geq 0 \quad (1)$$

$$0 \Leftrightarrow x = 0 \Leftrightarrow |x| = 0 \quad \text{Let } x \in \mathbb{R}, \|x\| = |x| \quad (2)$$

$$, x \in \mathbb{R}, \forall \alpha \in \mathbb{R} \quad (3)$$

$$\|\alpha x\| = |\alpha x| = |\alpha| |x| = |\alpha| \|x\|$$

$$, x, y \in \mathbb{R} \quad \forall \|x + y\| = |x + y| \leq |x| + |y| = \|x\| + \|y\| \quad (4)$$

.2.5 Example

Let $L = \mathbb{C}$ be a complex linear space over \mathbb{C} with $\|\cdot\| : \mathbb{C} \rightarrow \mathbb{R}$ such that $\|z\| = |z| = \sqrt{a^2 + b^2}$. Show that $(\mathbb{C}, \|\cdot\|)$ is a normed space

Solution: We show that

$$\forall z = a + ib \in \mathbb{C}; \text{ hence } \|z\| \geq 0 \quad \forall 0 \geq a^2 + b^2 \quad \|z\| = |z| = \sqrt{a^2 + b^2} \quad (1)$$

$$\text{Let } z = a + ib \in \mathbb{C} \quad (2)$$

$$0 \Leftrightarrow a = b = 0 \Leftrightarrow z = 0 \Leftrightarrow a^2 + b^2 = 0 \quad \|z\| = |z| = \sqrt{a^2 + b^2} \quad (3)$$

$$\text{Let } z, w \in \mathbb{C} \quad (4)$$

$$\|z + w\|^2 = (z + w)(\overline{z + w}) \quad \text{where } \overline{z + w} = \text{conjugate of } z + w$$

$$= (z + w)(\overline{z} + \overline{w}) = z\overline{z} + w\overline{w} + z\overline{w} + w\overline{z} =$$

$$z\overline{z} + w\overline{w} + \underbrace{z\overline{w} + \overline{z}w}_{2 \operatorname{Re}(z\overline{w})}$$

$$= \|z\|^2 + \|w\|^2 + 2 \operatorname{Re}(z\overline{w})$$

$$\|z + w\| \geq \|z\| + \|w\| \quad \text{by the triangle inequality}$$

, hence, $\|z + w\| \leq \|z\| + \|w\| \leq (\|z\| + \|w\|)^2$ Thus, $\|z + w\|$

, Let $z \in C, \alpha \in C$ (4)

$$= |\alpha| \sqrt{a^2 + b^2} = \sqrt{\alpha^2 a^2 + \alpha^2 b^2} = \sqrt{(\alpha a)^2 + (\alpha b)^2} = \|\alpha z\| = |\alpha| \|z\|$$

-i, then $\|z + w\| = \sqrt{3^2 + 2^2} = 5$: Let $z = 2 + 3i - i$ **2.5 As an application to Example**

$$\begin{aligned} \|z + w\| &= \sqrt{(2+3)^2 + (3-1)^2} = \sqrt{36 + 4} = \sqrt{40} = 2\sqrt{10} \\ \|z\| &= \sqrt{2^2 + 3^2} = \sqrt{13} \\ \|w\| &= \sqrt{3^2 + 2^2} = \sqrt{13} \\ \|z\| + \|w\| &= 2\sqrt{13} \end{aligned}$$

2.6 Example

Show that the linear space $C^b(\mathbb{R})$ is a normed space under the norm

$$\|f\| = \sup\{|f(x)| : x \in \mathbb{R}\}$$

0. Hence, $\|f\| \geq 0 \forall x \in \mathbb{R}$. Then, $\|f\| = \sup\{|f(x)| : x \in \mathbb{R}\} \geq 0$ Since $|f(x)| \geq 0$ (1)

$$0 \iff \sup\{|f(x)| : x \in \mathbb{R}\} = 0 \iff \|f\| = 0 \iff f(x) = 0 \forall x \in \mathbb{R}$$

$$\forall x \in \mathbb{R} \quad |f(x)| = 0 \iff f(x) = 0$$

$$((\text{zero mapping}) \iff \forall x \in \mathbb{R} \quad f(x) = 0 \iff f = \hat{0})$$

