

b) We now show that  $D(\bar{f})$  is all of  $X$ .  
 Suppose that this is not true. Then we  
 can choose a  $y_1 \in X$  such that  $y_1 \notin D(\bar{f})$   
 & consider the subspace  $Y_1$  of  $X$  spanned  
 by  $D(\bar{f})$  &  $y_1$ . Note that  $y_1 \neq 0$  since  
 $0 \in D(\bar{f})$ . Any  $x \in Y_1$  can be written  
 $x = y + \alpha y_1$

This representation is unique. In fact  
 $y + \alpha y_1 = \tilde{y} + \beta y_1$  with  $\tilde{y} \in D(\bar{f}) \Rightarrow$   
 $y - \tilde{y} = (\beta - \alpha) y_1$

where  $y - \tilde{y} \in D(\bar{f})$  whenever  $y_1 \notin D(\bar{f})$  so that  
 the only sol<sup>n</sup> is  $y - \tilde{y} = 0$  &  $\beta - \alpha = 0$

This means uniqueness.

Now a functional  $g_1$  on  $Y_1$  is  
 defined by

$$g_1(y + \alpha y_1) = \bar{f}(y) + \alpha c \quad (**)$$

where  $c$  is a constant. It is not  
 difficult to see that  $g_1$  is linear

Furthermore, for  $\alpha = 0$  we have

$$g_1(y) = \bar{f}(y)$$



hence  $g_1$  is a proper extension of  $\bar{f}$ .  
that is an extension such that  
 $D(\bar{f})$  is a proper subset of  $D(g_1)$ .

Consequently, if we can prove  
that  $g_1 \in E$  by showing that

$$*) \quad g_1(x) \leq p(x), \quad \forall x \in D(g_1).$$

This will contradict the maximality  
of  $\bar{f}$  so that  $D(\bar{f}) \neq X$  is false  
and hence  $D(\bar{f}) = X$ .

(c) Accordingly, we must finally show that  
 $g_1$  with a suitable  $c$  in eqn (\*\*\*) satisfies  
eqn (\*'). We consider any  $y$  and  $z$  in  
 $D(\bar{f})$ . From (\*) and

$$p(x+y) \leq p(x) + p(y) \\ \forall x, y \in X.$$

we obtain

$$\begin{aligned} \bar{f}(y) - \bar{f}(z) &= \bar{f}(y-z) \\ &\leq p(y-z) \\ &= p(y+y_1, -y_1, -z) \\ &\leq p(y+y_1) + p(-y_1, -z) \end{aligned}$$



Hence  $-p(y, -z) - \bar{f}(z) \leq p(y+y_1) - \bar{f}(y)$  ~~(\*)~~  
 where  $y_1$  is fixed. Since  $y$  does not  
 appear on the left and  $z$  not  
 on the right, the inequality  
 continues to hold if we take the  
 sup over  $z \in D(\bar{f})$  on the left  
 (Say it as  $m_0$ ) and the infimum over  
 $y \in D(\bar{f})$  on the right (Say it as  $m_1$ )  
 then  $m_0 \leq m_1$ , and for a  $c$  with  
 $m_0 \leq c \leq m_1$

we have from ~~(\*)~~  
 a)  $-p(-y-z) - \bar{f}(z) \leq c \quad \forall z \in D(\bar{f})$   
 b)  $c \leq p(y+y_1) - \bar{f}(y)$

We prove (\*) first for  $-ve \alpha$  in  
 (\*) and then for  $ve \alpha$ . For  $\alpha < 0$   
 we use (a) with  $z$  replaced by  
 $\alpha^{-1}y$  that is,

$$-p\left(-y_1 - \frac{1}{\alpha}y\right) - \bar{f}\left(\frac{1}{\alpha}y\right) \leq c$$

Multiplication by  $-\alpha > 0$  gives

$$\alpha p\left(-y_1 - \frac{1}{\alpha} y\right) + \bar{f}(y) \leq -\alpha C$$

From this and (\*\*), using  $y + \alpha y_1 = x$  we obtain the desired inequality

$$\begin{aligned} g_1(x) &= \bar{f}(y) + \alpha C \\ &\leq \alpha p\left(-y_1 - \frac{1}{\alpha} y\right) \\ &= p(\alpha y_1 + y) \\ &= p(x) \end{aligned}$$

For  $\alpha = 0$  we have  $x \in D(f)$  and nothing to prove. For  $\alpha > 0$  we use (b) with  $y$  replaced by  $\alpha^{-1}y$  to get

$$C \leq p\left(\frac{1}{\alpha} y + y_1\right) - \bar{f}\left(\frac{1}{\alpha} y\right)$$

Multiplication by  $\alpha > 0$  gives

$$\begin{aligned} \alpha C &\leq \alpha p\left(\frac{1}{\alpha} y + y_1\right) - \bar{f}(y) \\ &= p(x) - \bar{f}(y) \end{aligned}$$

From this and (\*\*),  $g_1(x) = \bar{f}(y) + \alpha C \leq p(x)$   
Hence the part (c) is proved.



