

10.1. Project: The weak topology is not metrizable

(a) Let (X, τ) be a metrizable topological space. Let $d: X \times X \rightarrow \mathbb{R}$ be a metric inducing the topology τ . Given $x \in X$, we consider

$$B_\varepsilon(x) := \{y \in X \mid d(x, y) < \varepsilon\}, \quad \mathcal{B}_x := \{B_{\frac{1}{n}}(x) \mid n \in \mathbb{N}\}.$$

Let U be any neighbourhood of x . Since (X, τ) is metrizable, there exists $\varepsilon > 0$ such that $B_\varepsilon(x) \subset U$. Choosing $\mathbb{N} \ni n > \frac{1}{\varepsilon}$, we have $B_{\frac{1}{n}}(x) \subset U$, which shows that \mathcal{B}_x is a neighbourhood basis of x in (X, τ) . Since $x \in X$ is arbitrary and \mathcal{B}_x countable, we have verified the first axiom of countability for (X, τ) .

(b) Let $(X, \|\cdot\|_X)$ be a normed space. Let τ_w be the weak topology on X . Let $U \subset X$ be any neighbourhood of $0 \in X$ in (X, τ_w) . Then there exists $\Omega \in \tau_w$ such that $0 \in \Omega \subset U$. By definition of weak topology, Ω is an arbitrary union and finite intersection of sets of the form $f^{-1}(I)$ for $f \in X^*$ and $I \subset \mathbb{R}$ open. In particular, Ω contains a finite intersection of such sets containing the origin. More precisely, there exist $f_1, \dots, f_n \in X^*$ and open sets $I_1, \dots, I_n \subset \mathbb{R}$ such that

$$\Omega \supset \bigcap_{k=1}^n f_k^{-1}(I_k) \ni 0.$$

By linearity $f_k(0) = 0 \in I_k$ for every $k \in \{1, \dots, n\}$. Since $I_1, \dots, I_n \subset \mathbb{R}$ are open and n finite, there exists $\varepsilon > 0$ such that $(-\varepsilon, \varepsilon) \subset I_k$ for every $k \in \{1, \dots, n\}$. Thus,

$$\Omega \supset \bigcap_{k=1}^n f_k^{-1}((-\varepsilon, \varepsilon)) = \{x \in X \mid \forall k = 1, \dots, n: |f_k(x)| < \varepsilon\}$$

and we conclude that a neighbourhood basis of $0 \in X$ in (X, τ_w) is given by

$$\mathcal{B} := \left\{ \bigcap_{k=1}^n f_k^{-1}((-\varepsilon, \varepsilon)) \mid n \in \mathbb{N}, f_1, \dots, f_n \in X^*, \varepsilon > 0 \right\}.$$

(c) Let $f_1, \dots, f_n \in X^*$ and $f \in X^*$ be given. Suppose,

$$f(x) = 0 \quad \forall x \in N := \{x \in X \mid f_1(x) = \dots = f_n(x) = 0\} \quad (*)$$

Let the linear map $\varphi: X \rightarrow \mathbb{R}^n$ be defined by

$$\varphi(x) = (f_1(x), \dots, f_n(x)).$$

Assumption (*) implies $\ker \varphi \subset \ker f$. Let $F: X/\ker \varphi \cong \text{im}(\varphi) \subset \mathbb{R}^n \rightarrow \mathbb{R}$ be defined by $F([x]) := f(x)$. This is well-defined since $F([x+p]) = f(x) + f(p) = f(x)$ for every $p \in \ker \varphi \subset \ker f$. Defining F to be zero on the orthogonal complement of

$\text{im}(\varphi) \subset \mathbb{R}^n$, we obtain a linear map $F: \mathbb{R}^n \rightarrow \mathbb{R}$ satisfying $f = F \circ \varphi$. By the Riesz representation theorem on \mathbb{R}^n we have $F(y_1, \dots, y_n) = \lambda_1 y_1 + \dots + \lambda_n y_n$ for some $(\lambda_1, \dots, \lambda_n) \in \mathbb{R}^n$. This implies

$$f(x) = F(\varphi(x)) = \lambda_1 f_1(x) + \dots + \lambda_n f_n(x).$$

Conversely, if f is a linear combination of $\{f_1, \dots, f_n\}$, then $f(x) = 0$ for every $x \in N$.