Let $f, g \in C^b(\mathbb{R})$. Then (2)

$$\|f + g\| = \sup\{|f(x) + g(x)| : x \in \mathbb{R}\}$$

$$\sup\{|f(x)| + |g(x)| : x \in \mathbb{R}\} \geq \|f + g\|$$

$$\sup\{|f(x)| : x \in \mathbb{R}\} + \sup\{|g(x)| : x \in \mathbb{R}\} = \|f\| + \|g\| \geq \|f + g\|$$

Hence, $\|f + g\| \leq \|f\| + \|g\|$

Let $f \in C^b(\mathbb{R}), \alpha \in \mathbb{R}$. Then (3)

$$\| \alpha f \| = \sup\{ |(\alpha f)(x)| : x \in \mathbb{R} \}$$

$$\{ \sup\{ |\alpha| |f(x)| : x \in \mathbb{R} \} =$$

below where $A = \{ |f(x)| : x \in \mathbb{R} \}$ (By Theorem 2.7)

$$\{ |f(x)| \text{ and } \beta = |\alpha|$$

$$\cdot \alpha \|f\| =$$

2.7 Theorem

If A is a bounded above set and $\beta > 0$, then βA is bounded above and

$$\sup(\beta A) = \beta \sup(A)$$

Let $f, g \in C^b(\mathbb{R})$ such that $f(x) = \cos(x)$ and $g(x) = \sin(x)$.

Hence $f(x) = \cos(x)$ and $g(x) = \sin(x)$.

$$\|f\| = \sup\{ |\sin(x)| : x \in \mathbb{R} \} = 1$$

$$\|g\| = \sup\{ |1 \cos(x) + 2 \sin(x)| : x \in \mathbb{R} \} = 3$$

$$\|g\| = 3 = 1 \cdot \sup\{ |\cos(x)| + 2 \} = 1 \cdot \|f\| + 2$$

2.8 Example

The linear space $C[1, 0]$ of all real valued continuous functions on $[1, 0]$

is a normed space under the norm defined in Example 2.6a.

2.9 Example

The linear space $C[1, 0]$ of all real valued continuous functions on $[1, 0]$

is a normed space with the norm defined as

$$\|f\| = \int_0^1 |f(x)| dx \quad \forall f \in C[1, 0]$$

Thus $\|f\| \geq 0$ and $\|f\| = 0$ if and only if $f(x) = 0$ for all $x \in [0, 1]$. **solution:**

$$\|f\| \geq 0$$

$$\Rightarrow \|f\| = \int_0^1 |f(x)| dx = 0 \iff f(x) = 0 \text{ for all } x \in [0, 1]$$

$$[1, 0 \forall x \in [0, 1] |f(x)| = |g(x)| \Rightarrow \Leftarrow$$

$$[1, 0 \forall x \in [0, 1] f(x) = g(x) \Rightarrow \Leftarrow$$

$$.((zero mapping) f = g \Rightarrow \Leftarrow$$

]. Then, Let $f, g \in C[0, 1]$ (3)

$$\|f + g\| = \int_0^1 |f(x) + g(x)| dx$$

$$\geq \int_0^1 (|f(x)| + |g(x)|) dx$$

$$= \int_0^1 |f(x)| dx + \int_0^1 |g(x)| dx = \|f\| + \|g\|$$

], $\alpha \in \mathbb{R}$. Then, Let $f \in C[0, 1]$ (4)

$$\| \alpha f \| = \int_0^1 |\alpha f(x)| dx = |\alpha| \int_0^1 |f(x)| dx = |\alpha| \|f\|$$

= () such that $f(x) = x^3$ and $g(x) = -x^3$. Let $f \in C[0, 1]$ and $g \in C[0, 1]$. **2.9 As an application to Example**

.. Find $\|f\|$, $\|g\|$ and $\|f + g\|$ and $g(x) = -x^3$

$$\|f\| = \int_0^1 |x^3| dx = \int_0^1 x^3 dx = \frac{x^4}{4} \Big|_0^1 = \frac{1}{4}$$

$$\|g\| = \int_0^1 |-x^3| dx = \int_0^1 x^3 dx = \frac{x^4}{4} \Big|_0^1 = \frac{1}{4}$$

$$\|f + g\| = \int_0^1 |x^3 - x^3| dx = \int_0^1 0 dx = 0$$

$$\int_0^1 (x^3 - x^3) dx = \int_0^1 0 dx = 0$$

2.10 Example

Consider the linear space F^n over F ($F = \mathbb{R}$ or \mathbb{C}). Define $\| \cdot \| : F^n \rightarrow \mathbb{R}$

