

التحليل الدالي
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Definition 1.10 : (Metric Space) Suppose X is a set. A map $d: X \times X \rightarrow \mathbb{R}$ is called a metric on X if the following properties hold:

- (i) $d(x, y) \geq 0$ for all $x, y \in X$;
- (ii) $d(x, y) = 0$ if and only if $x = y$;
- (iii) $d(x, y) = d(y, x)$ for all $x, y \in X$.
- (iv) $d(x, y) \leq d(x, z) + d(z, y)$ for all $x, y, z \in X$ (triangle inequality).

We call (X, d) a metric space. If it is clear what metric is being used, we simply say X is a metric space.

Examples (H.W. 2-6)

- 1) **Real line \mathbb{R} :** this is the set of all real numbers, taken with the usual metric defined by:

$$d(x, y) = |x - y| \quad \forall x, y \in \mathbb{R}$$

- 2) **Euclidean plane \mathbb{R}^2 :** The metric space \mathbb{R}^2 , with Euclidean metric:

if $x = (x_1, x_2)$, $y = (y_1, y_2)$, then:

$$d(x, y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2}$$

- 3) **Euclidean Space \mathbb{R}^n :** If $x = (x_1, x_2, \dots, x_n)$, $y = (y_1, y_2, \dots, y_n)$, then:

$$d(x, y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2 + \dots + (x_n - y_n)^2}$$

- 4) **Function space $C[a, b]$:** As a set X we take the set of all real-valued functions x, y, \dots which are functions of an independent real variable t and are defined and continuous on a given closed interval $J = [a, b]$. Choosing the metric defined by

$$d(x, y) = \max_{t \in J} |x(t) - y(t)|$$

- 5) **Discrete metric space:** We take any set X and on it the so-called discrete metric for X , defined by:

$$d(x, x) = 0, \quad d(x, y) = 1 \quad (x \neq y).$$

This space (X, d) is called a discrete metric space.

- 6) **Space $B(A)$ of bounded functions:** By definition, each element $x \in B(A)$ is a function defined and bounded on a given set A , and the metric is defined by:

$$d(x, y) = \sup_{t \in A} |x(t) - y(t)|$$

Sol.(1)

[1] 1- d is real, finite & $d = |x - y| \geq 0$

$$2) d(x, y) = 0 \leftrightarrow |x - y| = 0 \leftrightarrow x - y = 0 \leftrightarrow x = y \quad \forall x, y \in \mathbb{R}$$

$$3) d(x, y) = |x - y| = |-(y - x)| = |y - x| = d(y, x) \quad \forall x, y \in \mathbb{R}$$

$$4) d(x, y) = |x - y| = |x - z + z - y| \leq |x - z| + |z - y| = d(x, z) + d(z, y) \quad \forall x, y, z \in \mathbb{R}$$

Then (\mathbb{R}, d) is a metric space.

2. Normed Spaces

The first to introduce the concept for the standard was the Austrian scientist E. Helly (1844 - 1943), but he did not use the name of the standard nor its symbol, it was known as any function that fulfills certain conditions (the same conditions of the standard)

* A **norm** on a vector space is a way of measuring distance between vectors.

Definition 1.11.: A **norm** on a linear space V over F is a function $\| \cdot \| : V \rightarrow \mathbb{R}$ with the properties that :

- (1) $\|x\| \geq 0$ for all x
- (2) $\|x\| = 0 \leftrightarrow x = 0$ (positive definite)
- (3) $\|x + y\| \leq \|x\| + \|y\|$ for all $x, y \in V$. (triangle inequality)
- (4) $\|\alpha x\| = |\alpha| \|x\|$ for all $x \in V$ and $\alpha \in F$.

In Definition 1.11(3) we are assuming that F is \mathbb{R} or \mathbb{C} and $|\cdot|$ denotes the usual absolute value. If $\| \cdot \|$ is a function with properties (2) and (3) only it is called a **semi-norm**.

Definition 1.12. A **normed linear space** is a linear space V with a norm $\| \cdot \|$ (sometimes we write $\| \cdot \|_V$).

Theorem 1.13. If V is a normed space, then:

- 1) $\|0\| = 0$
- 2) $\|x\| = \|-x\|$ for every $x \in V$.
- 3) $\|x - y\| = \|y - x\|$ for every $x \in V$.
- 4) $|\|x\| - \|y\|| \leq \|x - y\|$ for every $x \in V$.

Proof:

Properties (1), (2) and (3) conclude directly from the definition, to prove property (4):

$$x = (x-y)+y$$

$$\|x\| = \|(x-y)+y\| \leq \|x-y\| + \|y\| \rightarrow \|x\| - \|y\| \leq \|x-y\| \quad \dots(1)$$

Similarly:

$$\|y\| - \|x\| \leq \|x-y\|$$

$$-(\|x\| - \|y\|) \leq \|x-y\| \rightarrow (\|x\| - \|y\|) \geq -\|x-y\| \quad \dots(2)$$

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

$$-\|x-y\| \leq \|x\| - \|y\| \leq \|x-y\| \rightarrow |\|x\| - \|y\|| \leq \|x-y\|$$

Examples 1.14.:- [H.W 3,5,6,7]

[1] The vector space V is normed v.s. with the norm $\|x\| = |x|$ for all $x \in V$.

