

$$f(x) = \begin{cases} x & \text{if } x \leq 1 \\ x + 1 & \text{if } x > 1. \end{cases}$$

It is clear that f is continuous at 0 and discontinuous at 1.

Also f is not linear transformation because if $x = 5, y = 6$ and $\alpha = \beta = 1$

$$f(\alpha x + \beta y) = f(5 + 6) = f(11) = 11 + 1 = 12$$

$$\text{and } \alpha f(x) + \beta f(y) = f(5) + f(6) = (5 + 1) + (6 + 1) = 13$$

Hence $f(\alpha x + \beta y) \neq \alpha f(x) + \beta f(y)$.

Theorem 2.55.

Let $(L, \| \cdot \|_L), (L', \| \cdot \|_{L'})$ be normed spaces and let $f : L \rightarrow L'$ be a linear transformation. If f is continuous at a point $x_1 \in L$ then f is continuous at each point.

Proof. Let $x_1 \in L$ and assume that f is continuous at x_1 . Let $x_2 \in L$ be any point. To prove that f is continuous at x_2 . Let $x_n \rightarrow x_2$ in L . Then, $x_n - x_2 \rightarrow 0$ and hence $x_n - x_2 + x_1 \rightarrow x_1$. Since f is continuous at x_1 then $f(x_n - x_2 + x_1) \rightarrow f(x_1)$.

Since f is a linear transformation, then $f(x_n) - f(x_2) + f(x_1) \rightarrow f(x_1)$.

Hence, $f(x_n) - f(x_2) \rightarrow 0$, and thus, $f(x_n) \rightarrow f(x_2)$.

Therefore, f is continuous at x_2 . Thus, f can not be continuous at some points and discontinuous at some points. $\square$

Example 2.56.

Let $f : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$f(x, y) = \begin{cases} \frac{xy}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}.$$

Show that f is not continuous at $(0, 0)$.

Solution: Let $x_n = \frac{1}{n}$ and $y_n = \frac{-1}{n} \quad \forall n \in N$.

Then, $x_n \rightarrow 0$ and $y_n \rightarrow 0$. Thus, $(x_n, y_n) \rightarrow (0, 0)$. But

$$f(x_n, y_n) = \frac{\frac{1}{n}(\frac{-1}{n})}{\frac{1}{n^2} + \frac{1}{n^2}} = \frac{\frac{-1}{n^2}}{\frac{2}{n^2}} = \frac{-1}{2}$$

Hence, $f(x_n, y_n) \rightarrow \frac{-1}{2}$ but $f(0, 0) = (0, 0)$. Thus, $f(x_n, y_n) \nrightarrow f(0, 0)$.

Thus, f is not continuous at $(0, 0)$.

2.8 Boundedness in Normed Linear Space

Definition 2.57. *Bounded Set*

Let $(L, \| \cdot \|_L)$ be a normed space and let $A \subset L$. A is called a **bounded set** if there exists $k > 0$ such that $\|x\| \leq k \quad \forall x \in A$.

Example 2.58.

Consider $(\mathbb{R}, | \cdot |)$ and let $A = [-1, 1)$. Since $|x| \leq 1$, then A is bounded.

Example 2.59.

Consider $(\mathbb{R}^2, \| \cdot \|)$ be a normed space such that

$\|x\| = \left[\sum_{i=1}^2 |x_i|^2 \right]^{\frac{1}{2}}$ be the Euclidian norm, for each $x = (x_1, x_2) \in \mathbb{R}^2$.

Let $A = \{(x_1, x_2) \in \mathbb{R}^2 : -1 \leq x_1 \leq 1, x_2 \geq 0\}$. Then, A is unbounded.

Theorem 2.60.

Let $(L, \| \cdot \|_L)$ be a normed space and let $A \subseteq L$. Then the following statements are equivalent.

- (1) A is bounded.
- (2) If $\langle x_n \rangle$ is a sequence in A and $\langle \alpha_n \rangle$ is a sequence in F such that $\alpha_n \rightarrow 0$ then $\alpha_n x_n \rightarrow 0$.

Proof. (1) $\Rightarrow$ (2) Since A is bounded, $\exists k > 0$ such that $\|x_n\| \leq k \quad \forall x_n \in A$.

Since $\alpha_n \rightarrow 0$ as $n \rightarrow \infty$, then $|\alpha_n| \rightarrow 0$. Hence,

$$\|\alpha_n x_n - 0\| = \|\alpha_n x_n\| = |\alpha_n| \|x_n\| \leq |\alpha_n| k \quad (\text{since } \|x_n\| \leq k)$$

But $|\alpha_n| \rightarrow 0$, thus $|\alpha_n| k \rightarrow 0$. Therefore, $\|\alpha_n x_n - 0\| \rightarrow 0$ and hence $\alpha_n x_n \rightarrow \mathbf{0}_X$.

