Infinite Dimensional Optimization

Exercise 7

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Homework Problem 7.1. (Convergence principle)

Suppose that *X* is a normed linear space and that $(x^{(k)})$ is a sequence in *X*. Show Lemma 5.9, i. e., the following statements:

- (a) The following are equivalent:
 - (i) $x^{(k)} \rightarrow x$.
 - (*ii*) Every subsequence of $(x^{(k)})$ contains a subsequence that converges to x strongly.
- (b) The following are equivalent:
 - (i) $x^{(k)} \rightarrow x$.
 - (*ii*) Every subsequence of $(x^{(k)})$ contains a subsequence that converges to x weakly.

Homework Problem 7.2. (Characterization of weak sequential lower semi-continuity)

Suppose that *X* is a normed linear space and $f: X \to \mathbb{R}$ is a functional. Show Lemma 5.15, i. e., the equivalence of the following statements:

- (a) f is weakly sequentially lower semi-continuous.
- (b) The epigraph epif is weakly sequentially closed.
- (c) The sublevel sets $S_{\alpha} \coloneqq \{x \in X \mid f(x) \le \alpha\}$ are weakly sequentially closed (possibly empty) for all $\alpha \in \mathbb{R}$.

Homework Problem 7.3. (Hilbert spaces are reflexive)

Show Lemma 5.20, i. e., that Hilbert spaces are reflexive.

You are not expected to turn in your solutions.