, $\dots, x_n) \in F^n$. Then $(F^n, \| \cdot \|)$ is a normed space if $\|X\| = \max\{|x_1|, \dots, |x_n|\}$ for any $X = (x_1, \dots, x_n) \in F^n$.

.normed space

.., \dots, n , $\forall i = 1, \dots, n, |x_i| \geq 1$) For any $X = (x_1, \dots, x_n) \in F^n$, $|x_i| \geq 1$ **solution:** (

.0, then $\|X\| \geq 1$, $\dots, |x_n| \geq 1$ Then $\max\{|x_1|, \dots, |x_n|\} \geq 1$

, $\dots, x_n) \in F^n$, where $X = (x_1, \dots, x_n) \in F^n$, $\|X\| = \max\{|x_1|, \dots, |x_n|\}$ (2)

$$\{0, \dots, |x_n|\} = \max\{|x_1|, \dots, |x_n|\}$$

$$0 = \dots = x_n = 1 \Leftrightarrow |x_1| = \dots = |x_n| = 1 \Rightarrow \Leftrightarrow$$

$$F^n \mathbf{0} = (0, \dots, 0, \dots, x_n) = (1, X = (x_1, \dots, x_n) \Rightarrow \Leftrightarrow$$

$$, \dots, y_n) \in F^n, Y = (y_1, \dots, y_n) \text{ Let } X = (x_1, \dots, x_n) \text{ (3)}$$

$$\{|x_1|, \dots, |x_n| + |y_1|, \dots, |y_n|\} = \max\{|x_1|, \dots, |x_n| + |y_1|, \dots, |y_n|\}$$

$$\{|x_1|, \dots, |x_n| + |y_1|, \dots, |y_n|\} = \max\{|x_1|, \dots, |x_n| + |y_1|, \dots, |y_n|\}$$

$$\{|x_1|, \dots, |y_n|\} = \|X\| + \|Y\|, \{|x_1|, \dots, |x_n|\} + \max\{|y_1|, \dots, |y_n|\}$$

$$, \dots, x_n) \in F^n \text{ and } \alpha \in F \text{ Let } X = (x_1, \dots, x_n) \text{ (4)}$$

$$\{|\alpha x_1|, \dots, |\alpha x_n|\} = \max\{|\alpha x_1|, \dots, |\alpha x_n|\}$$

$$\{|x_1|, \dots, |x_n|\} = |\alpha| \max\{|x_1|, \dots, |x_n|\} = |\alpha| \max\{|x_1|, \dots, |x_n|\}$$

over³ : Consider the linear space **R^{2.10As an application to Example}**

,). Then $(3, 7, -0) = (3, y_2, y_1), Y = (5, -2, 1) = (3, x_2, x_1) \in \mathbb{R}^3$. Let $X = (x_1, x_2, x_3)$

$$\|X\| = \max\{|3|, |7|, |0|\} = 7 \text{ and } \|Y\| = \max\{|5|, |-2|, |1|\} = 5 \text{ (1)}$$

$$\|3X + 2Y\| = \max\{|9+10|, |21-4|, |-2+2|\} = \max\{|31|, |17|, |0|\} = 31$$

$$\|2X - Y\| = \max\{|6-5|, |14-2|, |-3-1|\} = \max\{|1|, |12|, |-4|\} = 12$$

$$\|3X + 2Y\| = 31, \|2X - Y\| = 12 \text{ Find } \|3X + 2Y - 2(2X - Y)\|$$

Show that $\|3X + 2Y - 2(2X - Y)\| = 31$

$$\{|x_1|, |x_2|, |x_3|\} + \max\{|y_1|, |y_2|, |y_3|\} \leq \max\{|x_1| + |y_1|, |x_2| + |y_2|, |x_3| + |y_3|\}$$