(2) $\Rightarrow$ (1) Suppose A is not bounded. Then, $\forall k \in \mathbb{Z}_+, \exists x_k \in A$ such that $\|x_k\| > k$.

Put $\alpha_k = \frac{1}{k}$. Hence, $\alpha_k \rightarrow 0$. But

$$\|\alpha_k x_k\| = \left\| \frac{1}{k} x_k \right\| = \frac{1}{k} \|x_k\| > \frac{1}{k} \cdot k = 1$$

Then, $\|\alpha_k x_k\| > 1$, thus $\alpha_k x_k \not\rightarrow 0$ which contradicts (2). $\square$

Definition 2.61. Bounded Mapping

Let $(L, \| \cdot \|_L), (L', \| \cdot \|_{L'})$ be two normed spaces and $f : L \rightarrow L'$ be a linear transformation. f is called **bounded mapping** if for each $A \subseteq L$ bounded then $f(A) = \{f(a) : a \in A\}$ is a bounded set in L' .

Example 2.62.

Let Consider $(\mathbb{R}, | \cdot |)$ and $(\mathbb{R}^2, \| \cdot \|)$ be a normed space such that

$$\|x\| = \left[\sum_{i=1}^2 |x_i|^2 \right]^{\frac{1}{2}} = [|x_1|^2 + |x_2|^2]^{\frac{1}{2}} = [x_1^2 + x_2^2]^{\frac{1}{2}} \quad \forall (x_1, x_2) \in \mathbb{R}^2.$$

Define $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ such that $f(x_1, x_2) = x_1 + x_2 \quad \forall (x_1, x_2) \in \mathbb{R}^2$. Show that f is a linear transformation (**H.W.**). Let $A \subseteq \mathbb{R}^2$ and A is bounded. Show that $f(A)$ is bounded.

Solution: Let $A \subseteq \mathbb{R}^2$ and A is bounded to prove $f(A) = \{f(x_1, x_2) : (x_1, x_2) \in A\}$ is bounded.

Note that $\forall (x_1, x_2) \in A \implies f(x_1, x_2) = x_1 + x_2 \in f(A)$

$$|f(x_1, x_2)| = |x_1 + x_2| \leq |x_1| + |x_2| \quad (\text{I})$$

Since A is bounded then $\exists k > 0$ such that $\|(x_1, x_2)\| \leq k \quad \forall (x_1, x_2) \in A$

$$\implies (x_1^2 + x_2^2)^{\frac{1}{2}} \leq k \implies x_1^2 + x_2^2 \leq k^2$$

$$\text{Since } x_1^2 \leq x_1^2 + x_2^2 \leq k^2, \text{ then } x_1^2 \leq k^2 \implies |x_1| \leq k \quad (\text{II})$$

$$\text{Similarly, } x_2^2 \leq x_1^2 + x_2^2 \leq k^2, \text{ then } x_2^2 \leq k^2 \implies |x_2| \leq k \quad (\text{III})$$

Substitute **(II)** and **(III)** in **(I)**

$$|f(x_1, x_2)| = |x_1 + x_2| \leq \underbrace{|x_1| + |x_2|}_{\text{by (II) and (III)}} \leq k + k = 2k$$

i.e., $|f(x_1, x_2)| \leq 2k$. Thus, $f(A)$ is bounded, and hence, f is bounded.

Theorem 2.63.

Let $(L, \|\cdot\|_L), (L', \|\cdot\|_{L'})$ be normed spaces and $f : L \rightarrow L'$ be a linear transformation. Then f is bounded if and only if $\exists k > 0$ such that

$$\|f(x)\|_{L'} \leq k \|x\|_L \quad \forall x \in L.$$

Proof. $(\implies)$ If f is bounded and let $A = \{x \in L : \|x\|_L \leq 1\}$.

It is clear A is bounded, and hence, $f(A)$ is bounded in L' (by definition of bnd function).

$$\text{Thus, } \exists k > 0 \text{ such that } \|f(x)\|_{L'} \leq k \quad \forall x \in A \quad (\text{I})$$

$$(1) \text{ If } x = \mathbf{0}_L \text{ then } f(\mathbf{0}_L) = \mathbf{0}'_{L'}, \text{ and thus, } \|f(\mathbf{0}_L)\|_{L'} = 0 \leq k \|\mathbf{0}_L\|_L = 0.$$

(2) If $x \neq \mathbf{0}_L$, put $y = \frac{x}{\|x\|}$ such that $\|y\| = \left\| \frac{x}{\|x\|} \right\| = \frac{1}{\|x\|} \cdot \|x\| = 1$.

