

X a vec. sp., family of seminorms $\{\| \cdot \|_\alpha : X \rightarrow [0, \infty)\}_{\alpha \in I}$

\rightsquigarrow locally convex space (LCS): topology is smallest containing all

"balls" $B_R^\alpha(x_0) := \{x \in X \mid \|x - x_0\|_\alpha < R\}$.

prop: (1) X is a TVS. (2) $x_n \rightarrow x$ in $X \iff \|x - x_n\|_\alpha \xrightarrow{n \rightarrow \infty} 0 \quad \forall \alpha \in I$.

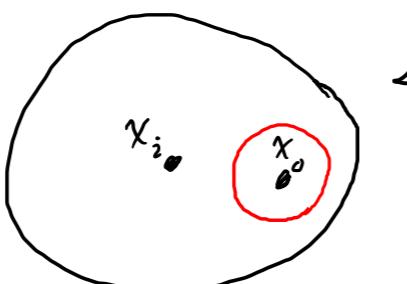
(3) $U \subseteq X$ open $\iff \forall x_0 \in U, \exists$ finite subset $I_0 \subseteq I \quad \alpha \{ \varepsilon_i > 0 \}_{i \in I_0}$

s.t. $\bigcap_{i \in I_0} B_{\varepsilon_i}^{\alpha_i}(x_0) \subseteq U$.

Prf of (3): U open $\iff U$ is a union of fin. intersections of balls

\Rightarrow given $x_0 \in U$, some fin. int. of balls in U contains x_0 ,

$$x_0 \in \bigcap_{i \in I_0} B_{R_i}^{\alpha_i}(x_i) \subseteq U$$



Δ -ineq. \Rightarrow for $\varepsilon_i > 0$ small,

$$B_{\varepsilon_i}^{\alpha_i}(x_0) \subseteq B_{R_i}^{\alpha_i}(x_i).$$

Prf of (2): If $x_n \rightarrow x$, then since $B_\varepsilon^\alpha(x)$ is a nbhd of $x \quad \forall \varepsilon > 0, \alpha \in I$,

$x_n \in B_\varepsilon^\alpha(x) \quad \forall n$ suff large $\Rightarrow \|x - x_n\|_\alpha \rightarrow 0$ as $n \rightarrow \infty$.

Converse: if $\|x - x_n\|_\alpha \rightarrow 0$, given a nbhd $U \subseteq X$ of x ,

(2) \exists fin. set of balls $x \in \bigcap_{i \in I_0} B_{\varepsilon_i}^{\alpha_i}(x) \subseteq U$, then $\forall n$ large,

$$x_n \in B_{\varepsilon_i}^{\alpha_i}(x) \quad \forall i \in I_0 \Rightarrow x_n \in U \Rightarrow x_n \rightarrow x. \quad \square$$

rk: We usually assume $\forall x \neq 0, \|x\|_\alpha \neq 0$ for some $\alpha \in I$.

\Leftrightarrow \forall conv. seqs., $x_n \rightarrow x$ & $x_n \rightarrow y \Rightarrow x = y$

$\Leftrightarrow X$ is a Hausdorff space.

exs (3): $C_b^\infty(\Omega)$ is a LCS with norms $\{\|\cdot\|_{C^m}\}_{m \geq 0}$, so

$$f_n \xrightarrow{C^\infty} f \Leftrightarrow \|f_n - f\|_{C^m} \rightarrow 0 \quad \forall m \geq 0 \Leftrightarrow f_n \xrightarrow{C^m} f \quad \forall m.$$

cor: $U \subseteq C_b^\infty(\Omega)$ is open $\Leftrightarrow \forall f_0 \in U, \exists m \geq 0, \varepsilon > 0$ s.t.

$$\{f \in C_b^\infty(\Omega) \mid \|f - f_0\|_{C^m} < \varepsilon\} \subseteq U.$$

(4) $C_{loc}^m(\Omega)$ is a LCS w. seminorms $\{\|\cdot\|_{C^j(K)}\}_{0 \leq j \leq m}$.

rk: There may exist multiple distinct families of seminorms that generate same top. on an LCS.