Proof:

$$1) \text{ Since } |x| \geq 0 \rightarrow \|x\| \geq 0.$$

$$2) \|x\| = 0 \leftrightarrow |x| = 0 \leftrightarrow x=0$$

$$3) \text{ Let } x \in V, \alpha \in F, \text{ then}$$

$$\|\alpha x\| = |\alpha x| = |\alpha| |x| = |\alpha| \|x\|$$

$$4) \text{ Let } x, y \in V, \text{ then:}$$

$$\|x+y\| = |x+y| \leq |x| + |y| = \|x\| + \|y\|$$

[2] Let $V = \mathbb{R}^n$ with the usual Euclidean norm

$$\|x\| = \|x\|_2 = \left(\sum_{j=1}^n |x_j|^2\right)^{1/2}$$

proof:

$$1) \text{ Since } x_j^2 \geq 0 \text{ for all } j=1,2,\dots,n \rightarrow \|x\| \geq 0$$

$$2) \|x\| = 0 \leftrightarrow \left(\sum_{j=1}^n |x_j|^2\right)^{1/2} = 0 \leftrightarrow \sum_{j=1}^n |x_j|^2 = 0$$

$$\leftrightarrow x_j^2 = 0 \text{ for all } j=1,2,\dots,n \leftrightarrow x_j = 0 \text{ for all } j=1,2,\dots,n \leftrightarrow x=0$$

$$3) \text{ Let } x \in \mathbb{R}^n, \alpha \in \mathbb{R}:$$

$$\alpha x = \alpha (x_1, \dots, x_n) = (\alpha x_1, \dots, \alpha x_n)$$

$$\| \alpha x \| = \left(\sum_{j=1}^n |\alpha x_j|^2 \right)^{1/2} = |\alpha| \left(\sum_{j=1}^n |x_j|^2 \right)^{1/2} = |\alpha| \|x\|.$$

4) Let $x, y \in \mathbb{R}^n$:

$$x + y = (x_1, \dots, x_n) + (y_1, \dots, y_n) = (x_1 + y_1, \dots, x_n + y_n)$$

$$\|x + y\| = \left(\sum_{j=1}^n |x_j + y_j|^2 \right)^{1/2}$$

By using MinKowski's inequality where $p=2$, we have:

$$\|x + y\| = \left(\sum_{i=1}^n |x_i + y_i|^2 \right)^{1/2} \leq \left(\sum_{i=1}^n |x_i|^2 \right)^{1/2} + \left(\sum_{i=1}^n |y_i|^2 \right)^{1/2} = \|x\| + \|y\|$$

[3] There are many other norms on \mathbb{R}^n , called the p -norms. For $1 \leq p < \infty$ defined by:

$$\|x\|_p = \left(\sum_{j=1}^n |x_j|^p \right)^{1/p}$$

Then $\|\cdot\|_p$ is a norm on V (to check the triangle inequality use MinKowski's Inequality)

$$\left(\sum_{j=1}^n |x_j + y_j|^p \right)^{1/p} \leq \left(\sum_{j=1}^n |x_j|^p \right)^{1/p} + \left(\sum_{j=1}^n |y_j|^p \right)^{1/p}$$

[4] There is another norm corresponding to $p = \infty$, defined by:

$$\|x\|_\infty = \max_{1 \leq j \leq n} \{|x_j|\}$$

where $\|\cdot\|: \mathbb{R}^n \rightarrow \mathbb{R}$ and $x = (x_1, \dots, x_n)$.

proof:

1) Since $|x_i| \geq 0$ for all $i=1, \dots, n \rightarrow \|x\| \geq 0$.

2) $\|x\| = 0 \leftrightarrow \max \{|x_1|, \dots, |x_n|\} = 0 \leftrightarrow |x_i| = 0$ for all $i=1, \dots, n$
 $\leftrightarrow x_i = 0$ for all $i=1, \dots, n \leftrightarrow x=0$

3) Let $x \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$, then

$$\alpha x = \alpha(x_1, \dots, x_n) = (\alpha x_1, \dots, \alpha x_n)$$

$$\begin{aligned} \|\alpha x\| &= \max \{|\alpha x_1|, \dots, |\alpha x_n|\} \\ &= \max \{|\alpha| |x_1|, \dots, |\alpha| |x_n|\} \\ &= |\alpha| \max \{|x_1|, \dots, |x_n|\} \\ &= |\alpha| \|x\| \end{aligned}$$

4) Let $x, y \in \mathbb{R}^n$

$$x + y = (x_1, \dots, x_n) + (y_1, \dots, y_n) = (x_1 + y_1, \dots, x_n + y_n)$$

$$\begin{aligned} \|x + y\| &= \max \{ |x_1 + y_1|, \dots, |x_n + y_n| \} \\ &\leq \max \{ |x_1| + |y_1|, \dots, |x_n| + |y_n| \} \\ &\leq \max \{ |x_1|, \dots, |x_n| \} + \max \{ |y_1|, \dots, |y_n| \} \\ &= \|x\| + \|y\| \end{aligned}$$

[5] Let $X = C[a; b]$, and put $\|f\| = \sup_{t \in [a, b]} |f(t)|$. This is called the uniform or supremum norm.

