143. An Extension Theorem

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In an earlier paper [3], we obtained an extension theorem ([3, Theorem 2.2]; [4, \S 79 Theorem 2]) about linear functionals on modulared linear spaces. From the proof of this theorem we conclude immediately:

Extension Theorem. Let R be a linear space and m a functional on R subject to

1) $0 \leq m(x) \leq +\infty$ for every $x \in R$,

2) $m(\lambda x + \mu y) \leq \lambda m(x) + \mu m(y)$ for $\lambda + \mu = 1$; $\lambda, \mu \geq 0$.

For a linear manifold A of R, a linear functional φ on A and a real number γ , if

As an application of this extension theorem, we will prove here Ascoli's theorem [1, 2]: every closed convex set in a Banach space also is weakly closed. Using the terminologies in the book [4], we state this theorem in more general form:

Theorem. Let R be a convex linear topological space, and A a closed convex set. For any $a \in A$, we can find a continuous linear functional φ on R such that

$$\varphi(a) > \sup_{x \in A} \varphi(x).$$

Proof. We can suppose $0 \in A$ without loss of generality. Since A is closed, for any $a \in A$ we can find a convex pseudo-norm for ichwh

$$\inf_{x\in A}||x-a||>0.$$

For such a convex pseudo-norm, putting

$$m(x) = \inf_{x \in A} ||x - y||,$$

we see easily that $0 \leq m(x) < +\infty$; m(x)=0 for $x \in A$, and $m(\lambda x + \mu y) \leq \lambda m(x) + \mu m(y)$

for $\lambda + \mu = 1$; $\lambda, \mu \ge 0$, because A is convex. Furthermore, putting

$$\varphi_0(\xi a) = \xi m(a),$$
$$\gamma = \sup_{0 \le \xi \le 1} \{\xi m(a) - m(\xi a)\}$$

we obtain a linear functional φ_0 on the linear manifold $\{\xi a; -\infty < \xi < +\infty\},\$

and we have $\gamma < m(a)$,

 $\varphi_0(\xi a) \leq \gamma + m(\xi a) \quad \text{for } -\infty < \xi < +\infty,$

because $m(\xi a)$ is a continuous convex function of ξ . By virtue of Extension Theorem, we can find then a linear functional φ on R for which $\varphi(\xi a) = \varphi_0(\xi a)$ and

$$\varphi(x) \leq \gamma + m(x)$$
 for every $x \in R$.
Since $m(x) \leq ||x||$, we have obviously then,
 $\varphi(\xi x) \leq \gamma + ||\xi x||$,

and hence

$$\varphi(x) \leq \frac{\gamma}{\xi} + ||x|| \quad \text{ for } \xi > 0.$$

Making ξ tend to $+\infty$, we obtain $\varphi(x) \leq ||x||$ for every $x \in R$. From this fact, we conclude that φ is continuous. Furthermore, we have $\varphi(x) \leq \gamma$ for every $x \in A$

and hence

$$\sup_{x\in A}\varphi(x) < \varphi(a).$$

References

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