

Tutorial 4

Eq 1. $(l^p)^* \cong l^q$, for $1 < p < +\infty$, $\frac{1}{p} + \frac{1}{q} = 1$

Remark: Here and henceforth, " \cong " is in the sense of isomorphism of normed space (i.e. there exists a bijective linear operator $T: X \rightarrow Y$ s.t. $\|Tx\| = \|x\|, \forall x \in X$.)

PS: Idea of proof

Step 1: $(l^p)^* \subset l^q$

Construct a injective linear operator

$$T: (l^p)^* \rightarrow l^q \text{ s.t. } \|Tf\|_{l^q} \leq \|f\|$$

Step 2: $l^q \subset (l^p)^*$

To show T is surjective and verify $\|Tf\|_{l^q} = \|f\|$

Now, we give the proof.

(i) Let $f \in (l^p)^*$. [We need to find an unique y_f (determined by f) such that $\|y_f\|_{l^q} \leq \|f\|$]

Since $e_k = \{\delta_{kj}\}$, which is a sequence with k -th term 1, others zero, is a Schauder basis of l^p , there exist an unique sequence of real number ξ_k s.t. $x = \sum_{k=1}^{\infty} \xi_k e_k, \forall x \in l^p$.

Then, $f(x) = \sum_{k=1}^{\infty} \xi_k f(e_k)$, since f is continuous and linear.

Set $\eta_k = f(e_k)$. Then $f(x) = \sum_{k=1}^{\infty} \xi_k \eta_k$

It suffices to show $y_f = \{\eta_k\} \in l^q$ and $\|y_f\|_{l^q} \leq \|f\|$.

Indeed, $\forall n \in \mathbb{N}$, we can construct a sequence $x_n = \{\xi_k^{(n)}\}$ as

$$\xi_k^{(n)} = \begin{cases} |\eta_k|^{q/p} / \eta_k & \text{if } k \leq n \text{ and } \eta_k \neq 0 \\ 0 & \text{if } k > n \text{ or } \eta_k = 0 \end{cases}$$

Then, it is clear that $x_n \in l^p$, since it has only finite nonzero term

$$\text{and } f(x_n) = \sum_{k=1}^{\infty} \xi_k^{(n)} \eta_k = \sum_{k=1}^n |\eta_k|^p$$

By the boundness of f , one has

$$\begin{aligned} \sum_{k=1}^n |\eta_k|^p &= |f(x_n)| \leq \|f\| \|x_n\|_{l^p} = \|f\| \left(\sum_{k=1}^n |\xi_k^{(n)}|^p \right)^{1/p} \\ &\leq \|f\| \left(\sum_{k=1}^n |\eta_k|^{(q-1)p} \right)^{1/p} = \|f\| \left(\sum_{k=1}^n |\eta_k|^q \right)^{1/p}, \text{ since } \frac{1}{p} + \frac{1}{q} = 1 \end{aligned}$$

$$\text{So, } \left(\sum_{k=1}^n |\eta_k|^q \right)^{\frac{1}{q}} \leq \|f\|.$$

Letting $n \rightarrow \infty$, one has $\|y_f\|_{\ell^q} = \left(\sum_{k=1}^{\infty} |\eta_k|^q \right)^{\frac{1}{q}} \leq \|f\|.$

Therefore, we have constructed an injective linear operator (it is easy to check the linearity!)

$$T: (\ell^p)^* \rightarrow \ell^q \quad \text{by } f(x) = \sum_{k=1}^{\infty} \xi_k \eta_k, \quad \forall x = \{\xi_k\}$$

$$f \mapsto y. \quad \text{with } y = \{\eta_k\} = \{f(e_k)\}.$$

Moreover, $\|y\|_{\ell^q} \leq \|f\|.$

(ii) $\forall z \in \{\zeta_k\} \in \ell^q$, define a mapping g as follows

$$g(x) = \sum_{k=1}^{\infty} \xi_k \zeta_k, \quad \forall x = \{\xi_k\} \in \ell^p.$$

Then, it is obvious that g is linear.

Moreover, the Hölder inequality yields that

$$|g(x)| \leq \left(\sum_{k=1}^{\infty} |\xi_k|^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^{\infty} |\zeta_k|^q \right)^{\frac{1}{q}} = \|x\|_{\ell^p} \|z\|_{\ell^q},$$

which implies that $\|g\| \leq \|z\|_{\ell^q} < +\infty$, so g is bounded.

Therefore, T is also a surjective.

And, by Hölder inequality, $\|f\| \leq \|y\|_{\ell^q}.$

Therefore, T is an isomorphism, i.e. $(\ell^p)^* \cong \ell^q$, for $1 < p < +\infty, \frac{1}{p} + \frac{1}{q} = 1.$

Ex 2. Let C_0 be the space of all sequences which converges to zero.

The norm on C_0 is given by $\|\{\xi_k\}\|_{C_0} = \sup_k |\xi_k|$. Show that $(C_0)^* \cong \ell^1$

Pf: (i) $\forall f \in (C_0)^*$, $f(x) = \sum_{k=1}^{\infty} \xi_k f(e_k)$ with $x = \sum_{k=1}^{\infty} \xi_k e_k \in C_0$

and $\xi_k \rightarrow 0$ as $k \rightarrow \infty$.

Set $\eta_k = f(e_k)$, then $f(x) = \sum_{k=1}^{\infty} \xi_k \eta_k.$

It suffices to show $y = \{\eta_k\} \in \ell^1$ and $\|y\|_{\ell^1} \leq \|f\|.$

Indeed, we can construct a sequence $x_n = \{\xi_k^{(n)}\}$ as

$$\xi_k^{(n)} = \begin{cases} |\eta_k|/\eta_k & \text{if } k < n \text{ and } \eta_k \neq 0 \\ 0 & \text{if } k \geq n \text{ or } \eta_k = 0 \end{cases}$$

Then, it is clear that $x_n \in C_0$, and

$$f(x_n) = \sum_{k=1}^n \xi_k^{(n)} \eta_k = \sum_{k=1}^n |\eta_k|$$

and $|f(x_n)| \leq \|f\| \|x_n\|_{C_0} = \|f\|$, since f is bound

So, $\sum_{k=1}^n |\eta_k| \leq \|f\|$. Letting $n \rightarrow \infty$, one has $y \in \ell^1$ and $\|y\|_{\ell^1} \leq \|f\|$

(ii) $\forall z = \{\xi_k\} \in \ell^1$, define $g: C_0 \rightarrow \mathbb{R}$ as

$$g(x) = \sum_{k=1}^{\infty} \xi_k x_k, \quad \forall x = \{x_k\} \in C_0$$

$$\text{Then } |g(x)| \leq \sup_k |x_k| \sum_{k=1}^{\infty} |\xi_k| \leq \|x\|_{C_0} \|y\|_{\ell^1}$$

So, $\|g\| \leq \|y\|_{\ell^1} < +\infty$, i.e. g is bounded.

It is obvious g is linear.

Therefore $T: (C_0)^* \rightarrow \ell^1$ defined by $y = \{\eta_k\} := \{f(e_k)\}$ s.t.

$$f \mapsto y$$

$$f(x) = \sum_{k=1}^{\infty} \xi_k \eta_k$$

is a bijective linear operator and $\|y\|_{\ell^1} = \|f\|$.

That is, $(C_0)^* \cong \ell^1$.

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