.2.11 Exercise

→ \mathbb{R} such 2 be a linear space over $F = \mathbb{C}$. Define $\| \cdot \| : C^2 \rightarrow \mathbb{R}$ Let $L = C(\mathbb{1})$

. Show that $\|0\| = 0$ and $a, b > 0, x_1, x_2 \in C^2, \forall X = (x_1, x_2)$ that $\|X\| = a|x_1| + b|x_2|$

(. (H.W² $\| \cdot \|$ is a norm on C)

(. Let $\|X\| = \min\{|x|, |y|\}, \forall X = (x, y) \in \mathbb{R}^2$ Consider the linear space \mathbb{R}^2
 \ni

.² Show that $\| \cdot \|$ is not a norm on \mathbb{R}^2

$\in \mathbb{R}^3, -0$ **solution:** Let $X = ($

$0) = (3, 0)$ $\|X\| = \min\{3, 0\} = 0$

) of the definition of the 2. Condition (0, but $\|X\| = 0$ Since $X \neq 0$

² norm is not valid. Hence, $\| \cdot \|$ is not a norm on \mathbb{R}^2
 (. Let $\|X\| = |x| + |y|$ Consider the linear space \mathbb{R}^2

(.4 Show that $\| \cdot \|$ does not satisfies condition (

2), $\alpha = 3, 1$ **solution:** Let $X = ($

$2) = (3, 1)$ $\|X\| = 3 + 1 = 4$ $\|3X\| = \| (9, 3) \| = 9 + 3 = 12$

$40 = 6^2 + 2^2) \| = 6, 2) \| = \| (3, 1) \| = 4$ $\|3X\| = 12$

$40 \neq 3 \cdot 4 = 12$ Thus, $\| \alpha X \| \neq \alpha \| X \|$

$x, y \in L. \forall$ Let $(L, \| \cdot \|)$ be a normed space. Let $\|x + y\| = \|x\| + \|y\|$ (ξ)

. $\|y\| \geq 2\|x\| + 3\|y\| = 2x + 3$ Show that $\|$

$\|y\| \geq 2\|x\| + 3\|y\|$ and $\|2\|x\| + 3\|y\| \geq 2x + 3$ **solution:** We must show $\|$
 \geq

$\|y\| \geq 2\|x\| + 3$

$(x + y) - y \| 3y - y \| = \|3x + 3y\| = \|2x + 3\|$

((4(2.3 (By Theorem $\| (x + y) \| - \|y\| \leq \|x\|$)

((4 (By axiom $\| (x + y) \| - \|y\| \leq \|x\|$)

$$2 \|x\| + 3 \|y\| = 2 \|x\| + 3 \|y\|$$

$$(1) \quad \|y\| \|2x + 3y\| \geq \|2x + 3y\|^2 \text{ Thus, } \|$$

(2) By axioms $\|y\| \|2x + 3y\| \leq \|2x + 3y\|^2$ On the other hand, $\|$

$$\|y\| \|2x + 3y\| = \|2x + 3y\|^2 \text{ and (1) From ($$

Some Important Inequalities

To give more examples about normed space, it is important to present some inequalities

is a real number and If $I_p = \{ \langle x_n \rangle : \sum_{i=1}^{\infty} |x_i|^p < \infty \}$ be a set of $x = (x_1, x_2, \dots) \in I_p$. Let $y = (y_1, y_2, \dots) \in I_q$. Then

Holder's Inequality(1)

$$\sum_{i=1}^{\infty} |x_i y_i| \leq \left(\sum_{i=1}^{\infty} |x_i|^p \right)^{\frac{1}{p}} \left(\sum_{i=1}^{\infty} |y_i|^q \right)^{\frac{1}{q}}$$

where $\frac{1}{p} + \frac{1}{q} = 1$ and $p, q > 1$

Cauchy Schwarz's Inequality (2)

$$\sum_{i=1}^{\infty} |x_i y_i| \leq \left(\sum_{i=1}^{\infty} |x_i|^2 \right)^{\frac{1}{2}} \left(\sum_{i=1}^{\infty} |y_i|^2 \right)^{\frac{1}{2}}$$

-Note that Cauchy Schwarz' s inequality is a special case of Holder' s inequality where $p = q = 2$