[6] Let $X = C[a; b]$, and choose $1 \leq p < \infty$. Then (using the integral form of Minkowski's inequality) we have the p -norm

$$\|f\|_p = \left(\int_a^b |f|^p \right)^{1/p}$$

[7] Let V be the set of Riemann-integrable functions $f : (0; 1) \rightarrow \mathbb{R}$ which are square-integrable. Let $\|f\|_2 = \left(\int_0^1 |f(x)|^2 dx \right)^{1/2} < \infty$. Then V is a normed linear space.

Definition 1.15. A set C in a linear space is convex if for any two points $x, y \in C$, $tx + (1 - t)y \in C$ for all $t \in [0; 1]$.

Definition 1.16. A norm $\|\cdot\|$ is strictly convex if $\|x\| = 1$, $\|y\| = 1$, $\|x + y\| = 2$ together imply that $x = y$.

Definition 1.17. : Let X and Y be two sets. The Cartesian product of X and Y is the set of all ordered pairs (x, y) where $x \in X$, $y \in Y$ and is denoted by $X \times Y$, i.e.

$$X \times Y = \{(x, y) : x \in X, y \in Y\}$$

Theorem 1.18.

If $(X, \|\cdot\|_X)$ and $(Y, \|\cdot\|_Y)$ are normed spaces, then $(X \times Y, \|\cdot\|)$ is normed space where $\|(x, y)\| = \max\{\|x\|_X, \|y\|_Y\}$.

proof:

$$1) \|(x, y)\| = 0 \Leftrightarrow \max\{\|x\|_X, \|y\|_Y\} = 0 \Leftrightarrow \|x\|_X = 0, \|y\|_Y = 0 \Leftrightarrow x = 0, y = 0 \Leftrightarrow (x, y) = 0$$

2) let $(x_1, y_1), (x_2, y_2) \in X \times Y$, then

$$(x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2)$$

$$\begin{aligned} ||(x_1 + x_2, y_1 + y_2)|| &= \max\{||x_1 + x_2||_X, ||y_1 + y_2||_Y\} \leq \max\{||x_1||_X + ||x_2||_X, ||y_1||_Y + ||y_2||_Y\} \\ &\leq \max\{||x_1||_X, ||y_1||_Y\} + \max\{||x_2||_X, ||y_2||_Y\} = ||(x_1, y_1)|| + ||(x_2, y_2)|| \end{aligned}$$

3) let $(x, y) \in X \times Y$ and $\alpha \in F$, then: $||\alpha(x, y)|| = \max\{||\alpha x||_X, ||\alpha y||_Y\} = \max\{|\alpha| ||x||_X, |\alpha| ||y||_Y\} = |\alpha| \max\{||x||_X, ||y||_Y\} = |\alpha| ||(x, y)||$

H.W. If $|| (x, y) || = (||x||_X + ||y||_Y)^{1/p}$, prove that $(X \times Y, || \cdot ||)$ is normed space.

Theorem 1.19. Every normed linear space is metric space.

proof:

let $(X, || \cdot ||)$ is a normed space. We define the function $d: X \times X \rightarrow \mathbb{R}$ as:

$d(x, y) = ||x - y||$ for all $x, y \in X$, since this function satisfies all the conditions of metric :

1) let $x, y \in X \rightarrow x - y \in X$ (since X is vector space) $\rightarrow ||x - y|| \geq 0 \rightarrow d(x, y) \geq 0$.

2) $d(x, y) = 0 \leftrightarrow ||x - y|| = 0 \leftrightarrow x - y = 0 \leftrightarrow x = y$

3) $d(x, y) = ||x - y|| = ||y - x|| = d(y, x)$

4) let $x, y, z \in X$:

$$||x - y|| = ||(x - z) + (z - y)|| \leq ||x - z|| + ||z - y|| \rightarrow d(x, y) \leq d(x, z) + d(z, y)$$

Remark: The converse may be not true, for example:

If X be a v.s., define $d: X \times X \rightarrow \mathbb{R}$ as:

$$d(x, y) = \begin{cases} 0 & x = y \\ 2 & x \neq y \end{cases}$$

And define $|| \cdot ||: X \rightarrow \mathbb{R}$ as $||x|| = d(x, 0)$

$(X, || \cdot ||)$ fails to be normed space.

Since if $x \neq 0 \rightarrow ||x|| = d(x, 0) = 2$

$$||2x|| = d(2x, 0) \rightarrow ||2x|| = 2 \rightarrow 2 \cdot 2 = 4 \neq 2 \quad C!$$