

International Journal of Research Publication and Reviews

Journal homepage: www.ijrpr.com ISSN 2582-7421

Hahn Banach Theorem And Its Applications

Chetna Rani Gupta

Assistant Prof. in Mathematics, Multani Mal Modi College, Patiala

ABSTRACT:

One of the most significant theorems in functional analysis is the Hahn-Banach theorem. It has several uses in various areas of mathematics, including partial differential equations and optimization, in addition to the subject itself. This paper provides a thorough and understandable demonstration of the theorem along with a few examples of its applications

Keywords: Hahn-Banach Theorem, Functional, Normed Linear Space

1. Introduction

The Hahn-Banach theorem for every normed space and its applications are covered in this paper. The theorem states that by maintaining norms, any continuous linear functional on a subspace can be extended to the entire space. Among many other areas, it can be applied to game theory, convex programming, duality theory, and control theory.[3]

2. Hahn-Banach Theorem [1] [2] [5]

If p is a functional defined on U, and U is a linear subspace of a Normed linear space V, then p can be extended to a functional p_0 on the whole space V in such a way that

 $p_0(t) = p(t)$ for all $t \in U$ and $||p_0|| = ||p||$

First, do the following to obtain the result, which is required to prove the theorem.

If p is a functional defined on U, and U is a linear subspace of a Normed linear space V if t_0 be a vector not in U and if $U_0 = U + \{t_0\} = \{u + \alpha t_0, u \in U, \alpha \text{ is real number}\}$ is a linear space spanned by U and t_0 Consequently, a functional p_0 defined on U_0 can be obtained by extending the functional p such that $||p_0|| = ||p||$ [2] [5]

Proof: Case 1

Let V be a real linear space with norms.

Since t_0 be a vector not in U, that is $t_0 \notin U$

Then each vector z (say) of U can be uniquely expressed as $z = u + \alpha t_0$ where $u \in U$

