

Theorem 1 *Let X be a Banach Space. Then X is reflexive if and only if X^* is reflexive.*

(proof) (\Rightarrow) Let X be reflexive. There is a natural bijection J which is defined as follow,

$$J : x \in X \mapsto J(x) \in X^{**}$$

where we define $J(x)$ as $J(x)(f) = f(x), \forall f \in X^*$. Thus, since X is reflexive, J gives a one-to-one correspondence between X and X^{**} . So, for any $x^{**} \in X^{**}$ there exists a unique $x \in X$ such that $x^{**} = J(x)$ and we can define $K : X^* \rightarrow X^{***}$ as follow,

$$\begin{aligned} K : f \in X^* &\mapsto K(f) \in X^{***} \\ K(f)(x^{**}) &= f(x) \quad (x \in X \text{ satisfies } x^{**} = J(x)). \end{aligned}$$

K is a natural injection. Thus, for any $h \in X^{***}$, set

$$f(x) = h(J(x))$$

then $f \in X^*$ and $h = K(f)$.

Hence, K is natural bijection and $X^* \cong X^{***}$. X^* is reflexive as desired.

(\Leftarrow) Let X^* be reflexive and assume $X \not\cong X^{**}$. One sets

$$\begin{aligned} \|x\|_X &= \|J(x)\|_{X^{**}} \\ (\because \|x\|_X &= \sup_{\|f\| \leq 1} |f(x)| = \|x\|_{X^{**}}). \end{aligned}$$

Since X is a Banach space and from $\|x\|_X = \|J(x)\|_{X^{**}}$, we have $X^{**} \not\cong JX (\cong X)$ is closed subspace.

Then, from Hahn-Banach Theorem there exists $h \in X^{***}$ such that $h(x^{**}) = 0 (\forall x^{**} \in JX)$, $\|h\|_{X^{***}} > 0$. Since $X^* \cong X^{***}$, there exists a unique $f \in X^*$ such that $h = K(f)$.

Then, for any $x \in X$,

$$\begin{aligned} 0 &= h(f(x)) = K(f)(J(x)) = f(x) \\ \therefore f &= 0. \end{aligned}$$

But $h \neq 0$ by assumption, and we get the contradiction,

$$0 \neq h = K(f) = K(0) = 0.$$

Therefore we have proved that X is reflexive if and only if X^* is reflexive.

Proposition 1 *Let H be a Hilbert space. Then H is reflexive.*

(proof) Let us consider J such that

$$J : u \in H \mapsto J_u \in H^{**} \text{ with } J_u(f) = f(u), \forall f \in H^*.$$

Thus, from Riesz Theorem, for any $f \in H^*$ there exists a unique $v \in H$ such that

$$\begin{aligned} f(u) &= \langle u, v \rangle_H \quad (\forall u \in H) \\ \|f\|_{H^*} &= \|v\|_H \end{aligned}$$

Hence, there exists unique $v, w \in H$ corresponding to $f, g \in H^*$, and we define

$$\langle f, g \rangle_{H^*} = \langle f_v, g_w \rangle_{H^*} = \langle w, v \rangle_H$$

then H^* is a Hilbert space and we have $H \cong H^*$ because $J_1 : u \in H \mapsto f_u \in H^*$ is natural bijection. By the same argument we obtain $H^* \cong H^{**}$. So, for any $h \in H^{**}$ there exists $g \in H^*$ such that

$$h(f) = \langle f, g \rangle_{H^*} (\forall f \in H^*)$$

Then, there exist $v, w \in H$ corresponding to f, g and $\langle f, g \rangle_{H^*} = \langle w, v \rangle_{H^*} = f(v)$ (:Riesz Theorem). So, we have $h = J(v)$ and $J : H \mapsto H^{**}$ is proved to be a natural bijection, hence H is reflexive.

Proposition 2 *Let X be a norm space and A be a subset in X . Then $A^* \cong (\bar{A})^*$*

(proof) We choose any $f \in A^*$ and $x \in \bar{A}$. Then, there exists $x_n \subseteq A$ such that $\lim_{n \rightarrow \infty} \|x - x_n\|_X = 0$. Since $f \in A^*$, for $n, m \in N$,

$$\lim_{m, n \rightarrow \infty} |f(x_m - x_n)| \leq \lim_{m, n \rightarrow \infty} \|f\|_{A^*} \|x_m - x_n\|_X = 0$$