(d) Let $(X, \|\cdot\|_X)$ be a normed space and suppose that (X, τ_w) is first countable. Then there exists a countable neighbourhood basis $\{A_\alpha\}_{\alpha \in \mathbb{N}}$ of $0 \in X$ in (X, τ_w) . Since \mathcal{B} defined in (b) is also a neighbourhood basis of $0 \in X$ in (X, τ_w) , we have

$$\forall \alpha \in \mathbb{N} \quad \exists B_\alpha \in \mathcal{B}: \quad B_\alpha \subset A_\alpha.$$

By construction of \mathcal{B} , this means that

$$\forall \alpha \in \mathbb{N} \quad \exists n_\alpha \in \mathbb{N}, f_1^\alpha, \dots, f_{n_\alpha}^\alpha \in X^*, \varepsilon_\alpha > 0:$$

$$B_\alpha := \{x \in X \mid \forall k = 1, \dots, n_\alpha: |f_k^\alpha(x)| < \varepsilon_\alpha\} \subset A_\alpha.$$

We claim that every $f \in X^*$ is a finite linear combination of elements in the set

$$\Upsilon := \bigcup_{\alpha \in \mathbb{N}} \{f_k^\alpha \mid k = 1, \dots, n_\alpha\}.$$

Let $f \in X^*$. Then, $\{x \in X \mid |f(x)| < 1\}$ is a neighbourhood of $0 \in X$ in (X, τ_w) . Consequently, there exists $\alpha \in \mathbb{N}$ such that $A_\alpha \subset \{x \in X \mid |f(x)| < 1\}$. Then, for every $m > 0$ by linearity

$$\begin{aligned} & \{x \in X \mid \forall k = 1, \dots, n_\alpha: |f_k^\alpha(x)| < \frac{1}{m} \varepsilon_\alpha\} \\ &= \frac{1}{m} B_\alpha \subset \frac{1}{m} A_\alpha \subset \{\frac{1}{m} x \in X \mid |f(x)| < 1\} = \{x \in X \mid |f(x)| < \frac{1}{m}\}. \end{aligned}$$

Taking the intersection over all $m \in \mathbb{N}$, we obtain

$$\{x \in X \mid \forall k = 1, \dots, n_\alpha: f_k^\alpha(x) = 0\} \subset \{x \in X \mid f(x) = 0\}.$$

According to part (c), this implies that f is a linear combination of $\{f_1^\alpha, \dots, f_{n_\alpha}^\alpha\}$ which is a finite subset of Υ . Since $\Upsilon \subset X^*$ is at most countable, an algebraic basis for X^* is at most countable.

(e) Suppose (X, τ_w) is metrizable. Then (X, τ_w) satisfies the first axiom of countability according to part (a). According to part (d), an algebraic basis for X^* is at most countable. However, $(X^*, \|\cdot\|_{X^*})$ is always complete because \mathbb{R} is complete (Beispiel 2.1.1). In problem 4.1 (a) we applied the Baire Lemma to show that an algebraic basis of a complete space is either finite or uncountable. If the algebraic basis of X^* is finite, then $\infty > \dim X^* = \dim X^{**} \geq \dim X$ which contradicts our assumption. Therefore (X, τ_w) can not be metrizable.

10.2. Sequential closure

(a) Let (X, τ) be a topological space and let $A \subset X$ be closed. Let $(x_n)_{n \in \mathbb{N}}$ be a sequence in A such that $x_n \xrightarrow{\tau} x$ as $n \rightarrow \infty$ for some $x \in X$. Suppose $x \notin A$. Then, $U := X \setminus A$ is an open set in τ containing x . Convergence $x_n \xrightarrow{\tau} x$ implies that there exists $N \in \mathbb{N}$ such that $x_N \in U$. This however contradicts $x_N \in A$. Thus, $x \in A$ and we have proven that A is sequentially closed.