e.g. in (4): If $\Omega = \bigcup_{j=1}^{\infty} \Omega_j$, s.t. $\Omega_1 \overset{\text{open}}{\subseteq} \Omega_2 \overset{\text{open}}{\subseteq} \Omega_3 \subseteq \dots$ & $K_j := \overline{\Omega_j}$ cpt

\Rightarrow any cpt $K \subseteq \Omega$ is contained in Ω_j for j suff large

\Rightarrow the countable fam. of seminorms $\{\|\cdot\|_{C^j(K_i)}\}_{\substack{0 \leq j \leq m \\ i=1,2,3,\dots}}$ defns same loc. convex top. on $C_{loc}^m(\Omega)$.

recall: Norms $\|\cdot\|_0$ & $\|\cdot\|_1$ on X are equivalent if $\exists c > 0$ s.t.

$$\frac{1}{c} \|f\|_0 \leq \|f\|_1 \leq c \|f\|_0 \quad \forall f \in X.$$

Ex (PSET 1): $\Leftrightarrow \|\cdot\|_0$ & $\|\cdot\|_1$ generate the same top. on X .

ex: $\|\cdot\|_{C^m}$ is equivalent to $\|f\| := \max_{1 \leq l \leq m} \|\partial^l f\|_\infty$.

thm: A LCS is metrizable (i.e. its top. is generated by open balls wrt. a metric)
 $\Leftrightarrow \exists$ a countable fam. of seminorms generating its top.

pf of \Leftarrow : If X has top. gen. by $\{\|\cdot\|_n\}_{n=1}^\infty$, can defn metric

$$\text{on } X \text{ by } d(x,y) := \sum_{n=1}^{\infty} \frac{1}{2^n} \frac{\|x-y\|_n}{1 + \|x-y\|_n}.$$

check: d defines a metric & the same notion of open sets as the seminorms.

defn: A metrizable LCS is a Fréchet space if it is complete w.r.t. this metric.

ex: $C_b^\infty(\Omega)$ & $C_{loc}^m(\Omega)$ are Fréchet spaces (\Leftarrow completeness of $C_b^m(\Omega)$ & finite
or $C^m(K)$ $m, K \subseteq \Omega$ cpt).

ex (not metrizable): $C_c^{\circ}(\Omega) := \{f: \Omega \xrightarrow{C^{\circ}} V \mid \underbrace{\overline{\{x \in \Omega \mid f(x) \neq 0\}}}_{\text{support of } f} \text{ is cpt}\}$.

Seminorm $\{\|\cdot\|_{\varphi}\}_{\varphi \in I}$ where $I := \{\varphi: \Omega \rightarrow [0, \infty) \text{ contin.}\}$

$\|f\|_{\varphi} := \|\varphi f\|_{C^0}$, i.e. $\|f\|_{\varphi} < \varepsilon$ means $|f(x)| < \frac{\varepsilon}{\varphi(x)} \quad \forall x \in \Omega$.

claim (PSET 1): (a) $f_k \rightarrow f_{\infty}$ in $C_c^{\circ}(\Omega)$ iff \exists a cpt set $K \subseteq \Omega$ s.t. f_k has support in $K \quad \forall k$ & $f_k \rightarrow f_{\infty}$ unif on K .

(b) \exists metric d s.t. every open set in $C_c^{\circ}(\Omega)$ is a union of balls $\{f \mid d(f, f_0) < \varepsilon\}$.

ex (not a TVS): $\|\cdot\|_{\varphi}$ is not always finite on $f \in C^{\circ}(\Omega)$ without cpt support but can defin. a top. on $C^{\circ}(\Omega)$ gen. by balls $\{f \mid \|f - f_0\|_{\varphi} < R\}$.