Hence $\{f(x_n)\}$ is Cauchy sequence. Since \mathbb{C} is a Banach space, there exists α_∞ in \mathbb{C} such that $\lim_{n \rightarrow \infty} |f(x_n) - \alpha_\infty| = 0$. Then we define $\bar{f}(x)$ to be equal to α_∞ , and \bar{f} is a linear operator and

$$\begin{aligned} |\bar{f}(x)| &= \lim_n |f(x_n)| \leq \lim_n \|f\|_{A^*} \|x_n\|_X = \|f\|_{A^*} \|x\|_X \\ &\therefore \|\bar{f}\|_{\bar{A}^*} \leq \|f\|_{A^*} \end{aligned}$$

and

$$\|f\|_{A^*} = \sup_{\|x\|=1, x \in A} |f(x)| \leq \sup_{\|x\|=1, x \in \bar{A}} |\bar{f}(x)| = \|\bar{f}\|_{\bar{A}^*}$$

then,

$$\|\bar{f}\|_{\bar{A}^*} = \|f\|_{A^*} \quad (1)$$

Therefore, for any $f \in A^*$, \bar{f} belongs to $(\bar{A})^*$, so we can define a natural operator $T : A^* \rightarrow (\bar{A})^*$ as $Tf = \bar{f}$. Thus, we can find $g|_A \in A^*$ for any $g \in (\bar{A})^*$. Hence, from (1), we have proved T is natural isometry bijection, then $A^* \cong (\bar{A})^*$.

Von Neumann Theorem 1 *Let $(X, \|\cdot\|)$ be a normed space on \mathbb{C} which satisfies*

$$\|x + y\|^2 + \|x - y\|^2 = 2(\|x\|^2 + \|y\|^2), \quad \forall x, y \in X \quad (2)$$

Then,

$$(x, y) = \frac{1}{2}(\|x + y\|^2 - \|x\|^2 - \|y\|^2) + \frac{i}{2}(\|x + iy\|^2 - \|x\|^2 - \|y\|^2) \quad (3)$$

defines an inner product on X .

(proof) (The proof is written based on Reference(2))

We shall prove following formula

$$(x, y) = \frac{1}{4}(\|x + y\|^2 - \|x - y\|^2) + \frac{i}{4}(\|x + iy\|^2 - \|x - iy\|^2) \quad (4)$$

In fact, from formula (2),

$$-\|x - y\|^2 = \|x + y\|^2 - 2(\|x\|^2 + \|y\|^2)$$

replacing y with iy implies that,

$$-||x - iy||^2 = ||x + iy||^2 - 2(||x||^2 + ||y||^2).$$

Substituting these two formulas in $\frac{1}{4}(|x + y|^2 - |x - y|^2) + \frac{i}{4}(|x + iy|^2 - |x - iy|^2)$, we find that formula (3) and (4) are equivalent.

Then, from formula (4) and the norm property, the following formula holds.

$$\begin{aligned}(x, 0) &= \frac{1}{4}(|x|^2 - |x|^2) + \frac{i}{4}(|x|^2 - |x|^2) = 0 \\ (0, y) &= \frac{1}{4}(|y|^2 - |-y|^2) + \frac{i}{4}(|iy|^2 - |-iy|^2) = 0\end{aligned}$$

and,

$$\begin{aligned}(x, x) &= \frac{1}{4}(|2x|^2 - |x - x|^2) + \frac{i}{4}(|x + ix|^2 - |x - ix|^2) \\ &= \frac{1}{4} \cdot 4 \cdot |x|^2 + \frac{i}{4} \cdot 4 \cdot (|x|^2 - |x|^2) \quad (\because |1 + i| = |1 - i| = 2) \\ &= |x|^2.\end{aligned}$$

Hence, (x, x) is a positive real number or 0 from the norm property and $(x, x) = 0$ if and only if $x = 0$. Then, we shall prove $(y, x) = \overline{(x, y)}$. The formula $||y + ix|| = ||i(x - iy)|| = ||x - iy||$ holds. Replacing y with iy in formula (2) implies that $||x - iy||^2 = 2(||x||^2 + ||y||^2) - ||x + iy||^2$ holds. Change x with y in formula (3), then

$$\begin{aligned}(y, x) &= \frac{1}{2}(|x + y|^2 - |x|^2 - |y|^2) + \frac{i}{2}(|x - iy|^2 - |x|^2 - |y|^2) \\ &= \frac{1}{2}(|x + y|^2 - |x|^2 - |y|^2) + \frac{i}{2}(|x|^2 + |y|^2 - |x + iy|^2) \\ &= \frac{1}{2}(|x + y|^2 - |x|^2 - |y|^2) - \frac{i}{2}(|x + iy|^2 - |x|^2 - |y|^2) \\ &= \overline{(x, y)}.\end{aligned}$$

