Appendix on functional analysis

Let X, Y be normed spaces with norms $x \mapsto ||x||_X$ and $y \mapsto ||y||_Y$, respectively. The set of bounded linear mappings $X \to Y$ is denoted by $\mathcal{L}(X, Y)$; the operator norm $(A \mapsto ||A||) : \mathcal{L}(X, Y) \to \mathbb{R}$ is defined by

$$||A|| := \sup_{x \in X: ||x||_X < 1} ||Ax||_Y.$$

Let us denote the dual of a normed space X by $X' := \mathcal{L}(X, \mathbb{C})$.

Hahn–Banach Theorem. Let X be a normed vector space, $M \subset X$ be a vector subspace, and $f: M \to \mathbb{C}$ a bounded linear functional. Then there is a bounded linear functional $F: X \to \mathbb{C}$ such that ||f|| = ||F|| and f(x) = F(x) for every $x \in M$

Corollary. Let X is a normed space. Then

$$||x|| = \max_{F \in X' : ||F|| < 1} |F(x)|$$

for every $x \in X$

Banach-Steinhaus Theorem (Uniform Boundedness Principle). Let X, Y be Banach spaces and $\{T_j\}_{j\in J}\subset \mathcal{L}(X,Y)$. If

$$\sup_{j\in J}\|T_jx\|<\infty$$

for every $x \in X$ then $\sup_{j \in J} ||T_j|| < \infty$