Similarly, if $\Omega \subset X$ is any subset and $x \in \overline{\Omega}_{\tau\text{-seq}}$, then there exists a sequence $(x_n)_{n \in \mathbb{N}}$ in Ω such that $x_n \xrightarrow{\tau} x$. If $x \notin \overline{\Omega}_{\tau}$, then $U := X \setminus \overline{\Omega}_{\tau}$ is an open set in τ containing x . Convergence $x_n \xrightarrow{\tau} x$ implies that there exists $N \in \mathbb{N}$ such that $x_N \in U$ in contradiction to $x_N \in \Omega \subset \overline{\Omega}_{\tau}$. Thus, $x \in \overline{\Omega}_{\tau}$ and the inclusion $\overline{\Omega}_{\tau\text{-seq}} \subset \overline{\Omega}_{\tau}$ follows.

(b) In the following, we construct a set $\Omega \subset \ell^2$ such that $(0) \in \overline{\Omega}_w$ but no sequence in Ω converges weakly to zero: $(0) \notin \overline{\Omega}_{w\text{-seq}}$. (Here we denote $(0) := (0, 0, \dots) \in \ell^2$.)

For $n \in \mathbb{N}$ and $2 \leq m \in \mathbb{N}$, let $x^{(n,m)} = (\frac{1}{n}, 0, \dots, 0, n, 0, \dots) \in \ell^2$, where the entry “ n ” is at m -th position. By the Riesz representation theorem, any $f \in (\ell^2)^*$ is of the form $f = (\cdot, y)_{\ell^2}$ for some $y \in \ell^2$. For any $y \in \ell^2$ and any $2 \leq m, n \in \mathbb{N}$, we have

$$(x^{(n,m)}, y)_{\ell^2} = \frac{1}{n}y_1 + ny_m. \quad (*)$$

Let $\Omega = \{x^{(n,m)} \mid n, m \in \mathbb{N}, m \geq 2\}$. Let $(x^{(n_k, m_k)})_{k \in \mathbb{N}}$ be any (fixed) sequence in Ω . Towards a contradiction, suppose $x^{(n_k, m_k)} \xrightarrow{w} (0)$ as $k \rightarrow \infty$. From $(*)$ we conclude $n_k \rightarrow \infty$ and $m_k \rightarrow \infty$ as $k \rightarrow \infty$. (Note that for $y \in \ell^2$ we have $y_m \rightarrow 0$ as $m \rightarrow \infty$.) But then $\|x^{(n_k, m_k)}\|_{\ell^2}^2 = n_k^{-2} + n_k^2 \rightarrow \infty$ as $k \rightarrow \infty$ and we derived a contradiction to the fact, that $(x^{(n_k, m_k)})_{k \in \mathbb{N}}$ being a weakly convergent sequence must be bounded.

Suppose, $(0) \notin \overline{\Omega}_w$. Then there exists a weak neighbourhood V of $(0) \in \ell^2$ such that $V \subset \ell^2 \setminus \overline{\Omega}_w$. By definition of weak topology, there exist finitely many open sets $U_1, \dots, U_r \subset \mathbb{R}$ and elements $y^{(1)}, \dots, y^{(r)} \in \ell^2$, where $y^{(k)} = (y_j^{(k)})_{j \in \mathbb{N}}$ such that

$$V \supset \bigcap_{k=1}^r \{x \in \ell^2 \mid (x, y^{(k)})_{\ell^2} \in U_k\} \ni (0).$$

In particular we have $0 \in U_k$ for every $k \in \{1, \dots, r\}$. Since every U_k is open and r finite, there exists $\varepsilon > 0$ such that $(-\varepsilon, \varepsilon) \subset U_k$ for every $k \in \{1, \dots, r\}$. However, if we fix $n \in \mathbb{N}$ such that $\frac{1}{n}|y_1^{(k)}| < \frac{\varepsilon}{2}$ and then choose $2 \leq m \in \mathbb{N}$ large enough such that $n|y_m^{(k)}| < \frac{\varepsilon}{2}$ for each of the finitely many $k \in \{1, \dots, r\}$, we have

$$|(x^{(n,m)}, y^{(k)})_{\ell^2}| \leq \frac{1}{n}|y_1^{(k)}| + n|y_m^{(k)}| < \varepsilon \quad \forall k \in \{1, \dots, r\}$$

which implies $x^{(n,m)} \in V$. As $x^{(n,m)} \in \Omega$, a contradiction to the definition of V arises.