Define p_0 on U_0

$$p_0(z) = p_0(u + \alpha t_0)$$

 $= p_0(u) + \alpha p_0(t_0)$

$$= p(u) + \alpha r_0$$

Where $r_0 = p_0(t_0)$ and $p_0(u) = p(u)$ for all $u \in U$

Clearly p_0 is a linear extension of p over U

Now remain to show that $||p_0|| = ||p||$

That is $||p_0|| \ge ||p||$ and $||p_0|| \le ||p||$

First, show that $||p_0|| \ge ||p||$

Now $||p_0|| = \sup \{ |p_0(t)| : u \in U_0 , ||x|| \le 1 \}$ $\geq \sup \{ |p_0(t)| : u \in U , ||x|| \le 1 \}$ $= \sup \{ |p(t)| : u \in U , ||x|| \le 1 \}$ = || p ||Thus $||p_0|| \ge ||p||$ Also show that $||p_0|| \leq ||p||$ For this choose a real number r_0 in such a way so that $||p_0|| = ||p||$ [Since between two real numbers a, b (say) there always exists a real number r_0 (say) such that $a \le r_0 \le b$] For this purpose, proceed as follows If u_1 , $u_2 \in U$ then $p(u_1) - p(u_2) = p(u_2 - u_1)$ $\leq |p(u_2-u_1)|$ $\leq ||p|| ||(u_2-u_1)||$ $= || p || || (u_2 + t_0) - (u_1 + t_0 ||)$ $\leq ||p|| ||(u_2+t_0)|| + ||p|| ||(u_1+t_0||)$ $-p(u_1) - ||p|| (||u_1 + t_0||) \le -p(u_2) + ||p|| (||u_2 + t_0||)$ Which holds for all u_1 , $u_2 \in U$ $\sup\{-p(u') - ||p|| (||u' + t_0||)\} \le \inf\{-p(u') + ||p|| (||u' + t_0||)\}$ Take $a = \sup\{-p(u') - ||p|| (||u' + t_0||)\}$ and $b = \inf\{-p(u') + ||p|| (||u' + t_0||)\}$ Then $a \le b$ and a, b are real numbers so can choose $r_{0,}$ a real number such that $a \le r_0 \le b$ for all a, b, r_0 $\sup\{-p(u') - ||p|| (||u' + t_0||)\} \le r_0 \le \inf\{-p(u') + ||p|| (||u' + t_0||)\}$ Let $z = u + \alpha t_0$ where $u \in U$ where $z \in U$ Take $u' = \frac{u}{\alpha}$ $\alpha \neq 0$ $\sup\left\{-p\left(\frac{u}{a}\right) - ||p||\left(||\frac{u}{a} + t_0||\right)\right\} \le r_0 \le \inf\left\{-p\left(\frac{u}{a}\right) + ||p||\left(||\frac{u}{a} + t_0||\right)\right\}$ When $\alpha > 0$ then $r_0 \leq - p\left(\frac{u}{\alpha}\right) + ||p|| \left(||\frac{u}{\alpha} + t_0||\right)$ $r_0 \leq -\frac{1}{\alpha}p(u) + \frac{1}{\alpha}||p|| (||u + \alpha t_0||)$ $\alpha r_0 \leq -p(u) + ||p||(||u + \alpha t_0||)$ $p(u) + \alpha r_0 \le ||p|| (||u + \alpha t_0||)$ $p(u) + \alpha p_0(t_0) \le ||p|| (||u + \alpha t_0||)$ $p_0(u) + \alpha p_0(t_0) \le ||p|| (||u + \alpha t_0||)$ $p_0(u + \alpha t_0) \le ||p|| (||u + \alpha t_0||)$ $p_0(z) \le ||p|| (||u + \alpha t_0||)$ for all $z \in U_0$ When $\alpha < 0$ then
$$\begin{split} r_0 &\geq -p\left(\frac{u}{\alpha}\right) - ||p|| \left(||\frac{u}{\alpha} + t_0||\right) \\ r_0 &\geq -\frac{1}{\alpha}p(u) - \frac{1}{|\alpha|}||p|| \left(||u + \alpha t_0||\right) \\ r_0 &\geq -\frac{1}{\alpha}p(u) + \frac{1}{\alpha}||p|| \left(||u + \alpha t_0||\right) \end{split}$$

 $p(u) + \alpha r_0 \le ||p|| (||u + \alpha t_0||)$

```
p(u) + \alpha p_0(t_0) \le ||p|| (||u + \alpha t_0||)
```

 $p_0(u) + \alpha p_0(t_0) \le ||\, p||\, (||u + \alpha t_0||)$

 $p_0(u + \alpha t_0) \le || p || (||u + \alpha t_0||)$

 $p_0(z) \le ||p|| ||z||$ for all $z \in U_0$

Therefore, for all $\alpha \neq 0$

 $p_0(z) \le ||p|| ||z||$ for all $z \in U_0$

Replace z by -z in the above equation

 $p_0(-z) \le ||p|| ||-z||$

 $-p_0(z) \le ||p|| ||z||$

 $|p_0(z)| \le ||p|| ||z||$ for all $z \in U_0$

 $\sup\{|p_0(z)| : ||z|| \le 1\} \le ||p|| ||z|| \text{ for all } z \in U_0$

 $||p_0|| \le ||p||$

Therefore $||p_0|| = ||p||$

Case 2:

Let V be a Complex Normed Linear Space

If the scalars are restricted to real numbers, Complex Linear Space can be regarded as a real linear space.

If q and w be real and imaginary parts of p then

p(t) = q(t) + i w(t) for all $t \in U$

Claim: q and w both are linear functional on U

Since P is linear so clearly q and w both are linear

So, Now show that both q and w are continuous on space M

Since

 $|q(t)| \le |p(t)|$

 $\sup_{||t|| \le 1} \{|q(t)|\} \le \sup_{||t|| \le 1} \{|p(t)|\}$

 $||q|| \le ||p||$

Also $|w(t)| \le |p(t)|$

 $\sup_{||t|| \le 1} \{|w(t)|\} \le \sup_{||t|| \le 1} \{|p(t)|\}$

$$||w|| \le ||p||$$

Both q and w are bounded being p is bounded

So both q and w are continuous on U

Therefore both q and w functional being linear and continuous on U

So by case 1

Both q and w cab be extended to a real valued functional q_0 and w_0 on real space U_0 such that

