Infinite Dimensional Optimization

Exercise 3

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Homework Problem 3.1. (Norm comparisons)

Suppose that *V* is a linear space and that $\|\cdot\|_a$ and $\|\cdot\|_b$ are two norms on *V* such that $\|\cdot\|_a \leq \|\cdot\|_b$. Show Lemma 2.12, i. e., the following statements:

(a) For any open ball B^{||·||a}_ε(x) in the weaker norm ||·||a, there exists an open ball B^{||·||b}_δ(x) in the stronger norm ||·||b such that B^{||·||b}_δ(x) ⊆ B^{||·||a}_ε(x).
(The stronger norm has the smaller/maps open balls)

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- (b) If $U \subseteq V$ is open in the weaker norm $\|\cdot\|_a$, then U is open in the stronger norm $\|\cdot\|_b$. (The stronger norm defines the finer topology.)
- (c) If $A \subseteq V$ is closed in the weaker norm $\|\cdot\|_a$, then A is closed in the stronger norm $\|\cdot\|_b$.
- (d) If $E \subseteq V$ is bounded in the stronger norm $\|\cdot\|_b$, then *E* is bounded in the weaker norm $\|\cdot\|_a$.
- (e) If $K \subseteq V$ is totally bounded in the stronger norm $\|\cdot\|_b$, then K is totally bounded in the weaker norm $\|\cdot\|_a$.
- (f) If $K \subseteq V$ is compact in the stronger norm $\|\cdot\|_b$, then *K* is compact in the weaker norm $\|\cdot\|_a$.
- (g) If $(x^{(k)})$ converges in the stronger norm $\|\cdot\|_b$, then $(x^{(k)})$ converges in the weaker norm $\|\cdot\|_a$ (to the same limit point).
- (h) If $(x^{(k)})$ is a Cauchy sequence in the stronger norm $\|\cdot\|_b$, then $(x^{(k)})$ is a Cauchy sequence in the weaker norm $\|\cdot\|_a$.

Additionally, formulate the corresponding results when $\|\cdot\|_a$ and $\|\cdot\|_b$ are equivalent norms. What kind of result can you expect to hold for completeness?

Homework Problem 3.2. (Non-equivalence of norms on the example of continuous functions)

Let *C* denote the real function space of restrictions of real valued continuous^{GM} functions on $[0, 1] \subseteq \mathbb{R}$ to (0, 1).

- (a) Show that the classes defined by the elements of *C* form a subspace of $L^p(0, 1)$ for all $p \in [1, \infty]$.
- (b) Show that $\|\cdot\|_{L^1(0,1)}$ and $\|\cdot\|_{L^{\infty}(0,1)}$ are not equivalent on *C*.
- (c) Give an example of a subset of *C* that is compact with respect to $\|\cdot\|_{L^1(0,1)}$ but not with respect to $\|\cdot\|_{L^\infty(0,1)}$.
- (d) Show that *C* is complete with respect to $\|\cdot\|_{L^{\infty}(0,1)}$ but not complete with respect to $\|\cdot\|_{L^{1}(0,1)}$.

You are not expected to turn in your solutions.

https://tinyurl.com/scoop-ido