Hence, $y \in A$. Thus, $\|f(y)\| \leq k$ (II)

$$\|f(y)\| = \left\| f\left(\frac{x}{\|x\|}\right) \right\| = \left\| \frac{1}{\|x\|} f(x) \right\| = \frac{1}{\|x\|} \|f(x)\|$$

By (II), $\|f(y)\| \leq k$, thus $\frac{1}{\|x\|} \|f(x)\| \leq k$. i.e., $\|f(x)\| \leq k \cdot \|x\|$ as required.

($\Leftarrow$) Let A be a bounded set. Then, $\exists k_1 > 0$ such that $\|x\| \leq k_1 \quad \forall x \in A$

Since $\|f(x)\| \leq k \|x\| \quad \forall x \in X$, hence $\|f(x)\| \leq k \|x\| \quad \forall x \in A$. Then we

get $\|f(x)\| \leq k k_1 \quad \forall x \in A$. Thus, $\|f(x)\| \leq k_2 \quad \forall x \in A$ where $k_2 = k k_1$;

that is, $f(A)$ is a bounded set. $\square$

Theorem 2.64.

Let $(L, \|\cdot\|_L), (L', \|\cdot\|_{L'})$ be normed spaces and $f : L \rightarrow L'$ be a linear transformation. Then f is bounded if and only if f is continuous.

Proof. ($\Leftarrow$) Suppose that f is continuous and not bounded,

hence $\forall n \in \mathbb{Z}_+, \exists x_n \in L$ such that $\|f(x_n)\|_{L'} > n \|x_n\|_L$.

Let $y_n = \frac{x_n}{n \|x_n\|}$. Then, $\|f(y_n)\| = \left\| f\left(\frac{x_n}{n \|x_n\|}\right) \right\| = \frac{\|f(x_n)\|}{n \|x_n\|} > \frac{n \|x_n\|}{n \|x_n\|} = 1$

Thus, $\|f(y_n) - f(0)\| = \|f(y_n)\| > 1$, i.e., $f(y_n) \not\rightarrow f(0)$ (I)

but $\|y_n\| = \left\| \frac{x_n}{n \|x_n\|} \right\| = \frac{\|x_n\|}{n \|x_n\|} = \frac{1}{n}$

as $n \rightarrow \infty$, we get $\|y_n\| \rightarrow 0$, and hence, $y_n \rightarrow \mathbf{0}_L$.

It follows that $f(y_n) \rightarrow \underbrace{f(\mathbf{0}_L)}_{\mathbf{0}'_L}$ (Since f is a linear transformation)

By Theorem 1.19(i)

This contradicts (I), thus, f is bounded.

($\Rightarrow$) Assume that f is bounded to prove f is continuous for all $x \in L$. Let

$x_0 \in L$ and $\epsilon > 0$, to find $\delta > 0$ such that

$$\forall x \in L, \|x - x_0\| < \delta \implies \|f(x) - f(x_0)\| < \epsilon.$$

$$\|f(x) - f(x_0)\| = \|f(x - x_0)\| \quad (f \text{ is linear transformation})$$

Since f is bounded, then $\exists k > 0$ s.t. $\|f(x)\| \leq k \|x\| \quad \forall x \in L$ **(I)**

$$\begin{aligned} \text{Hence, } \|f(x) - f(x_0)\| &= \underbrace{\|f(x - x_0)\|}_{\text{By (I)}} \leq k \|x - x_0\| \\ &< k\delta \quad (\text{Since } \|x - x_0\| < \delta) \\ &= k \cdot \frac{\epsilon}{k} \quad (\text{By choosing } \delta = \frac{\epsilon}{k} = \epsilon) \end{aligned}$$

Thus, $\|x - x_0\| < \delta \implies \|f(x) - f(x_0)\| < \epsilon$.

Hence, f is continuous at $x_0 \in L$. Since x_0 is an arbitrary, then f is cont. $\forall x \in L$. $\square$

Theorem 2.65.

Let $(L, \|\cdot\|_L), (L', \|\cdot\|_{L'})$ be normed spaces and $f : L \rightarrow L'$ be a linear transformation. If L is a finite dimensional space then f is bounded (hence, continuous).

Example 2.66.

Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ defined as $f(x, y) = x + y \quad \forall (x, y) \in \mathbb{R}^2$.

f is a linear transformation function (check!)

and $\dim(\mathbb{R}^2) = 2$. Hence, f is bounded (hence, continuous).

2.9 Bounded Linear Transformation

Definition 2.67.

Let $(L, \|\cdot\|_L), (L', \|\cdot\|_{L'})$ be normed spaces over a field F . The set of all bounded linear transformation mappings from L to L' is defined as

$$B(L, L') = \{T : T : L \rightarrow L' \text{ is a linear bounded (hence, cont.) trans.}\}$$

Theorem 2.68.

Prove that $B(L, L')$ is a linear subspace (over a field F) of the space of linear transformation mappings with respect to usual addition and usual scalar multiplication.

Proof. Let $\alpha, \beta \in F$ and $T_1, T_2 \in B(L, L')$. To prove $\alpha T_1 + \beta T_2 \in B(L, L')$ Since T_1, T_2 are linear transformations, then by Theorem 1.30, $\alpha T_1, \beta T_2$ are linear trans.

Now, $\alpha T_1, \beta T_2$ are linear trans., by Theorem 1.30, $\alpha T_1 + \beta T_2$ is linear transformation.

Next, we show $\alpha T_1 + \beta T_2$ is bounded.

Since T_1, T_2 are bounded, then $\exists k_1, k_2 > 0$ such that $\forall x \in L$ we have

$$\|T_1(x)\|'_L \leq k_1 \|x\|_L \text{ and } \|T_2(x)\|'_L \leq k_2 \|x\|_L \quad (\mathbf{I})$$

$$\text{Then, } \|(\alpha T_1 + \beta T_2)(x)\|'_L = \|(\alpha T_1)(x) + (\beta T_2)(x)\|'_L$$

$$= \|\alpha.T_1(x) + \beta.T_2(x)\|'_L \quad (\text{Definition of scalar multiplication})$$

$$\leq \|\alpha.T_1(x)\|'_L + \|\beta.T_2(x)\|'_L$$

$$= |\alpha| \|T_1(x)\|'_L + |\beta| \|T_2(x)\|'_L$$

$$\leq |\alpha| k_1 \|x\|_L + |\beta| k_2 \|x\|_L$$

$$= (|\alpha| k_1 + |\beta| k_2) \|x\|_L = k \|x\|_L \quad (k = |\alpha| k_1 +$$

$$|\beta| k_2)$$

Hence, $\alpha T_1 + \beta T_2$ is bounded.

Since $\alpha T_1 + \beta T_2$ is bounded and linear transformation, then $\alpha T_1 + \beta T_2 \in B(L, L')$. □

Theorem 2.69.

Let $(L, \| \cdot \|_L)$, $(L', \| \cdot \|_{L'})$ be normed space. Prove that $B(L, L')$ is a normed space such that $\forall T \in B(L, L')$ we have

$$\|T\| = \sup\{\|T(x)\|_{L'} : x \in L, \|x\|_L \leq 1\}$$

Proof. To prove $\| \cdot \|$ is a norm on $B(L, L')$

(1) since $\|T(x)\|_{L'} \geq 0 \quad \forall x \in L, \|x\|_L \leq 1$, then $\|T\| \geq 0$.

(2) $\|T\| = 0 \iff \sup\{\|T(x)\|_{L'} : x \in L, \|x\|_L \leq 1\} = 0$

$$\iff \|T(x)\|_{L'} = 0 \quad \forall x \in L, \|x\|_L \leq 1$$

$$\iff T(x) = 0 \quad \forall x \in L, \|x\|_L \leq 1$$

$$\iff T = \hat{0}$$

(3) Let $T_1, T_2 \in B(L, L')$

$$\|T_1 + T_2\| = \sup\{\|(T_1 + T_2)(x)\|_{L'} : x \in L, \|x\|_L \leq 1\}$$

$$\leq \sup\{\|T_1(x)\|_{L'} + \|T_2(x)\|_{L'} : x \in L, \|x\|_L \leq 1\}$$

$$\leq \sup_{x \in L}\{\|T_1(x)\|_{L'} : \|x\|_L \leq 1\} + \sup_{x \in L}\{\|T_2(x)\|_{L'} : \|x\|_L \leq 1\}$$

$$= \|T_1\| + \|T_2\|$$

(4) $\|\alpha T\| = \sup\{\|(\alpha.T)(x)\|_{L'} : x \in L, \|x\|_L \leq 1\}$

$$= |\alpha| \sup\{\|T(x)\|_{L'} : x \in L, \|x\|_L \leq 1\}$$

$$= |\alpha| \|T\|$$

□