Next we shall prove following formula

$$(x + y, z) = (x, z) + (y, z)$$

Replace x with $x + z$ and y with $y + z$ in formula (2), then,

$$\begin{aligned}||x + z + y + z||^2 + ||x + z - (y + z)||^2 &= 2(||x + z||^2 + ||y + z||^2) \\ \therefore ||x + y + 2z||^2 + ||x - y||^2 &= 2(||x + z||^2 + ||y + z||^2)\end{aligned}$$

and, replacing x with $x - z$ and y with $y - z$ implies that,

$$\begin{aligned}||x - z + y - z||^2 + ||x - z - (y - z)||^2 &= 2(||x - z||^2 + ||y - z||^2) \\ \therefore ||x + y - 2z||^2 + ||x - y||^2 &= 2(||x - z||^2 + ||y - z||^2)\end{aligned}$$

using these formulas show that,

$$\begin{aligned}2||\frac{x + y}{2} + z||^2 - 2||\frac{x + y}{2} - z||^2 \\ &= \frac{1}{2}||x + y + 2z||^2 - \frac{1}{2}||x + y - 2z||^2 \\ &= \left(||x + y||^2 + ||y + z||^2 - \frac{1}{2}||x - y||^2 \right) - \left(||x - z||^2 + ||y - z||^2 - \frac{1}{2}||x - y||^2 \right) \\ &= ||x + z||^2 - ||x - z||^2 + ||y + z||^2 - ||y - z||^2\end{aligned}$$

By replacing z with iz we find that

$$2\left\|\frac{x+y}{2} + iz\right\|^2 - 2\left\|\frac{x+y}{2} - iz\right\|^2 = \|x + iz\|^2 - \|x - iz\|^2 + \|y + iz\|^2 - \|y - iz\|^2$$

Now, from formula (4), one sets

$$\begin{aligned} (x, z) + (y, z) &= \frac{1}{4}(\|x + z\|^2 - \|x - z\|^2) + \frac{i}{4}(\|x + iz\|^2 - \|x - iz\|^2) \\ &\quad + \frac{1}{4}(\|y + z\|^2 - \|y - z\|^2) + \frac{i}{4}(\|y + iz\|^2 - \|y - iz\|^2) \\ &= \frac{1}{4}(\|x + z\|^2 - \|x - z\|^2 + \|y + z\|^2 - \|y - z\|^2) \\ &\quad + \frac{i}{4}(\|x + iz\|^2 - \|x - iz\|^2 + \|y + iz\|^2 - \|y - iz\|^2) \\ &= \frac{1}{2} \left(\left\| \frac{x+y}{2} + z \right\|^2 - \left\| \frac{x+y}{2} - z \right\|^2 \right) \\ &\quad + \frac{i}{2} \left(\left\| \frac{x+y}{2} + iz \right\|^2 - \left\| \frac{x+y}{2} - iz \right\|^2 \right) \\ &= 2 \left(\frac{x+y}{2}, z \right) (\because (2)). \end{aligned}$$

Setting $y = 0$ in this formula implies that $(x, z) = 2 \left(\frac{x}{2}, z \right)$ ($\because (0, z) = 0$). Now, replacing x with $x + y$ implies that $(x + y, z) = 2 \left(\frac{x+y}{2}, z \right)$. Therefore we find that,

$$(x, z) + (y, z) = 2 \left(\frac{x+y}{2}, z \right) = (x + y, z).$$

Then, we shall prove $(-x, y) = -(x, y)$ and $(ix, y) = i(x, y)$. In fact, using formula (4), we find that,

$$\begin{aligned} (-x, y) &= \frac{1}{4} \left(\|-x + y\|^2 - \|-x - y\|^2 \right) + \frac{i}{4} \left(\|-x + iy\|^2 - \|-x - iy\|^2 \right) \\ &= \frac{1}{4} \left(\|x - y\|^2 - \|x + y\|^2 \right) + \frac{i}{4} \left(\|x - iy\|^2 - \|x + iy\|^2 \right) \\ &= - \left(\frac{1}{4} \left(\|x + y\|^2 - \|x - y\|^2 \right) + \frac{i}{4} \left(\|x + iy\|^2 - \|x - iy\|^2 \right) \right) \\ &= -(x, y) \end{aligned}$$

and,

$$\begin{aligned} (ix, y) &= \frac{1}{4} \left(\|ix + y\|^2 - \|ix - y\|^2 \right) + \frac{i}{4} \left(\|ix + iy\|^2 - \|ix - iy\|^2 \right) \\ &= \frac{1}{4} \left(\|i(x - iy)\|^2 - \|i(x + iy)\|^2 \right) + \frac{i}{4} \left(\|i(x + y)\|^2 - \|i(x - y)\|^2 \right) \\ &= \frac{1}{4} \left(\|x - iy\|^2 - \|x + iy\|^2 \right) + \frac{i}{4} \left(\|x + y\|^2 - \|x - y\|^2 \right) \\ &= i \left(\frac{1}{4} \left(\|x + y\|^2 - \|x - y\|^2 \right) + \frac{i}{4} \left(\|x + iy\|^2 - \|x - iy\|^2 \right) \right) \\ &= i(x, y). \end{aligned}$$

