

① Topological Vector Space

\mathcal{X} is called a TVS

if

- 1) \mathcal{X} is a linear space
- 2) \mathcal{X} is a topological space

3) $\mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X} \quad (x, y) \rightarrow x+y$

continuous

4) $\mathbb{R} \times \mathcal{X} \rightarrow \mathcal{X} \quad (\lambda, x) \rightarrow \lambda x$ is continuous.
($\mathbb{C} \times \mathcal{X}$)

Prop 1: If U is a neighborhood of $0 \Rightarrow U+x_0$ is a neighborhood of x_0

Pf: $\exists V$ open $\ni 0 \in V$

$$V+x_0 \subset U+x_0$$

$f: \mathcal{X} \rightarrow \mathcal{X}$ is a continuous map. (f^{-1} as well)

$$\mathcal{X} \rightarrow \mathcal{X}$$

$$V+x_0 = f^{-1}(V) \Rightarrow V+x_0 \text{ is open.} \quad \square$$

E.g. ② If \mathcal{X} is a normed VS $\Rightarrow \mathcal{X}$ is TVS.

$\|x+y\|$ is continuous since if $x_n \rightarrow x_0$

$$\|x_n+y - (x_0+y)\| = \|x_n-x_0\| \rightarrow 0$$

Similarly $\|\alpha x_n - \alpha x_0\| = |\alpha| \|x_n-x_0\| \rightarrow 0$.

② $\mathbb{R}^\infty = (x_1, \dots, x_n, \dots)$ $x_i \in \mathbb{R}$

VS over \mathbb{R}

$\mathbb{R}^\infty = \mathbb{R}^{\mathbb{N}}$ - product topology.

$$U_{k_1, \dots, k_r, \varepsilon} := \{x \in \mathbb{R}^\infty \mid |x_{k_i}| < \varepsilon \quad 1 \leq i \leq r\}$$

$\{U_{k_1, \dots, k_r, \varepsilon}\}$ generate a neighborhood base near $(0, \dots, 0)$

Then we have a topology by \mathcal{I} - generated by translations of $\{U_{k_1, \dots, k_r, \varepsilon}\}$.

Defn.: A set M is called bounded if $\forall U$ neighborhood of 0

$$\exists \alpha \quad M \subset \alpha U.$$

X is called locally bounded if \exists a bounded open set

(e.g.):

\mathbb{R}^∞ is NOT locally bounded.

$$U_{i_1, \dots, i_r} = \{x \mid |x_{i_1}| < \varepsilon, \dots, |x_{i_r}| < \varepsilon\} \text{ is Not bounded}$$

Since $U_{i_1, \dots, i_r} \not\subset \alpha U_j$ if $j \notin \{i_1, \dots, i_r\}$

$\Rightarrow \mathbb{R}^\infty$ topology as above can NOT be given by a topology of a norm.

Any normed vector space is locally bounded.

This shows that why we need to study TVS.

(2) The convergence in Weak topology, Weak*-topology & Product topology.

Thm. (i) $f: X \rightarrow \mathbb{C} \Leftrightarrow f \in \mathbb{C}^X$
 $\{f_n \in \mathbb{C}^X\}, \{f_n\} \rightarrow f \text{ iff } \{f_n(x)\} \rightarrow \{f(x)\}$

(ii) X - normed vector space X^* its dual

$\{f_n\} \in X^*$ can be viewed as subsets $\subseteq X$

$\{f_n\} \rightarrow f$ w.r.t weak*-topology iff
 $\{f_n(x)\} \rightarrow \{f(x)\} \quad \forall x \in X.$

(iii) As in X $\{x_n\} \rightarrow x$ w.r.t weak topology

iff $\forall f \in X^* \quad \{f(x_n)\} \rightarrow f(x).$

pf. For (i). (\Rightarrow) $\{f_n\} \rightarrow f \Rightarrow \forall \varepsilon > 0$
 let $U_{x, \varepsilon} = \{g \mid |g-f|(x) < \varepsilon\}$ be the neighborhood of f

$\Rightarrow \exists N, n \geq N \quad f_n \in U_{x, \varepsilon}$
 $\Rightarrow |f_n(x) - f(x)| < \varepsilon \Rightarrow f_n(x) \rightarrow f(x).$

(\Leftarrow) Let $U_{x_1, \dots, x_r, \varepsilon} = \{g \mid |g-f|(x_1) < \varepsilon, \dots, |g-f|(x_r) < \varepsilon\}$
 be a neighborhood of f (Any other one is union of such)

Since $f_n(x_j) \rightarrow f(x_j) \quad \exists N, n \geq N$

$|f_n(x_j) - f(x_j)| < \varepsilon \quad j=1, \dots, r$

$\Rightarrow f_n \in U_{x_1, \dots, x_r, \varepsilon}$ if $n \geq N \Rightarrow \{f_n\} \rightarrow f$

(ii) Proof is exactly same. since the weak*-topology is

defined by $U_{i_1, \dots, i_r, \varepsilon} = \{g \in X^* \mid |g-f|(x_{i_1}) < \varepsilon, \dots, |g-f|(x_{i_r}) < \varepsilon\}$

(iii) It is the dual version.