 $||q_0|| = ||q||$ And $||w_0|| = ||w||$

Now as p(t) = q(t) + i w(t) for all $t \in U$

For simplification, it is better to express P(t) in terms of q(t) only

Replace t by it

$$p(it) = q(it) + i w(it)$$

Also

$$p(it) = ip(t)$$
$$= i(q(t) + iw(t))$$

$$= i(q(t) + i^2 w(t))$$
$$= iq(t) - w(t)$$

$$q(it) + i w(it) = i q(t) - w(t)$$

Equate real and imaginary part

$$q(it) = -w(t))$$
 and $w(it) = q(t)$
 $p(t) = q(t) + i w(t)$
 $= q(t) - i q(it)$ for all $t \in U$

Define $p_0: U_0 \to \mathbb{C}$ complex number by

$$p_0(t) = q_0(t) - iq_0(it)$$
 for all $t \in U$

Now to show that p_0 is an extension of, one has to show

(i) $p_0(t) = p(t)$ for all $t \in U$

(ii) p_0 is linear as complex valued function on U_0

$$p_0(\gamma t) = \gamma p_0(t)$$
 where $\gamma = \alpha + i\beta$ and α, β real numbers are

(iii) $||p_0(t)|| = ||p(t)||$

(i) First to show $p_0(t) = p(t)$ for all $t \in U$

Since $q_0(t) = q(t)$ and $w_0(t) = w(t)$ all $t \in U$

$$p_0(t) = q_0(t) - iq_0(t)$$

= q(t) - iq(t) = p(t)

(ii) p_0 is linear as complex valued function on U_0

 $p_0(\gamma t) = \gamma p_0(t)$ where $\gamma = \alpha + i\beta$ and α, β real numbers are

$$p_0(t + x) = q_0(t + x) - iq_0(t + x)$$

= $q_0(t) + q_0(x) - iq_0(it) - iq_0(ix)$
= $q_0(t) - iq_0(it) + q_0(ix) - iq_0(ix)$
= $p_0(t) + p_0(x)$

Claim: $p_0(it) = ip_0(t)$

$$p_{0}(it) = q_{0}(it) - iq_{0}(i^{2}t) \text{ for all } t \in U$$

$$= q_{0}(it) - iq_{0}(-t)$$

$$= q_{0}(it) + iq_{0}(t)$$

$$= -i^{2}q_{0}(it) + iq_{0}(t)$$

$$= i(-iq_{0}(it) + iq_{0}(t))$$

$$= i(q_{0}(t) - iq_{0}(it))$$

$$= ip_{0}(t)$$

Claim: $p_0(\gamma t) = \gamma p_0(t)$

Where $\gamma \in \mathbb{C}$ complex number and $\gamma = \alpha + i\beta$ where α, β real numbers are

$$p_0(\gamma t) = p_0((\alpha + i\beta)t)$$
$$= p_0((\alpha + i\beta)t)$$
$$= p_0(\alpha t) + p_0(i\beta t)$$

$= \alpha p_0(t) + i\beta p_0(t)$	
$= (\alpha + i\beta) p_0(t)$	
$=\gamma p_0(t)$	
(iii) $ p_0(t) = p(t) $	
Since $p_0: U_0 \to \mathbb{C}$	
For $t \in U_0$	
$p_0(t) = re^{i\theta}$ where $r \ge 0$	and θ is real
$ p_0(t) = re^{i\theta} $	
$= r e^{i\theta}$	
= r	(since $ e^{i\theta} = 1$)
$=e^{-i heta}p_0(t)$	
$= p_0(e^{-i\theta}t)$	
$\leq q_0(e^{-i\theta}t)$	
$\leq q_0(e^{-i\theta}t) $	
$\leq q_0 \ e^{-i\theta} t $	
$= q_0 t $	(since $ e^{i\theta} = 1$)
= q t	$(\text{since } q_0 = q \text{ on } U_0)$
$\leq p \mid t $	
$\sup_{ t \le 1} \{ p_0(t) : t \le 1\} \le p t $	
$ p_0 \le p $ and p_0 is bound	led
Also $ p_0 \ge p $ already proved	1
Hence $ p_0 = p $	
Proof of Main Theorem [2] [5]	
Let A be the collection of every possible ext	tension h of the linear functional p on every
subspace such that $ h = p $	