Now we shall prove $(\alpha x, y) = \alpha(x, y)$, for all α in \mathbb{Q} . At first, for any positive integer m we find that,

$$(mx, y) = (x + (m - 1)x, y) = (x, y) + ((m - 1)x, y) = \cdots = m(x, y).$$

Next, for any negative integer m' , there exists a positive integer m such that $m' = -m$. Now, using $(-x, y) = -(x, y)$, one gets

$$(m'x, y) = (-mx, y) = -(mx, y) = -m(x, y) = m'(x, y).$$

Thus, from $(0, y) = 0$, $(mx, y) = m(x, y)$ holds for all integer m .

Next, let n be another integer ($n \neq 0$). Replacing x with $\frac{x}{n}$ in $(nx, y) = n(x, y)$ implies that $(x, y) = n(\frac{1}{n}x, y)$, i.e $(\frac{1}{n}x, y) = \frac{1}{n}(x, y)$. Therefore

$$(\frac{m}{n}x, y) = \frac{1}{n}(mx, y) = \frac{m}{n}(x, y).$$

Now, we shall prove $(\alpha x, y) = \alpha(x, y)(\forall \alpha \in R)$. There exists a sequence of rational number $\{\alpha_n\}$ which converges to α . The sequence $\{\alpha_n\}$ satisfies $(\alpha_n x, y) = \alpha_n(x, y)$. Hence,

$$(\alpha x, y) = (\lim_n \alpha_n x, y) = \lim_n (\alpha_n x, y) = \lim_n \alpha_n(x, y) = \alpha(x, y).$$

Finally, if α is a complex number, setting $\alpha = a + ib$ implies that $(\alpha x, y) = \alpha(x, y)$

From the above, we prove that (x, y) which is defined by (3) formula satisfies all condition of an inner product conditions.

Proposition 3 *Let A be a norm space. If there is a scalar product $\langle \cdot, \cdot \rangle_A$, then the norm $\|\cdot\|_A$ associated with it satisfies*

$$\|x + y\|_A^2 + \|x - y\|_A^2 = 2(\|x\|_A^2 + \|y\|_A^2), \quad \forall x, y \in A$$

and vice versa.

(proof) At first, we shall prove (\Rightarrow) . Let assume there exists an inner product $\langle \cdot, \cdot \rangle_A$. Then,

$$\begin{aligned} \|x + y\|_A^2 + \|x - y\|_A^2 &= \langle x + y, x + y \rangle_A + \langle x - y, x - y \rangle_A \\ &= \langle x, x \rangle_A + \langle x, y \rangle_A + \langle y, x \rangle_A + \langle y, y \rangle_A \\ &\quad \{ \langle x, x \rangle_A + \langle x, -y \rangle_A + \langle -y, x \rangle_A + \langle -y, -y \rangle_A \} \\ &= 2(\langle x, x \rangle_A + \langle y, y \rangle_A) + (\langle x, y - y \rangle_A + \langle y - y, x \rangle_A) \\ &= 2(\|x\|_A^2 + \|y\|_A^2) \end{aligned}$$

Thus (\Rightarrow) hold.

Then, (\Leftarrow) follows from Von Neumann Theorem. Hence, the Proposition is proved.

Proposition 4 *Let X be a reflexive space and Y be a banach space. If $Y \cong X$, then X is reflexive.*

We shall only write statement of Proposition 4 here.

Proposition 5 *Let H be a Hilbert space and A be a subspace in H . Then A is a Hilbert space.*

We shall only write the statement of Proposition 5 here.

Theorem 2 *Let A be a partial norm space in another norm space X whose norm satisfies*

$$\|x + y\|_A^2 + \|x - y\|_A^2 = 2(\|x\|_A^2 + \|y\|_A^2), \quad \forall x, y \in A$$

Then A^ is reflexive.*

(proof) There exists an inner product $\langle \cdot, \cdot \rangle_A$ from proposition 3. Then \bar{A} is a Hilbert space. So, \bar{A}^* is reflexive from Theorem 1 and Proposition 1. Now we find that A^* is reflexive from Proposition 2 and Proposition 4 as desired.

Theorem 3 *Let A be a norm space which is embedded in a Hilbert space. Then A^* is reflexive.*

(proof) We can prove in the same way as the proof of theorem 2 by using Proposition 5.

Reference (1) 「関数解析」 黒田成俊

(2) ノルムと内積

URL [www.econ.hit-u.ac.jp/yamada/graduate1_pdf/norm2.pdf] 2016 7/11 reference

(3) P. Jordan and J. von Neumann, "On Inner Product in Linear Metric Spaces"