Namely (\Leftarrow) if $x_n \rightarrow x$ w.r.t the weak topology.

then $\forall f \in X^*$

$U_{f, \varepsilon} := \{g \mid |f(g) - f(x)| < \varepsilon\}$ is a neighborhood of x

$\Rightarrow \exists N \quad n \geq N \quad x_n \in U \quad |f(x_n) - f(x)| < \varepsilon \Rightarrow f(x_n) \rightarrow f(x)$

(\Leftarrow) If $\{f(x_n)\} \rightarrow f(x) \quad \forall f \in X^*$

for $U_{f_1, \dots, f_r, \varepsilon} := \{g \mid |f_1(g) - f_1(x)| < \varepsilon, \dots, |f_r(g) - f_r(x)| < \varepsilon\}$

(is a generic neighborhood of x)

by $\{f_j(x_n)\} \rightarrow \{f_j(x)\} \quad (1 \leq j \leq r) \Rightarrow \exists N \quad n \geq N$

$\Rightarrow |f_j(x_n) - f_j(x)| < \varepsilon \quad (1 \leq j \leq r)$

$\Rightarrow x_n \in U_{f_1, \dots, f_r, \varepsilon} \quad \square$

③ A special case of Alaoglu's thm

Thm: X is separable normed vs. $\{f_n\} \subset X^*$, continuous linear functions. If $\{\|f_n\|\}$ is bounded $\Rightarrow \exists \{f_{n_k}\}$ converges in weak*-topology.

Alaoglu's Thm: $B^* = \{f \in X^* \mid \|f\| \leq 1\}$ is compact in the weak*-topology.

Two distinctions: (i) In Alaoglu's thm no assumption on X
(ii) Compactness in weak*-topology $\not\Rightarrow$ subsequential convergence.

PF: Let $\{x_n\}$ be dense subset of X

$\Rightarrow \{f_n(x_1)\}$ is bounded in \mathbb{C}

$\Rightarrow \exists \{f_{n_k}(x_1)\}$ convergent

$$f_{n_1}(x_1) \quad f_{n_2}(x_1) \quad \dots \quad \longrightarrow$$

$\{f_{n_k}(x_2)\}$ \exists subsequence
bounded in \mathbb{C}

$$f_{n_{k_1}}(x_2), f_{n_{k_2}}(x_2) \quad \dots \quad \longrightarrow$$

Better terminology is

$$\left(f_1^{(1)}(x_1) \quad f_2^{(1)}(x_1) \quad \dots \right) \quad \longrightarrow$$

$$f_1^{(2)}(x_2) \quad f_2^{(2)}(x_2) \quad \dots \quad \longrightarrow$$

$\{f_k^{(2)}\}$ is a subsequence of $\{f_k^{(1)}\}$

Now consider $\{f_n^{(h)}\} \Rightarrow \{f_n^{(h)}(x_j)\}$ is convergent

\Rightarrow Define $f_\infty(x_j) = \lim_{n \rightarrow \infty} f_n^{(h)}(x_j)$

& $\forall x \in X$ we define

$$f_\infty(x) = \lim_{k \rightarrow \infty} f_\infty(x_{j_k}) \quad \text{if} \quad x_{j_k} \rightarrow x$$

Then if $\{x_{j_k}\} & \{x'_{j_k}\} \rightarrow x$

$\Rightarrow \|x_{j_k} - x'_{j_k}\| \rightarrow 0$ as $k \rightarrow \infty$

$$\Rightarrow \|f_n^{(n)}(x_{j_n}) - f_n^{(n)}(x_{j'_n})\| \leq M \|x_{j_n} - x_{j'_n}\| \rightarrow 0$$

$\Rightarrow f_\infty(x)$ is well-defined.

$$\& \begin{array}{l} f_\infty(x+y) = f_\infty(x) + f_\infty(y) \\ \|f_\infty(x)\| \leq M \lim_{h \rightarrow \infty} \|x_{j_h}\| = M \|x\| \end{array} \quad \left| \begin{array}{l} f_\infty(\alpha x) = \alpha f_\infty(x) \end{array} \right.$$

$\Rightarrow f_\infty \in X^*$ Moreover

$$f_\infty(x) = \lim_{n \rightarrow \infty} f_n^{(n)}(x)$$

Since $f_\infty(x) = \lim_{n \rightarrow \infty} f_n^{(n)}(x_{j_n}) \quad \& \quad \left| f_n^{(n)}(x - x_{j_n}) \right|$

$$\leq M \|x - x_{j_n}\| \rightarrow 0$$

If weak*-topology is given by a metric then □
 this is special case of Alaoglu's.