

Proof.

Let K be a compact subset of a Hausdorff topological space X and let $x \in \overline{K}$. Denote by $\mathcal{F}(x) \upharpoonright K$ the filter generated by all the sets $U \cap K$ where $U \in \mathcal{F}(x)$ (i.e. U is a neighbourhood of x in X). By Theorem 2.1.5, $\mathcal{F}(x) \upharpoonright K$ has an accumulation point $x_1 \in K$. We claim that $x_1 \equiv x$, which implies $\overline{K} = K$ and so K closed. In fact, if $x_1 \neq x$ then there would exist $U \in \mathcal{F}(x)$ s.t. $X \setminus U$ is a neighbourhood of x_1 and thus $x_1 \notin \overline{U \cap K}$, which would contradict the fact that x_1 is an accumulation point $\mathcal{F}(x) \upharpoonright K$. \square

Last but not least let us recall the following two definitions.

Definition 2.1.7. *A subset A of a topological space X is said to be relatively compact if the closure \overline{A} of A is compact in X .*

Definition 2.1.8. *A subset A of a Hausdorff t.v.s. E is said to be precompact if A is relatively compact when viewed as a subset of the completion \hat{E} of E .*

2.2 Bounded subsets: definition and general properties

Definition 2.2.1. *A subset B of a t.v.s. E is said to be bounded if for every U neighbourhood of the origin in E there exists $\lambda > 0$ such that $B \subseteq \lambda U$.*

In rough words this means that a subset B of E is bounded if B can be swallowed by any neighbourhood of the origin.

Proposition 2.2.2.

1. *If any element in some basis of neighbourhoods of the origin of a t.v.s. swallows a subset, then such a subset is bounded.*
2. *The closure of a bounded set is bounded.*
3. *Finite unions of bounded sets are bounded sets.*
4. *Any subset of a bounded set is a bounded set.*

Proof. Let E be a t.v.s. and $B \subset E$.

1. Suppose that \mathcal{N} is a basis of neighbourhoods of the origin o in E such that for every $N \in \mathcal{N}$ there exists $\lambda_N > 0$ with $B \subseteq \lambda_N N$. Then, by definition of basis of neighbourhoods of o , for every U neighbourhood of o in E there exists $M \in \mathcal{N}$ s.t. $M \subseteq U$. Hence, there exists $\lambda_M > 0$ s.t. $B \subseteq \lambda_M M \subseteq \lambda U$, i.e. B is bounded.
2. Suppose that B is bounded in E . Then, as there always exists a basis \mathcal{C} of neighbourhoods of the origin in E consisting of closed sets (see Corollary 2.1.14-a) in TVS-I), we have that for any $C \in \mathcal{C}$ there exists $\lambda > 0$ s.t.

$B \subseteq \lambda C$ and thus $\overline{B} \subseteq \overline{\lambda C} = \lambda \overline{C} = \lambda C$. By Proposition 2.2.2-1, this is enough to conclude that \overline{B} is bounded in E .

3. Let $n \in \mathbb{N}$ and B_1, \dots, B_n bounded subsets of E . As there always exists a basis \mathcal{B} of balanced neighbourhoods of the origin in E (see Corollary 2.1.14-b) in TVS-I), we have that for any $V \in \mathcal{B}$ there exist $\lambda_1, \dots, \lambda_n > 0$ s.t. $B_i \subseteq \lambda_i V$ for all $i = 1, \dots, n$. Then $\bigcup_{i=1}^n B_i \subseteq \bigcup_{i=1}^n \lambda_i V \subseteq \left(\max_{i=1, \dots, n} \lambda_i \right) V$, which implies the boundedness of $\bigcup_{i=1}^n B_i$ by Proposition 2.2.2-1.
4. Let B be bounded in E and let A be a subset of B . The boundedness of B guarantees that for any neighbourhood U of the origin in E there exists $\lambda > 0$ s.t. λU contains B and so A . Hence, A is bounded. □

The properties in Proposition 2.2.2 lead to the following definition which is dually corresponding to the notion of basis of neighbourhoods.

Definition 2.2.3. *Let E be a t.v.s. A family $\{B_\alpha\}_{\alpha \in I}$ of bounded subsets of E is called a basis of bounded subsets of E if for every bounded subset B of E there is $\alpha \in I$ s.t. $B \subseteq B_\alpha$.*

This duality between neighbourhoods and bounded subsets will play an important role in the study of the strong topology on the dual of a t.v.s.

Which sets do we know to be bounded in any t.v.s.?

- Singletons are bounded in any t.v.s., as every neighbourhood of the origin is absorbing.
- Finite subsets in any t.v.s. are bounded as finite union of singletons.