10.3. Convex hull

(a) Given the normed space $(X, \|\cdot\|_X)$ and the subset $A \subset X$, let

$$\mathcal{C} := \left\{ \sum_{k=1}^n \lambda_k x_k \mid n \in \mathbb{N}, x_1, \dots, x_n \in A, \lambda_1, \dots, \lambda_n \geq 0, \sum_{k=1}^n \lambda_k = 1 \right\}.$$

We prove $\text{conv}(A) = \mathcal{C}$ by showing the two inclusions.

“ \subseteq ” Since $A \subset \mathcal{C}$, the inclusion $\text{conv}(A) \subseteq \mathcal{C}$ follows from the definition of convex hull, if we show that \mathcal{C} is convex. In fact, given $0 < t < 1$ we have

$$t \sum_{k=1}^n \lambda_k x_k + (1-t) \sum_{k=1}^m \lambda'_k x'_k = \sum_{k=1}^{n+m} \mu_k y_k$$

with

$$0 \leq \mu_k := \begin{cases} t\lambda_k & \text{if } k \in \{1, \dots, n\}, \\ (1-t)\lambda'_{k-n} & \text{if } k \in \{n+1, \dots, n+m\} \end{cases}$$

$$A \ni y_k := \begin{cases} x_k & \text{if } k \in \{1, \dots, n\}, \\ x'_{k-n} & \text{if } k \in \{n+1, \dots, n+m\} \end{cases}$$

and $\mu_1 + \dots + \mu_{n+m} = t(\lambda_1 + \dots + \lambda_n) + (1-t)(\lambda'_1 + \dots + \lambda'_m) = t + (1-t) = 1$.

“ \supseteq ” Let $x_1, \dots, x_n \in A$ and let $\lambda_1, \dots, \lambda_n \geq 0$ with $\lambda_1 + \dots + \lambda_n = 1$. We can assume $\lambda_1 \neq 0$. Since $\text{conv}(A)$ is convex and contains $x_1, x_2 \in A$, and since $\frac{\lambda_1}{\lambda_1 + \lambda_2} + \frac{\lambda_2}{\lambda_1 + \lambda_2} = 1$,

$$\text{conv}(A) \ni \frac{\lambda_1}{\lambda_1 + \lambda_2} x_1 + \frac{\lambda_2}{\lambda_1 + \lambda_2} x_2 = \frac{\lambda_1 x_1 + \lambda_2 x_2}{\lambda_1 + \lambda_2} =: y_2.$$

For the same reason,

$$\text{conv}(A) \ni \frac{\lambda_1 + \lambda_2}{\lambda_1 + \lambda_2 + \lambda_3} y_2 + \frac{\lambda_3}{\lambda_1 + \lambda_2 + \lambda_3} x_3 = \frac{\lambda_1 x_2 + \lambda_2 x_2 + \lambda_3 x_3}{\lambda_1 + \lambda_2 + \lambda_3} =: y_3.$$

Iterating this procedure, we obtain

$$\text{conv}(A) \ni \frac{\lambda_1 + \dots + \lambda_{k-1}}{\lambda_1 + \dots + \lambda_k} y_{k-1} + \frac{\lambda_k}{\lambda_1 + \dots + \lambda_k} x_k = \frac{\lambda_1 x_1 + \dots + \lambda_k x_k}{\lambda_1 + \dots + \lambda_k} =: y_k.$$

for every $k \in \{3, \dots, n\}$. Since $\lambda_1 + \dots + \lambda_n = 1$, we have $y_n = \lambda_1 x_1 + \dots + \lambda_n x_n$ which concludes the proof of $\text{conv}(A) \supseteq \mathcal{C}$.

(b) Let $(x_k)_{k \in \mathbb{N}}$ be a sequence in X and let $x \in X$ such that $x_k \xrightarrow{w} x$ as $k \rightarrow \infty$. Let $K := \text{conv}(\{x_k \mid k \in \mathbb{N}\})$. In general, $K \subset \overline{K} \subset \overline{K}_{w\text{-seq}} \subset \overline{K}_w$ but since K is convex, the closure \overline{K} with respect to $\|\cdot\|_X$ agrees with the closure \overline{K}_w with respect to the weak topology: $\overline{K} = \overline{K}_w$. Therefore, the assumption that x is in the weak-sequential closure $\overline{K}_{w\text{-seq}} \ni x$ implies $x \in \overline{K}$ and there exists a sequence $(y_n)_{n \in \mathbb{N}}$ in K such that $\|y_n - x\|_X \rightarrow 0$ as $n \rightarrow \infty$. By (a), each element $y_n \in K$ must be a convex linear combination of finitely many elements of $\{x_k \mid k \in \mathbb{N}\}$.