Hahn-Banach Theorem (Generalized form) —

Let  $X$  be a real or complex vector space and  $p$  a real valued functional on  $X$  which is sublinear. Furthermore let  $f$  be a linear functional which is defined on a subspace  $Z$  of  $X$  and satisfies

$$(*) \quad |f(x)| \leq p(x), \quad \forall x \in Z.$$

Then  $f$  has a linear extension  $\tilde{f}$  from  $Z$  to  $X$

Satisfying

$$|\tilde{f}(x)| \leq p(x), \quad \forall x \in X.$$

# Hahn-Banach Theorem (Normed Space)

Let  $f$  be a bounded linear functional on a subspace  $Z$  of a normed space  $X$ . Then  $\exists$  a bounded linear functional  $\tilde{f}$  on  $X$  which is extension of  $f$  to  $X$  and has the same norm

$$\|\tilde{f}\|_X = \|f\|_Z$$

where

$$\|\tilde{f}\|_X = \sup_{\substack{x \in X \\ \|x\|=1}} |\tilde{f}(x)|, \quad \|f\|_Z = \sup_{\substack{x \in Z \\ \|x\|=1}} |f(x)|$$

Proof If  $Z = \{0\}$  then  $f = 0$  and the extension is  $\tilde{f} = 0$ . If  $Z \neq \{0\}$ . We want to use H.B.T (Generalized form). Hence we must first discover a suitable  $p$ . For all  $x \in Z$  we have

$$|f(x)| \leq \|f\|_Z \|x\|$$

This is of the form (\*), where

$$p(x) = \|f\|_Z \|x\|$$



We see that  $p$  is defined on all of  $X$ .  
 Furthermore  $p$  satisfies the first condition of sublinear since by the triangular inequality

$$p(x+y) = \|f\|_Z \|x+y\| \leq \|f\|_Z (\|x\| + \|y\|) \\ = p(x) + p(y).$$

$p$  also satisfies the second condition of sublinearity on  $X$  because

$$p(\alpha x) = \|f\|_Z \|\alpha x\| = |\alpha| \|f\|_Z \|x\| = |\alpha| p(x).$$

Hence we can apply the generalized form of H.B.T. and conclude that  $\exists$  a linear functional  $\tilde{f}$  on  $X$  which is an extension of  $f$  and satisfies

$$|\tilde{f}(x)| \leq p(x) = \|f\|_Z \|x\|, \quad x \in X.$$

Taking the sup over all  $x \in X$  we obtain

$$\|\tilde{f}\|_X = \sup_{\substack{x \in X \\ \|x\|=1}} |\tilde{f}(x)| \leq \|f\|_Z$$



Since under an extension the norm cannot decrease, we also have

$$\|\tilde{f}\|_X = \|f\|_Z \text{ as } \|\tilde{f}\|_X \geq \|f\|_Z.$$

Hence the theorem is proved.

Theorem - Let  $X$  be a normed space and let  $x_0 \neq 0$  be any element of  $X$ . Then  $\exists$  a bounded linear functional  $\tilde{f}$  on  $X$  such that

$$\|\tilde{f}\| = 1, \quad \tilde{f}(x_0) = \|x_0\|.$$

Proof - We consider the subspace  $Z$  of  $X$  consisting of all elements  $x = \alpha x_0$  where  $\alpha$  is scalar. On  $Z$ , we define a linear functional  $f$  by

$$(A) \quad f(x) = f(\alpha x_0) = \alpha \|x_0\|$$

$f$  is bounded and has norm  $\|f\| = 1$  because

$$|f(x)| = |f(\alpha x_0)| = |\alpha| \|x_0\| = \|x\|.$$

Hence by previous theorem  $\Rightarrow f$  has a linear extension  $\tilde{f}$  from  $Z$  to  $X$  of



$\|\tilde{f}\| = \|f\| = 1$ . From (A) we see that  
 $\tilde{f}(x_0) = f(x_0) = \|x_0\|$ .

Theorem (Corollary) —

For any  $x$  in a normed space  $X$   
 we have

$$\|x\| = \sup_{\substack{f \in X' \\ f \neq 0}} \frac{|f(x)|}{\|f\|}$$

$(X^*)$

$X' =$  Set of all bounded

linear functional defined  
 on  $X$ .

Proof - From Hahn-Banach theorem, we have  
 writing  $x$  for  $x_0$ .

$$\sup_{\substack{f \in X' \\ f \neq 0}} \frac{|f(x)|}{\|f\|} \geq \frac{|\tilde{f}(x)|}{\|\tilde{f}\|} = \frac{\|x\|}{1} = \|x\| \quad (1)$$

and from  $|f(x)| \leq \|f\| \|x\|$  we

obtain

$$\sup_{\substack{f \in X' \\ f \neq 0}} \frac{|f(x)|}{\|f\|} \leq \|x\| \quad (2)$$

from (1) & (2)  
 we get the desired  
 result.