By lemma there exists at least one extension p_0 such that $||p_0|| = ||p||$

A is non-empty

Let h_1 and $h_2 \in A$

Define a relation \leq on *A* as follows

 $h_1 \leq h_2 \text{ means } D_{h_1} \subseteq D_{h_2} \text{ and } h_1(t) = h_2(t) \text{ for all } t \in D_{h_1}$

where D_{h_1} is the domain of h_1 and D_{h_2} is the domain of h_2

The set of extensions of A is a partially ordered set, as may be readily shown

Let E be any subset of a set A that is totally ordered.

And let S be the union of all the functionals' domains in set E.

If h_1 and $h_2 \in E$ then either $h_1 \leq h_2$ or $h_1 \geq h_2$

If $t \in D_{h_1}, D_{h_2}$ then $h_1 = h_2$

Define $\varphi: S \to \mathbb{C}$ by

 $\varphi(t) = h(t)$ $h \in E$ and $t \in D_{h_1}$

So that φ is an extension of p

Also $D_{\varphi} = S$ = be the union of all domains of all the functional in set *E*

$$D_h \subseteq D_{\varphi}$$
 for any $h \in E$

 $h \subseteq \varphi$ by defined relation

so that φ is the upper bound for the set *E*

Therefore, it has been shown that A is partially ordered set in which every totally ordered subset E has an upper bound

According to Zorn's lemma Set A has a maximal element say p_0

Now show that domain of p_0 is the whole space V that is

$$D_{p_0} = V$$

Suppose, if possible D_{p_0} is proper subset of V

Therefore, there is an element t_0 of V such that it does not belong to D_{p_0}

 $M = D_{p_0} + \{ t_0 \}$ be a linear subspace spanned by D_{p_0} and t_0

So, according to the lemma there exists an extension ω on M of p_0 such that

 $\omega(t) = p_0(t)$ for all $t \in D_{p_0}$

And

Also

 $D_{p_0} \subseteq M = D_{\omega}$

 $p_0 \subseteq \omega$

 $||p_0|| = ||\omega||$

which contradicts itself

(since p_0 is the maximal element)

Therefore $D_{p_0} = V$

Hence, p can be extended to functional p_0 such that

 $p_0(t) = p(t)$ for all $t \in U$ and $||p_0|| = ||p||$

3. Applications

3.1 Theorem: [5] If V is a Normed linear space and t_0 is a non-zero vector in V then there exists a functional p_0 such that $p_0(t_0) = ||t_0||$ and $||p_0||=1$. In particular if $t \neq z$ where $t, z \in V$ then there exists an $p_0 \in V^*$ such that $p_0(t) \neq p_0(z)$

Proof: Let U be a subspace spanned by t_0

 $U = \{at_0: \alpha \ be \ any \ scalar\}$

= { $z: z = at_0: \alpha be any scalar$ }

Define $p: U \to \mathbb{C}$ by

 $p(at_0) = |a|||t_0||$

To show p is functional, that is p is linear and continuous

(i) p is linear

Let z_1 and $z_2 \in U$ so that $z_1 = at_0$ and $z_2 = bt_0$ a, b be any scalars

Now for any scalars r and s

 $p(rz_1 + sz_2) = p(rat_0 + sbt_0)$ $= p((ra + sb)t_0)$

 $= (ra + sb)||t_0||$

 $= ra||t_0|| + sb||t_0||$

 $= r p(at_0) + sp(bt_0)$ $= rp(z_1) + sp(z_2)$ $p(rz_1 + sz_2) = rp(z_1) + sp(z_2)$ (*ii*) *p* is continuous $|p(z)| = |p(at_0)|$ $= ||a|||t_0|||$ $= |a|||t_0||$ = ||z|| $|p(z)| = ||z|| \le 2||z||$ p is bounded so continuous Also $||p|| = \sup \{|p(z)| : ||z||=1\}$ $= \sup \{ ||z|| : ||z||=1 \}$ = 1 Also (Take a = 1) $p(t_0) = ||t_0||$ Therefore, by the Theorem the functional p can be extended to a functional p_0 so that ||p|| = 1Since $||p_0|| = 1$ In particular if $t \neq z$ where $t, z \in V$

then there exists an $p_0 \in V^*$ such that

 $t - z \neq 0$

 $p_0(t-z) = |t-z| \neq 0$

$$p_0(t) \neq p_0(z)$$

3.2 Theorem: [5] If U be a closed linear space of a Normed linear space V and t_0 is a vector not in V then there exists a functional p_0 in V*such that $p_0(U) = 0 \quad p_0(t) \neq 0$