(c) Given the normed space $(X, \|\cdot\|_X)$, the convex subsets $A, B \subset X$ and defining $\Delta := \{(s, t) \in \mathbb{R}^2 \mid s + t = 1, s, t \geq 0\}$, we claim that

$$\text{conv}(A \cup B) = \mathcal{D} := \bigcup_{(s,t) \in \Delta} (sA + tB)$$

“ \subseteq ” By choosing $(s, t) = (1, 0)$ we see $A \subset \mathcal{D}$. Analogously, $B \subset \mathcal{D}$, hence $A \cup B \subset \mathcal{D}$. If $x \in (\text{conv}(A \cup B)) \setminus (A \cup B)$, then (a) implies that x is of the form

$$x = \sum_{k=1}^j s_k a_k + \sum_{k=j+1}^n t_k b_k,$$

where $j, n \in \mathbb{N}$, where $a_k \in A$ and $b_k \in B$ as well as $s_k, t_k \geq 0$ for every k and where $s_1 + \dots + s_j + t_{j+1} + \dots + t_n = 1$. Since $x \notin A \cup B$ by assumption, we have

$$s := \sum_{k=1}^j s_k > 0, \quad t := \sum_{k=j+1}^n t_k > 0,$$

with $s + t = 1$. Since A and B are both convex by assumption,

$$a := \frac{1}{s} \sum_{k=1}^j s_k a_k \in A, \quad b := \frac{1}{t} \sum_{k=j+1}^n t_k b_k \in B,$$

and we have shown $x = sa + tb \in \mathcal{D}$.

“ \supseteq ” Let $a \in A$ and $b \in B$. Then $a, b \in \text{conv}(A \cup B)$. Since $\text{conv}(A \cup B)$ is convex, we must have $sa + tb \in \text{conv}(A \cup B)$ for every $(s, t) \in \Delta$. This proves $\text{conv}(A \cup B) \supseteq \mathcal{D}$.

Under the assumption that the convex sets A and B are compact, we show now that

$$\mathcal{D} = \bigcup_{(s,t) \in \Delta} (sA + tB)$$

is compact. Let $(x_n)_{n \in \mathbb{N}}$ be a sequence in \mathcal{D} . Then there exist $a_n \in A$ and $b_n \in B$ as well as $(s_n, t_n) \in \Delta$ such that $x_n = s_n a_n + t_n b_n$ for every $n \in \mathbb{N}$. We argue in 3 steps:

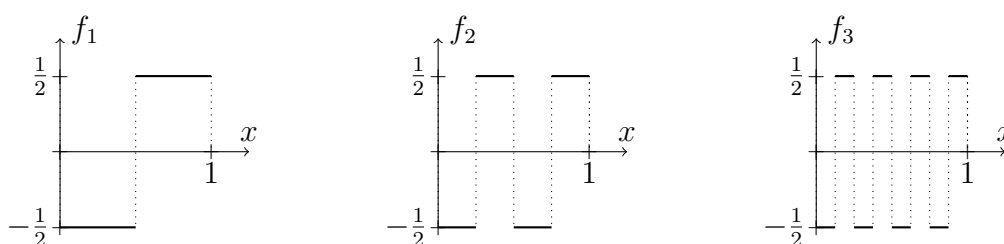
- Since Δ is compact in \mathbb{R}^2 , a subsequence $((s_n, t_n))_{n \in \Lambda_1 \subset \mathbb{N}}$ converges in Δ .
- Since A is compact in X , a subsequence $(a_n)_{n \in \Lambda_2 \subset \Lambda_1}$ converges in A .
- Since B is compact in X , a subsequence $(b_n)_{n \in \Lambda_3 \subset \Lambda_2}$ converges in B .

Therefore, the subsequence $(x_n)_{n \in \Lambda_3}$ converges in \mathcal{D} which concludes the proof.