Minkowski's Inequality (3)

If $p \geq 1$

$$\sum_{i=1}^{\infty} |x_i^p + y_i^p| \geq \sum_{i=1}^{\infty} |x_i^p| + \sum_{i=1}^{\infty} |y_i^p|$$

.2.12 Example

Let $L = \mathbb{R}^n$ be a linear space over \mathbb{R} . If $X = (x_1, \dots, x_n)$ and $Y = (y_1, \dots, y_n)$

$$\|X\|_p = \left(\sum_{i=1}^n |x_i|^p \right)^{1/p}$$

Verify Cauchy Schwarz inequality. (1)

Verify Minkowski's inequality (2)

.2.13 Remark

The three inequalities above hold for finite sum.

Now we can give the following examples

.2.14 Example

Show that the linear space \mathbb{R}^n over \mathbb{R} (or \mathbb{C}^n over \mathbb{C}) is a normed space

with $\|X\| = \left(\sum_{i=1}^n |x_i|^2 \right)^{1/2}$ for \mathbb{R}^n , $X = (x_1, \dots, x_n)$. The space \mathbb{R}^n with $\|X\|$ is called **Euclidian space** and $(\mathbb{C}^n, \|X\|)$ is called **Unitary space**.

Solution: Let $X = (x_1, \dots, x_n) \in \mathbb{R}^n$ (or \mathbb{C}^n) and $Y = (y_1, \dots, y_n) \in \mathbb{R}^n$ (or \mathbb{C}^n)

Then, $\forall i = 1, \dots, n$, $|x_i| \geq 0$. Since $|x_i| \geq 0$, $|x_i|^2 \geq 0$. That is, $0 \leq \sum_{i=1}^n |x_i|^2$

$$\|X\| \geq 0$$

$$\|X\| = 0 \iff \sum_{i=1}^n |x_i|^2 = 0 \iff x_i = 0, \forall i = 1, \dots, n$$

$$\|X\| \geq 0, \forall X \in \mathbb{R}^n \text{ (or } \mathbb{C}^n \text{)}$$

$$\|X\| \geq 0, \forall X \in \mathbb{R}^n \text{ (or } \mathbb{C}^n \text{)}$$

$$\mathbb{R}^n \mathbf{0}, \dots, x_n) = \|X\| = (x \Rightarrow \leftarrow$$

$$\begin{aligned} & \|x_1 + y_1, \dots, x_n + y_n\|_1 + \|y_1, \dots, y_n\| = \|X + Y\| \\ & = \sum_{i=1}^n |x_i + y_i| \geq \sum_{i=1}^n |x_i| + \sum_{i=1}^n |y_i| \end{aligned} \quad \text{Minkoski' s)$$

(Inequality

$$\begin{aligned} & \|X\| + \|Y\| = \\ & \|(\alpha x_1, \dots, \alpha x_n)\| = \sum_{i=1}^n |\alpha x_i| = |\alpha| \sum_{i=1}^n |x_i| \\ & = \sum_{i=1}^n |\alpha|^2 |x_i|^2 \quad \frac{1}{2} \\ & |\alpha| = \sum_{i=1}^n |x_i|^2 = \frac{1}{2} |\alpha| \|X\| \end{aligned}$$

:2.14As an application to Example

Let $(\mathbb{R}^3, \|\cdot\|)$ be an Euclidian space and $X = (4, 2, -1)$

.Then, find $\|X\|$

Let $(\mathbb{C}^2, \|\cdot\|)$ be a Unitary space and $X = (2+i, -1)$

.Then, find $\|X\|$

Product of Normed Spaces 2.2

.2.15 Definition

Let $(L, \| \cdot \|_L), (L', \| \cdot \|_{L'})$ be normed linear spaces over a field F . Let $L \times L' = \{(X, Y) : X \in L, Y \in L'\}$ be the Cartesian product of L and

L' . Define $+$ on $L \times L'$ by

$$(X_2, Y_2) + (X_1, Y_1) = (X_2 + X_1, Y_2 + Y_1)$$

sum on L sum on L'

Define a scalar multiplication

$$\forall (X, Y) \in L \times L', \forall \alpha \in F \alpha(X, Y) = (\alpha X, \alpha Y),$$

