

Definition For a normed linear space X , a linear functional T on X is said to be **bounded** provided there is an $M \geq 0$ for which

$$|T(f)| \leq M \cdot \|f\| \text{ for all } f \in X. \quad (5)$$

The infimum of all such M is called the **norm** of T and denoted by $\|T\|_*$.

The inequalities (2) tell us that the linear functional in the first example is bounded, while inequalities (4) do the same for the second example.

Let T be a bounded linear functional on the normed linear space X . It is easy to see that (5) holds for $M = \|T\|_*$. Hence, by the linearity of T ,

$$|T(f) - T(h)| \leq \|T\|_* \cdot \|f - h\| \text{ for all } f, h \in X. \quad (6)$$

From this we infer the following continuity property of a bounded linear functional T :

$$\text{if } \{f_n\} \rightarrow f \text{ in } X, \text{ then } \{T(f_n)\} \rightarrow T(f). \quad (7)$$

¹See Chapter 2 of Richard Wheedon and Antoni Zygmund's book *Measure and Integral* [WZ77] regarding Riemann-Stieltjes integration.

We leave it as an exercise to show that

$$\|T\|_* = \sup \{ |T(f)| \mid f \in X, \|f\| \leq 1 \}. \quad (8)$$

Royden Fitzpatrick 4th Edition Solutions Manual

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