 $||p_0|| = ||p||$

Proof: Let U be a closed linear subspace of a Normed linear space V then V_{U} is Normed linear space with Norm defined as

 $||t + U|| = inf\{||t + u||, u \in U$

Define a map $T: V \to V/_U$

By T(t) = t + U for all $t \in V$

Show that T is a continuous linear transformation for which ||T|| < 1

T is linear

so

Let z_1 and $z_2 \in U$ and a, b be two scalars

$$T(az_1 + bz_2) = (az_1 + bz_2) + U$$

= $(az_1 + U) + (bz_2 + U)$
= $(az_1 + U) + (bz_2 + U)$
= $a(z_1 + U) + b(z_2 + U)$
= $aT(z_1) + bT(z_2)$
 $T(az_1 + bz_2) = aT(z_1) + bT(z_2)$

T is Continuous

Thus

In particular choose u = 0

 $||T(t)|| \le ||t||$

T is bounded so continuous

Also

$$||T|| = \sup\{ ||Tt|| , t \in V ||t|| \le 1$$
$$\le \sup\{ ||t|| , t \in V ||t|| \le 1\} = 1$$

 $||T|| \leq 1$

Claim: $T(t_0)$ is non zero vector in $V/_U$ where $t_0 \notin U$

If
$$u \in U$$
 then $u + U = U$
 $T(u) = u + U$
 $= U = \text{zero of } V/U$

Also $t_0 \notin U$

$$T(t_0) = t_0 + U \neq U \text{ (zero of } V/U)$$

Therefore,
$$T(t_0)$$
 is non zero vector in $V/_{II}$ where $t_0 \notin U$

(Since If V is a Normed linear space and t_0 is a non-zero vector in V then there exists a functional p_0 such that $p_0(t_0) = ||t_0||$ and $||p_0||=1$)

there exists a functional p in V^* such that

$$p(t_0 + U) = ||t_0 + U|| \neq 0 \text{ and } ||p|| = 1$$

$$p_0 = poT: V \to \mathbb{C} \text{ or } \mathbb{R} \qquad (\text{since } T: V \to V/_U \text{ and } p: V/_U \to \mathbb{C} \text{ or } \mathbb{R})$$

Define $p_0: V \to \mathbb{R}$ or \mathbb{C} by

$$p_0(t) = (poT)(t)$$
$$= p(T(t))$$
$$= p(t + U) \text{ for all } t \in V$$

Now show that p_0 is functional on V

$$p_0(az_1 + bz_2) = p_0(az_1 + bz_2 + U)$$

= $p_0(az_1 + U) + p_0(bz_2 + U)$
= $ap_0(z_1 + U) + bp_0(z_2 + U)$
= $ap_0(z_1) + bp_0(z_2)$
 $p_0(az_1 + bz_2) = ap_0(z_1) + p_0T(z_2)$

p_0 is continuous on V

p is bounded being functional so p_0 is also bounded and therefore continuous on V

Now to show that

 $p_0(U) = 0$ and $p_0(t) \neq 0$

 $p_0(u) = p(T(u)) = p(u+U) = 0$ for all $u \in U$ so that

$$p_0(U)=0$$

and $p_0(t_0) = p_0(T(t_0))$ where $t_0 \notin U$ $= p_0(t_0 + U) \neq 0$ $= ||t_0 + U|| \neq 0$ Thus $p_0(t_0) \neq 0$

3.3 Theorem: [5] If U be a closed linear space of a Normed linear space V and t_0 is a vector not in U if d is the distance from t_0 to U then show that there exists a functional p_0 in V*such that such that $p_0(u) = 0$ for all $u \in U$, $p_0(t_0) = 1$ and $||p_0|| = \frac{1}{d}$