.2.16 Proposition

(. Show that $(L \times L', +, \times)$ is a linear space over F . (H. W

.2.17 Remark

The product linear space defined above can be made a normed space by different ways as we show in the following example

.2.18 Example

Define $\| \cdot \| : L \times L' \rightarrow \mathbb{R}$ such that

$$\| (X, Y) \| = \| X \|_L + \| Y \|_{L'} \quad (1)$$

$$\| (X, Y) \| = \max\{\| X \|_L, \| Y \|_{L'}\} \quad (2)$$

(.) are normed spaces₂), $(L \times L', \| \cdot \|_1)$ Show that $(L \times L', \| \cdot \|_1$

(.) is a normed space₁ To show $(L \times L', \| \cdot \|_1)$

$\forall X \in L, \forall Y \in L'$, then $\| X \|_L \geq 0$ and $\| Y \|_{L'} \geq 0$ Since $\| X \|_L \geq 0$ (i)

$$\| (X, Y) \|_1 = \| X \|_L + \| Y \|_{L'} \geq 0$$

$$0 \Leftrightarrow \|X\|_L + \|Y\|_{L'} = 0 \quad \text{(i) } \|(X, Y)\|$$

$$0 \|X\|_L = \|Y\|_{L'} = \Rightarrow \Leftarrow$$

$$((L, \|\cdot\|_L), (L', \|\cdot\|_{L'}) \text{ are normed spaces}) \quad 0X = Y = \Rightarrow \Leftarrow$$

$$(0, 0X, Y) = () \Rightarrow \Leftarrow$$

$$') \in L \times L_2, Y_2), (X_1, Y_1 \text{ For each } (X \text{ (iii)}$$

$$\|X_1\|_L + \|Y_1\|_{L'} = \|X_1\|_L + \|Y_1\|_{L'} = \|X_1\|_L + \|Y_1\|_{L'}$$

$$\|X_1\|_L + \|Y_1\|_{L'} = \|X_1\|_L + \|Y_1\|_{L'}$$

$$\|X_1\|_L + \|Y_1\|_{L'} = \|X_1\|_L + \|Y_1\|_{L'}$$

$$(\|X_1\|_L + \|Y_1\|_{L'}) + (\|X_1\|_L + \|Y_1\|_{L'}) =$$

$$\|X_1\|_L + \|Y_1\|_{L'} = \|X_1\|_L + \|Y_1\|_{L'}$$

For each $(x, y) \in X \times Y$ and for each $\alpha \in F$ (iv)

$$= \|\alpha X\|_L + \|\alpha Y\|_{L'} = \|(\alpha X, \alpha Y)\|_1 = \|\alpha(X, Y)\|$$

$$\alpha \|X\|_L + |\alpha| \|Y\|_{L'} = |\alpha| (\|X\|_L + \|Y\|_{L'}) = |\alpha| \|(X, Y)\|$$

' is a norm on $L \times L_2$ Now, we show that $\|(X, Y)\|$

$$\forall X \in L, \forall Y \in L', 0 \text{ and } \|Y\|_{L'} \geq 0 \text{ Since } \|X\|_L \geq (i)$$

$$\|X\|_L \geq 0 \text{ then } \max\{\|X\|_L, \|Y\|_{L'}\} = \|(X, Y)\|$$

$$0 \Leftrightarrow \max\{\|X\|_L, \|Y\|_{L'}\} = 0 \quad \text{(ii) } \|(X, Y)\|$$

$$0 \|X\|_L = \|Y\|_{L'} = \Rightarrow \Leftarrow$$

$$((L, \|\cdot\|_L), (L', \|\cdot\|_{L'}) \text{ are normed spaces}) \quad 0X = Y = \Rightarrow \Leftarrow$$

$$(0, 0X, Y) = () \Rightarrow \Leftarrow$$

$(X, Y) \in L \times L_2, Y_2), (X_1, Y_1)$ For each $(X, Y) \in L \times L_2$ (iii)

