

كلية العلوم للبنات

قسم الرياضيات

المرحلة الرابعة

تحليل دالي المحاضرة الرابعة



Definition 1.23. A sequence (x_n) in a normed space X is a ***Cauchy convergent sequence*** if:

$$\forall \varepsilon > 0 \quad \exists k(\varepsilon) \in \mathbb{Z}^+ \text{ such that } \|x_n - x_m\| < \varepsilon \quad \forall n, m > k(\varepsilon)$$

Theorem 1.24.: Every convergent sequence is a Cauchy convergent sequence.

proof:

Suppose that (x_n) is a convergent sequence in the normed space X , then $\exists x \in X$ s.t. $x_n \rightarrow x$

Let $\varepsilon > 0$, since $x_n \rightarrow x \Rightarrow \exists k \in \mathbb{Z}^+$ s.t. $\|x_n - x\| < \varepsilon/2 \quad \forall n > k$

If $n, m \geq k$, then $\|x_n - x_m\| = \|(x_n - x) + (x - x_m)\| \leq \|x_n - x\| + \|x - x_m\| < \varepsilon/2 + \varepsilon/2 = \varepsilon$

Then (x_n) is a Cauchy sequence.

Remark: The converse to above theorem may not be true. For example:

Let $X = \mathbb{R} - \{0\}$, $(x_n) = (1/n)$

(x_n) Cauchy convergent sequence in \mathbb{R}

Since \mathbb{R} complete $\Rightarrow (x_n) = (1/n) \rightarrow 0$ convergent in \mathbb{R}

But (x_n) not convergent in $\mathbb{R} - \{0\}$, since $0 \notin \mathbb{R} - \{0\}$.

Definition 1.25.: Let X be a normed space, $x_0 \in X$, a function f is said to be *continuous* at x_0 if:

$$\forall \varepsilon > 0, \exists \delta(x_0, \varepsilon) > 0 \text{ s.t. } \|f(x) - f(x_0)\| < \varepsilon \text{ whenever } \|x - x_0\| < \delta.$$

Theorem 1.26.: Let X, Y be two Normed space, a function $f: X \rightarrow Y$ continuous at $x_0 \in X$ iff for each sequence (x_n) in X such that $x_n \rightarrow x_0$, then $f(x_n) \rightarrow f(x_0)$.

Definition 1.27.: Let X be a normed space, a function $f: X \rightarrow \mathbb{R}$ is called *bounded* if:

$$\exists M > 0 \text{ s.t. } \|f(x)\| \leq M, \forall x \in X.$$

Definition 1.28.: Let (x_n) be a sequence in a normed space X , say (x_n) is *bounded sequence* in X if: $\exists M > 0$ s.t. $\|x_n\| \leq M, \forall n \in \mathbb{Z}^+$.

Theorem 1.29.: If (x_n) is Cauchy convergent sequence in a normed space X then it is bounded.

proof:

Let (x_n) be a Cauchy sequence in X

Given $\varepsilon=1$, $\exists k \in \mathbb{Z}^+$ s.t. $\|x_n - x_m\| < 1$, $\forall n, m > k$.

Let $m = k+1 \Rightarrow \|x_n - x_{k+1}\| < 1$

Since $|\|x_n\| - \|x_{k+1}\|| \leq \|x_n - x_{k+1}\| < 1$

$\Rightarrow |\|x_n\| - \|x_{k+1}\|| < 1 \Rightarrow \|x_n\| < 1 + \|x_{k+1}\|$, $\forall n > k$

Put $M = \max \{ \|x_1\|, \|x_2\|, \dots, \|x_k\|, \|x_{k+1}\| \} \Rightarrow \|x_n\| \leq M$, $\forall n \in \mathbb{Z}^+$.

Theorem 1.30.: Every convergent sequence in the normed space X is bounded.

proof:

Let (x_n) be a convergent sequence in $X \Rightarrow (x_n)$ a Cauchy convergent sequence in X

$\Rightarrow (x_n)$ bounded .

Definition 1.31. : Let X is a normed space, $x_0 \in X$, $r > 0$, define:

- 1) $B_r(x_0) = \{ x \in X : \|x - x_0\| < r \}$ is called **open ball** of center x_0 and radius r .
- 2) $D_r(x_0) = \{ x \in X : \|x - x_0\| \leq r \}$ is called **closed ball** of center x_0 and radius r .
- 3) $B_I(0) = \{ x \in X : \|x\| < 1 \}$ is called **open unite** of center 0 and radius 1.
- 4) $D_I(0) = \{ x \in X : \|x\| \leq 1 \}$ is called **closed unite** of center 0 and radius 1.

Definition 1.32.: Let $\| \cdot \|_1, \| \cdot \|_2$ be two norms on vector space X , $\| \cdot \|_1$ is said to be **equivalent** to $\| \cdot \|_2$ ($\| \cdot \|_1 \sim \| \cdot \|_2$) if there exist a and b positive real numbers such that:

$$a \| \cdot \|_2 \leq \| \cdot \|_1 \leq b \| \cdot \|_2$$

Example: Let $X = \mathbb{R}^n$,

$$\|x\| = \sum_{i=1}^n |x_i|, \quad \forall x \in \mathbb{R}^n \quad \text{and} \quad \|x\|_e = \sum_{i=1}^n |x_i|^2^{\frac{1}{2}}, \quad \forall x \in \mathbb{R}^n$$

Then $\|x\| \sim \|x\|_e$

proof:

$$\sum_{i=1}^n |x_i y_i| \leq \left(\sum_{i=1}^n x_i^2 \right)^{\frac{1}{2}} \left(\sum_{i=1}^n y_i^2 \right)^{\frac{1}{2}}, \quad \forall x_i, y_i \in \mathbb{R}^n \quad (\text{by using Cauchy - Schwars inequality})$$

$$\text{Put } y_i = 1, \quad \forall i = 1, 2, \dots, n. \quad \Rightarrow \sum_{i=1}^n |x_i| \leq \left(\sum_{i=1}^n x_i^2 \right)^{\frac{1}{2}} \left(\sum_{i=1}^n 1 \right)^{\frac{1}{2}}$$

$$\|x\| \leq \|x\|_e \cdot \sqrt{n}$$

$$\frac{1}{\sqrt{n}} \|x\| \leq \|x\|_e \quad (\text{i.e. } a = \frac{1}{\sqrt{n}}) \dots (1)$$

$$\text{But } \|x\|_e \leq \|x\| \quad (\text{i.e. } b = 1) \quad \text{--- (2)}$$

From (1) & (2), we have:

$$\frac{1}{\sqrt{n}} \|x\| \leq \|x\|_e \leq \|x\| \quad \text{Then } \|x\| \sim \|x\|_e$$

Theorem 1.33.: On a finite dimensional normed space, all norms are equivalent.

Examples:

1. $X = \mathbb{R}^2$, $\|\cdot\|_e$, $\|\cdot\|_2$, $\|\cdot\|_3$ are equivalent.

$X = \mathbb{R}^n$, $\|\cdot\|_e$, $\|\cdot\|_2$, $\|\cdot\|_3$ are equivalent

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