Proof: First show the required result is true for P and then apply Hahn Banach Theorem

Consider the space

 $U_0 = U + \{t_0\} = \{u + at_0, t_0 \notin U \text{ and a is any scalar}\}$

Cleary U_0 is subspace of V every element $u \in U_0$ is uniquely expressible as $z = u + at_0$

Define $p: U_0 \to \mathbb{R}$ or \mathbb{C} by

p(z) = a such that |p(z)| = |a|

Clearly p is linear

 $p(u) = (u + 0 t_0) = 0$ for all $u \in U$

 $= \inf \{ ||u - t_0||, u \in U \}$

$$p(t_0) = p(0 + 1.t_0) = 1$$

 $||p|| = \frac{1}{d}$ where d is the distance from t_0 to $U, t_0 \notin U$

$$\begin{aligned} ||p|| &= \frac{1}{d} = \sup \{ |p(z)| \qquad ||z|| \le 1 , z \in U_0 \text{ and } z \ne 0 \} \\ &= \sup \{ \frac{|p(z)|}{||z||} \qquad ||z|| \le 1 , z \in U_0 \text{ , and } z \ne 0 \} \\ &= \sup \{ \frac{|a|}{||u+at_0||} \qquad ||z|| \le 1 , z \in U_0 \text{ , and } z \ne 0 \} \\ &= \sup \{ \frac{|a|}{|a| ||_a^2 + t_0||} \qquad ||z|| \le 1 , \frac{z}{a} \in U \text{ , } z \in U_0 \text{ , and } a \ne 0 \} \\ &= \sup \{ \frac{|a|}{||-(-\frac{z}{a})+t_0||} \qquad ||z|| \le 1 , \frac{z}{a} \in U \text{ , } z \in U_0 \text{ , and } a \ne 0 \} \\ &= \{ \frac{1}{||n|} + \frac{1}{||u-y||} \qquad y = \frac{z}{a} \in U \text{ , } z \in U_0 \text{ , and } z \ne 0 \} \\ &= \frac{1}{d} \end{aligned}$$

(since $U \subset U_0$)

Therefore p a functional on U_0 such that p(u) = 0 for all $u \in U$, $p(t_0) = 1$ and $||p|| = \frac{1}{d}$

So by Hahn Banach theorem p can be extended to a functional p_0 in V^* such that

$$p_0(u) = p(u)$$
 for all $u \in U_0$ and $||p_0|| = ||p||$

 $||p_0|| = \frac{1}{d}$ (since $||p_0|| = ||p|| = \frac{1}{d}$)

 $p_0: V \to \mathbb{C}$ is extension of $p: U_0 \to \mathbb{C}$

 $p_0(u) = 0$ for all $u \in U$

 $p_0(u) = p(u)$ for all $u \in U_0$

When $t_0 \in U_0$

 $p_0(t_0) = p(u) = 1$ $p_0(t_0) = 1$

Hence, if U be a closed linear space of a Normed linear space V and t_0 is a vector not in U if d is the distance from t_0 to U then there exists a functional p_0 in V*such that such that $p_0(u) = 0$ for all $u \in U$, $p_0(t_0) = 1$ and $||p_0|| = \frac{1}{d}$

4. Conclusion:

For linear functionals, this theorem is a crucial extension theorem. The current state of functional analysis would be different if this theorem hadn't been established. By expanding the Hahn-Banach theorem's applicability, future studies can build on the groundwork established by this significant mathematical theorem.

References:

[1] Kesavan S (2009). S. Functional Analysis, Texts and readings in Mathematics (TRIM), 52, Hindustan Book Agency.

[2] Kreyszig (2011. Introductory Functional Analysis with Applications, Wiley India, 2011.

- [3] Narici L., Beckenstein E. (1997). The Hahn-Banach theorem: the life and times, Elsevier, Volume 7, Issue 2, Pages 193-211
- [4] Rudin (1973) .W. Functional Analysis, McGraw-Hill.
- [5] Simmons G.F.(2012). Introduction To Topology and Modern Analysis, Tata McGraw-Hill Education Private Limited