$$\|X\|_2 + \|Y\|_2 = \|(X, Y)\|_2 = \sqrt{\|X\|_2^2 + \|Y\|_2^2}$$

$$\max\{\|X\|_2, \|Y\|_2\} \leq \|(X, Y)\|_2 \leq \|X\|_2 + \|Y\|_2$$

$$\|(X, Y)\|_2 \geq \max\{\|X\|_2, \|Y\|_2\}$$

$$\|(X, Y)\|_2 \geq \max\{\|X\|_2, \|Y\|_2\}$$

$$\|(X, Y)\|_2 = \sqrt{\|X\|_2^2 + \|Y\|_2^2}$$

For each $(X, Y) \in L \times L'$ and for each $\alpha \in F$ (iv)

$$\|\alpha(X, Y)\|_2 = \max\{\|\alpha X\|_L, \|\alpha Y\|_{L'}\} = |\alpha| \max\{\|X\|_L, \|Y\|_{L'}\} = |\alpha| \|(X, Y)\|_2$$

$$\max\{|\alpha| \|X\|_L, |\alpha| \|Y\|_{L'}\} = |\alpha| \max\{\|X\|_L, \|Y\|_{L'}\}$$

$$|\alpha| \max\{\|X\|_L, \|Y\|_{L'}\} = |\alpha| \|(X, Y)\|_2$$

Example 2.18 Let $L = (\mathbb{R}, \|\cdot\|_2)$ and $L' = (\mathbb{R}^2, \|\cdot\|_1)$. **As an application to Example**

$(2, -1) \in L = \mathbb{R}$ and $Y = (3, 1) \in L'$ is the Euclidian norm. If $X = 2$ where $\|\cdot\|_2$

and $\|(X, Y)\|_1$. Find $\|(X, Y)\|_2$.

Solution: $\|(X, Y)\|_2 = \sqrt{\|X\|_2^2 + \|Y\|_1^2} = \sqrt{2^2 + (3+1)^2} = \sqrt{4 + 16} = \sqrt{20} = 2\sqrt{5}$

$$+ |3| = \sqrt{2^2 + 4^2} = \sqrt{20}$$

$$= \sqrt{4 + 16} = \sqrt{20} = 2\sqrt{5}$$

(H.W. 2) Find $\|(X, Y)\|_2$

Normed space and Metric space 2.3

.2.19 Definition

Let X be a non empty set and $d : X \times X \rightarrow \mathbb{R}$ be a mapping. Then d is called metric if

$$\forall x, y \in X \quad d(x, y) \geq 0 \quad (1)$$

$$\forall x, y \in X \quad d(x, y) = 0 \iff x = y \quad (2)$$

$$\forall x, y \in X \quad d(x, y) = d(y, x) \quad (3)$$

$$\forall x, y, z \in X \quad d(x, y) \leq d(x, z) + d(z, y) \quad (4)$$

(X, d) is called **metric space**

.2.20 Theorem

Let $(L, \|\cdot\|)$ be a normed linear space. Let $d : L \times L \rightarrow \mathbb{R}$ defined by $d(x, y) = \|x - y\| \quad \forall x, y \in L$. Prove that (L, d) is a metric space. (i.e., every normed space is a metric space). The metric d is called **metric induced** by the norm

Proof. To prove (L, d) is a metric space

(Hence, $d(x, y) = \|x - y\| \geq 0 \quad \forall x, y \in L$) By definition of norm, $\|x - y\| \geq 0$

$$\|x - y\| \geq 0$$

$$(ii) \quad d(x, y) = \|x - y\| = \|y - x\| = d(y, x)$$

$$\iff x = y \iff x - y = 0 \iff \|x - y\| = 0 \quad (iii) \quad d(x, y) = \|x - y\|$$

$$(iv) \quad d(x, y) = \|x - y\| = \|x - z + z - y\| \leq \|x - z\| + \|z - y\| = d(x, z) + d(z, y)$$

$$(d(y, z) \leq d(y, x) + d(x, z)) \quad \square$$

.2.21 Lemma

(Let d be a metric induced by a normed space $(L, \|\cdot\|)$ (i.e., $d(x, y) =$

$\|x - y\|$). Then d satisfies the following

$$\forall x, y, a \in L \quad d(x + a, y + a) = d(x, y) \quad (i)$$

$$\forall x, y \in L, \forall \alpha \in F \quad d(\alpha x, \alpha y) = |\alpha| d(x, y) \quad (ii)$$

