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A Class of Vector Functions with Linear Norms

George Seifert
Iowa State University

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Thus

$$f(r, u) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} r^{-s} \pi \csc \pi s P_{s-1}(\cos u) ds = (1 + 2r \cos u + r^2)^{-1/2};$$

$$u \leq V, 0 < r < \infty.$$

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A Class of Vector Functions with Linear Norms¹

GEORGE SEIFERT²

Abstract. In some work with systems of ordinary differential equations, a certain compact convex subset of a Banach space of vector-valued functions continuous on the real closed interval [0,1] was introduced [1]. The topology in this Banach space is induced by the supremum norm, while the norm used in the n-dimensional vector space of function values is arbitrary. It is observed in this note that all functions of this class have the same norm, a linear function on the set [0,1]. However, the nature of this subset depends rather markedly on the type of vector norm used.

A theorem due to J. Schauder [3] says, in effect, that a compact convex subset of a Banach space has the fixed point property; i.e., a continuous function mapping the subset into itself necessarily has a fixed point. In applications of this result to certain existence problems in the theory of differential equations, we often deal with a Banach space of continuous vector functions of a real variable, and it then becomes necessary to introduce compact convex subsets of this space. In this note we consider a certain type of subset of such a space which has arisen in some work of the author and D. D. James [1]. It is observed in particular that these convex compact subsets depend rather considerably on the norm used in the n-dimensional vector space

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² Iowa State University of Science and Technology, Ames, Iowa.

containing the ranges of the functions making up the Banach space.

Notation:

(i) $\{R^n, | \cdot | \}$ is a normed linear n-space over the complex field where the norm of $x \in R^n$ is denoted by $|x|$.

(ii) $C[0,1]$ is the set of continuous functions on the closed real interval $[0,1]$ to R^n .

(iii) If $f \in C[0,1]$, we define $\|f\| = \sup_{[0,1]} |f(u)|$.

(iv) S^α is the subset of $C[0,1]$ consisting of functions f with continuous derivative f' on $[0,1]$ and such that

$$f(0) = 0, f(1) = \alpha, |f'(u)| \leq b, \text{ where } b = |\alpha|;$$

here if $f = (f_1, \dots, f_n)$ then $f' = (f'_1, \dots, f'_n)$.

Remark 1. $\{C[0,1], \| \cdot \| \}$ is a Banach space over the complex field.

Remark 2. S^α is convex and conditionally compact; i.e., the closure \bar{S}^α of S^α is convex and compact.

Conditional compactness follows directly from Ascoli's lemma (cf. [2], p. 5) since S^α is an equicontinuous set of functions uniformly bounded on $[0,1]$. Convexity follows easily; we omit the details.

Remark 3. If $f \in S^\alpha$, then $|f(u)| \leq bu$ (cf. [1]) and it follows easily that $|f(u)|' = |f'(u)| = b$ on $[0,1]$. Thus S^α consists of functions with linear norm, and in (iv), the inequality $|f'(u)| \leq b$ can in fact be replaced by $|f'(u)| = b$. On the other hand, not all functions f with linear norm on $[0,1]$ and $f(1) = \alpha$ are in S^α , as the following example in R^2 shows. If $x = (x_1, x_2)$, take $|x| = \max(|x_1|, |x_2|)$, $f(u) = (u, u-u^3)$. Then $\alpha = (1, 0)$, $b = 1$, $f'(u) = (1, 1-3u^2)$, and since $|f'(1)| = 2$, f is not an element of S^α . However since $u^3 \leq u$ for $u \in [0,1]$, $|f(u)| = u$.

Remark 4. S^α clearly contains the linear vector function $u\alpha$, but does not in general consist of only this function, as is always the case if $n = 1$ and R^1 is real. For consider the case in R^2 with norm as in the preceding example, where now $f(u) = (u, u-u^2)$. Since $|f'(u)| = \max(1, |1-2u|) = 1$ for $u \in [0,1]$ it follows that $f \in S^\alpha$. But f is obviously not linear. Another example in R^2 using the norm $|x| = |x_1| + |x_2|$ is due to D. D. James [1].

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