Then $f_k \rightarrow f_{\infty}$ iff \exists cpt $K \subseteq \Omega$ s.t. $f_k = f_{\infty}$ on $\Omega \setminus K \quad \forall k$, & $f_k \xrightarrow{\text{unif}} f_{\infty}$ on K .

claim: $\mathbb{R} \times C^{\circ}(\Omega) \rightarrow C^{\circ}(\Omega): (\lambda, f) \mapsto \lambda f$ is not contin.

pf: $f \in C^{\circ}(\Omega)$ without cpt supp., $\lambda_k \in \mathbb{R}$, $\lambda_k \neq 0$ but $\lambda_k \rightarrow 0$,

$\lambda_k f \rightarrow 0$ since $\lambda_k f \neq 0$ on $\Omega \setminus K$ for any $K \subseteq \Omega$ cpt.

operator on Banach spaces

very useful lemma: X, Y normed v.s. spaces, Y complete, $V \subseteq X$ dense subspace. Then every $A \in \mathcal{L}(V, Y)$ has a unique contin. extension $\tilde{A} \in \mathcal{L}(X, Y)$.

$$\begin{array}{ccc} X & \xrightarrow{\quad A \quad} & Y \\ \parallel & \nearrow & \\ V & & \end{array}$$

pf: $\forall x \in X$, density $\Rightarrow \exists$ seq $x_n \in V$ s.t. $x_n \rightarrow x$.

Then $\|Ax_n - Ax_m\| \leq \|A\| \cdot \|x_n - x_m\| \Rightarrow Ax_n$ is Cauchy in Y

\Rightarrow con defn. $Ax := \lim_{n \rightarrow \infty} Ax_n \in Y$

check: $A: X \rightarrow Y$ is linear & bdd. \square

defn: For X a TVS over \mathbb{K} , the dual space of X is

$$X^* := \mathcal{L}(X, \mathbb{K}) = \{A: X \rightarrow \mathbb{K} \text{ contin. linear operators}\}$$

"contin/bdd linear functionals".

sh: (1) \exists guarantee that $X^* \neq \{0\}$.

(2) If X is a LCS, Hahn-Banach thm (later) $\Rightarrow \forall x \neq 0 \in X$,

$$\exists \lambda \in X^* \text{ s.t. } \lambda(x) = 1.$$

(3) X a normed v.s. op $\Rightarrow X^*$ is a Banach op. (since \mathbb{K} is complete)

ex: (1) Any finite measure μ on $\Omega \subseteq \mathbb{R}^n$, def. $\Lambda_\mu \in (C_b(\Omega))^*$ by

$$\Lambda_\mu(f) := \int_{\Omega} f \, d\mu, \quad |\Lambda_\mu(f)| \leq \mu(\Omega) \cdot \|f\|_{C_0} \Rightarrow \|\Lambda_\mu\| \leq \mu(\Omega).$$

(2) For $1 \leq p, q \leq \infty$ w/ $\frac{1}{p} + \frac{1}{q} = 1$, any $g \in L^q(\Omega)$ defn.

$$\Lambda_g \in (L^p(\Omega))^* \text{ by } \Lambda_g(f) := \int_{\Omega} \langle g(x), f(x) \rangle \, dm(x).$$

$$|\Lambda_g(f)| \stackrel{\text{(Holder)}}{\leq} \|g\|_{L^q} \cdot \|f\|_{L^p} \Rightarrow \|\Lambda_g\| \leq \|g\|_{L^q}.$$

Lebesgue measure

defn: The transpose of $A \in \mathcal{L}(X, Y)$ is $A^* \in \mathcal{L}(Y^*, X^*)$ def'd by

$$(A^*\lambda)(x) := \lambda(Ax) \text{ for } \lambda \in Y^*, x \in X. \quad \text{check: } \|A^*\| \leq \|A\|.$$

prop: \exists canonical bdd lin. map $J: X \rightarrow X^{**}$ given by

$$(Jx)\lambda := \lambda(x)$$

$$\text{if: } \|(Jx)\lambda\| \leq \|\lambda\| \cdot \|x\| \Rightarrow \|Jx\| \leq \|x\| \Rightarrow \|J\| \leq 1. \quad \square$$

then for later (cor. of Hahn-Banach): J is injective & is an isometry, i.e.

$$\|Jx\| = \|x\|.$$

defn: A Banach space X is reflexive if $J: X \rightarrow X^{**}$ is an iso.

We'll see: L^p are reflexive for $1 < p < \infty$.