$\forall x, y, a \in L \quad d(x + a, y + a) = \|x + a - (y + a)\| = \|x - y\| = d(x, y)$ Proof. (□)
 $d(\alpha x, \alpha y) = \|\alpha x - \alpha y\| = \|\alpha(x - y)\| = |\alpha| \|x - y\| = |\alpha| d(x, y)$ (2)

.2.22 Remark

Not every metric space is a normed space as we show in the next example

.2.23 Example

Let d be the discrete metric on a space X . Then d can't be obtained from a norm on X (i.e., $(X, \|\cdot\|)$, where

$$d(x, y) = \begin{cases} 0 & \text{if } x = y \\ 1 & \text{if } x \neq y \end{cases}$$

Solution: Suppose d induced by a norm on X . Then, by previous Lemma, Lemma

$$d(\alpha x, \alpha y) = |\alpha| d(x, y) \quad \forall x, y \in X \text{ and } \forall \alpha \in F$$

Then $\alpha x \neq \alpha y$ such that $d(x, y) = 1$ Let $x, y \in X$ such that $x \neq y$.

$$(1) \quad d(\alpha x, \alpha y) = 1 =$$

$$(2) \quad \text{But } |\alpha| d(x, y) = |\alpha|$$

. Thus, $d(\alpha x, \alpha y) \neq |\alpha| = |\alpha| d(x, y)$ for any $\alpha \neq 1$ Hence, $d(\alpha x, \alpha y) =$

.not be induced by a normed space

.2.24 Example

Let $d(x, y) = |x| + |y| \forall x, y \in \mathbb{R}$. Then, d is a metric on \mathbb{R} (check!).

However, d is not induced by a normed space. To show this, let $x =$

$$x = 3, y = 1 \in \mathbb{R}^2, a = 3$$

$$d(3, 1) = |3| + |1| = 4$$

$$d(3+3, 1+3) = |6| + |4| = 10$$

On the other hand, $d(x+a, y+a) = d(x, y)$. Thus, $d(x, y) \neq d(x+a, y+a)$. By Lemma

.norm

Generalizations of Some Concepts from Metric

Space

In what follow, we give generalizations of some known concepts from metric space such as open (closed) ball, open (closed) set, interior set, closure of a set, convergent sequence, Cauchy sequence, and bounded sequence

.2.25 Definition

Let $(L, \|\cdot\|)$ be a normed linear space. Let $x_0 \in L, r \in \mathbb{R}, r > 0$. Then the set

$$B_r(x_0) = \{x \in L : \|x - x_0\| < r\}$$

and radius r . Similarly $\bar{B}_r(x_0)$ is called an **open ball** with center x_0

$$\bar{B}_r(x_0) = \{x \in L : \|x - x_0\| \leq r\}$$

and radius r_0 is called an **closed ball** with center x_0

.2.26 Definition

Let $(L, \|\cdot\|)$ be a normed space and $A \subseteq L$. Then A is said to be

such that $B_r(x) \subseteq A$ **open set** if $\forall x \in A, \exists r > 0$ •

closed set if $A^c = L \setminus A$ is open set •

.2.27 Remark

Let $(L, \|\cdot\|)$ be a normed space. Then

L, \emptyset are closed and open (1)

The union of any family of open sets is open (2)

The union of finite family of closed sets is closed (3)

The intersection of finite family of open sets is open (4)

The intersection of any family of closed sets is closed (5)

.2.28 Theorem

Any finite subset of a normed space is closed

Proof. Let L be a normed space and $A \subseteq L$

((1) (2.27 by Remark) If $A = \emptyset$, then A is closed

If $A = \{x\}$ to prove A is closed (i.e., to prove $L \setminus A$ is open) Let $y \in L \setminus A = L \setminus \{x\}$ so that $y \neq x$. Put $\delta = \|x - y\| > 0$. Thus $x \notin B_\delta(y)$ and hence $B_\delta(y) \subseteq A^c = L \setminus \{x\}$. Thus, A^c is open and thus A

If $A = \{x_1, \dots, x_n\}$, (3) (2.27) $\{x_i\}$. By Remark (1) then $A = \bigcup_{i=1}^n \{x_i\}$ is closed, $n > 0$.
 A is closed □