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Infinite Dimensional Optimization

Exercise 2

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Homework Problem 2.1. (Convergent and Cauchy Sequences)

Suppose that $(V, \|\cdot\|)$ is a normed linear space and that $(x^{(k)})$ is a sequence in *V*. Show Lemma 2.6, i. e., the following statements.

- (a) Suppose that $(x^{(k)})$ converges. Then its limit is unique.
- (b) Suppose that $(x^{(k)})$ converges. Then it is a Cauchy sequence.

Homework Problem 2.2. (Completeness of Banach space subsets)

Let $(V, \|\cdot\|)$ be a Banach space and let $A \subseteq V$. Show that A is complete if and only if A is closed.

Homework Problem 2.3. (Space Completion via Cauchy Sequences)

- (a) Explain why $x^{(k)} \coloneqq (1 + \frac{1}{k})^k$ is an example that shows incompleteness of $(\mathbb{Q}, |\cdot|)^{\text{GM}}$. Hint: Assume standard analysis knowledge here, i. e., that this sequence converges to $e \in \mathbb{R} \setminus \mathbb{Q}$ in the real numbers with respect to the absolute value.
- (b) Suppose that $(V, \|\cdot\|)$ is a normed real^{GM} linear space and consider the quotient space

$$\widetilde{V} \coloneqq \left\{ (x^{(k)}) \, \middle| \, (x^{(k)}) \text{ is a } V \text{-Cauchy sequence} \right\} \, / \left\{ (y^{(k)}) \, \middle| \, (y^{(k)}) \text{ is a } V \text{-null-sequence} \right\}$$

whose elements are the cosets $[(x^{(k)})]$ for V-Cauchy-sequences $(x^{(k)})$ of the form

$$[(x^{(k)})] = \{(x^{(k)}) + (y^{(k)}) | (y^{(k)})$$
 is a *V*-null-sequence $\}.$

GM

(*i*) Show that $(\tilde{V}, \|\cdot\|_{\tilde{V}})$ with

$$\left\|\left[(x^{(k)})\right]\right\|_{\widetilde{V}} \coloneqq \lim_{k \to \infty} \|x^{(k)}\|_{V}$$

is a normed space.

- (*ii*) Show that $(\tilde{V}, \|\cdot\|_{\tilde{V}})$ is complete. **Hint:** Consider a diagonal sequence.
- (*iii*) Show that the mapping

$$E: V \ni x \mapsto [(x, x, x, \dots)] \in \widetilde{V}$$

is an isometric embedding of $(V, \|\cdot\|_V)$ into $(\widetilde{V}, \|\cdot\|_{\widetilde{V}})$, where E(V) is dense in \widetilde{V} .

(c) Suppose that $(V, \|\cdot\|_V)$ is a normed linear space that is densely and isometrically embedded into a complete space $(\widetilde{V}, \|\cdot\|)_{\widetilde{V}}$. Show that $(\widetilde{V}, \|\cdot\|)_{\widetilde{V}}$ is unique up to isometric isomorphy.

You are not expected to turn in your solutions.

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