10.4. Non-compactness

(a) Given $n \in \mathbb{N}$, we divide the interval $[0, 1]$ into 2^n subintervals I_1, \dots, I_{2^n} of equal length, and define the function $f_n : [0, 1] \rightarrow \mathbb{R}$ on each I_k to be $-\frac{1}{2}$ if k is odd and $+\frac{1}{2}$ if k is even. More precisely,

$$f_n(x) = \begin{cases} -\frac{1}{2}, & \text{if } \exists k \in \mathbb{N} : 2^n x \in [2k-2, 2k-1[\\ \frac{1}{2}, & \text{else.} \end{cases}$$



By construction, $\|f_n\|_{L^p([0,1])} = \frac{1}{2}$ for every $n \in \mathbb{N}$ and every $1 \leq p \leq \infty$. Therefore, the sequence $(f_n)_{n \in \mathbb{N}}$ is bounded in $L^p([0, 1])$. However by construction, for *any* pair $n, m \in \mathbb{N}$ with $n \neq m$ the difference $|f_n - f_m|$ is the characteristic function of a union of subintervals whose lengths sum up to $\frac{1}{2}$. In particular, $\|f_n - f_m\|_{L^p([0,1])} = (\frac{1}{2})^{\frac{1}{p}}$ for $1 \leq p < \infty$ and $\|f_n - f_m\|_{L^\infty([0,1])} = 1$. Consequently, $(f_n)_{n \in \mathbb{N}}$ cannot have any convergent subsequence.

(b) Given $n \in \mathbb{N}$, let $e_n \in c_0$ be given by $e_n = (0, \dots, 0, 1, 0, \dots)$, where the 1 is at n -th position. Then the sequence $(e_n)_{n \in \mathbb{N}}$ is bounded in $(c_0, \|\cdot\|_{\ell^\infty})$ since $\|e_n\|_{\ell^\infty} = 1$ for every $n \in \mathbb{N}$. However, for *any* pair $n, m \in \mathbb{N}$ with $n \neq m$ we have $\|e_n - e_m\|_{\ell^\infty} = 1$. Consequently, $(e_n)_{n \in \mathbb{N}}$ cannot have any convergent subsequence.

10.5. Separability

The claim is equivalence of the following statements.

- (i) The normed space $(X, \|\cdot\|_X)$ is separable.
- (ii) $B = \{x \in X \mid \|x\|_X \leq 1\}$ is separable.
- (iii) $S = \{x \in X \mid \|x\|_X = 1\}$ is separable.

Since subsets of separable sets are separable (Satz 5.2.1), the inclusions $S \subset B \subset X$ already yield (i) \Rightarrow (ii) \Rightarrow (iii).

“(iii) \Rightarrow (i)” By assumption, there exists a countable dense subset $D \subset S$. Moreover, as countable union of countable sets,

$$E := \bigcup_{q \in \mathbb{Q}} qD = \{qd \in X \mid q \in \mathbb{Q}, d \in D\}$$

is countable. We claim is that $E \subset X$ is dense. Let $x \in X$ and $\varepsilon > 0$ be arbitrary. Since $0 \in E$, we may assume $x \neq 0$ and consider the element $\frac{x}{\|x\|_X} \in S$. Since $D \subset S$ is dense, there exists $d \in D$ such that

$$\left\| d - \frac{x}{\|x\|_X} \right\|_X < \frac{\varepsilon}{2\|x\|_X}.$$

Moreover, since $\|x\|_X \in \mathbb{R}$ and since \mathbb{Q} is dense in \mathbb{R} , there exists $q \in \mathbb{Q}$ such that

$$|q - \|x\|_X| < \frac{\varepsilon}{2}.$$

Using $D \subset S \Rightarrow \|d\|_X = 1$ and combining the inequalities, the point $qd \in E$ satisfies

$$\begin{aligned} \|qd - x\|_X &= \|(q - \|x\|_X)d + \|x\|_X d - x\|_X \\ &\leq |q - \|x\|_X| + \left\| \|x\|_X d - x \right\|_X < \frac{\varepsilon}{2} + \frac{\varepsilon\|x\|_X}{2\|x\|_X} = \varepsilon, \end{aligned}$$

which proves that $E \subset X$ is dense. Since E is countable, we have shown that X is separable.