Proposition 2.2.4. *Compact subsets of a t.v.s. are bounded.*

Proof. Let E be a t.v.s. and K be a compact subset of E . For any neighbourhood U of the origin in E we can always find an open and balanced neighbourhood V of the origin s.t. $V \subseteq U$. Then we have

$$K \subseteq E = \bigcup_{n=0}^{\infty} nV.$$

From the compactness of K , it follows that there exist finitely many integers $n_1, \dots, n_r \in \mathbb{N}_0$ s.t.

$$K \subseteq \bigcup_{i=1}^r n_i V \subseteq \left(\max_{i=1, \dots, r} n_i \right) V \subseteq \left(\max_{i=1, \dots, r} n_i \right) U.$$

Hence, K is bounded in E . □

This together with Corollary 2.1.6 gives that in any Hausdorff t.v.s. a compact subset is always bounded and closed. In finite dimensional Hausdorff t.v.s. we know that also the converse holds (because of Theorem 3.1.1 in TVS-I) and thus the **Heine-Borel property** always holds, i.e.

$$K \text{ compact} \Leftrightarrow K \text{ bounded and closed.}$$

This is not true, in general, in infinite dimensional t.v.s.

Example 2.2.5.

Let E be an infinite dimensional normed space. If every bounded and closed subset in E were compact, then in particular all the balls centered at the origin would be compact. Then the space E would be locally compact and so finite dimensional as proved in Theorem 3.2.1 in TVS-I, which gives a contradiction.

There is however an important class of infinite dimensional t.v.s., the so-called *Montel spaces*, in which the Heine-Borel property holds. Note that $\mathcal{C}^\infty(\mathbb{R}^d)$, $\mathcal{C}_c^\infty(\mathbb{R}^d)$, $\mathcal{S}(\mathbb{R}^d)$ are all Montel spaces.

Proposition 2.2.4 provides some further interesting classes of bounded subsets in a Hausdorff t.v.s..

Corollary 2.2.6. *Precompact subsets of a Hausdorff t.v.s. are bounded.*

Proof.

Let K be a precompact subset of E . By Definition 2.1.8, this means that the closure \hat{K} of K in the completion \hat{E} of E is compact. Let U be any neighbourhood of the origin in E . Since the injection $E \rightarrow \hat{E}$ is a topological monomorphism, there is a neighbourhood \hat{U} of the origin in \hat{E} such that $U = \hat{U} \cap E$. Then, by Proposition 2.2.4, there is a number $\lambda > 0$ such that $\hat{K} \subseteq \lambda \hat{U}$. Hence, we get

$$K \subseteq \hat{K} \cap E \subseteq \lambda \hat{U} \cap E = \lambda \hat{U} \cap \lambda E = \lambda(\hat{U} \cap E) = \lambda U. \quad \square$$

Corollary 2.2.7. *Let E be a Hausdorff t.v.s. The union of a converging sequence in E and of its limit is a compact and so bounded closed subset in E .*

Proof. (Christmas assignment) □

Corollary 2.2.8. *Let E be a Hausdorff t.v.s. Any Cauchy sequence in E is bounded.*

Proof. By using Corollary 2.2.7, one can show that any Cauchy sequence S in E is a precompact subset of E . Then it follows by Corollary 2.2.6 that S is bounded in E . □

Note that a Cauchy sequence S in a Hausdorff t.v.s. E is not necessarily relatively compact in E . Indeed, if this were the case, then its closure in E would be compact and so, by Theorem 2.1.5, the filter associated to S would have an accumulation point $x \in E$. Hence, by Proposition 1.3.8 and Proposition 1.1.30 in TVS-I, we get $S \rightarrow x \in E$ which is not necessarily true unless E is complete.

Proposition 2.2.9. *The image of a bounded set under a continuous linear map between t.v.s. is a bounded set.*

Proof. Let E and F be two t.v.s., $f : E \rightarrow F$ be linear and continuous, and $B \subseteq E$ be bounded. Then for any neighbourhood V of the origin in F , $f^{-1}(V)$ is a neighbourhood of the origin in E . By the boundedness of B in E , it follows that there exists $\lambda > 0$ s.t. $B \subseteq \lambda f^{-1}(V)$ and thus, $f(B) \subseteq \lambda V$. Hence, $f(B)$ is a bounded subset of F . \square

Corollary 2.2.10. *Let L be a continuous linear functional on a t.v.s. E . If B is a bounded subset of E , then $\sup_{x \in B} |L(x)| < \infty$.*

Let us now introduce a general characterization of bounded sets in terms of sequences.

Proposition 2.2.11. *Let E be any t.v.s.. A subset B of E is bounded if and only if every sequence contained in B is bounded in E .*

Proof. The necessity of the condition is obvious from Proposition 2.2.2-4. Let us prove its sufficiency. Suppose that B is unbounded and let us show that it contains a sequence of points which is also unbounded. As B is unbounded, there exists a neighbourhood U of the origin in E s.t. for all $\lambda > 0$ we have $B \not\subseteq \lambda U$. W.l.o.g. we can assume U balanced. Then

$$\forall n \in \mathbb{N}, \exists x_n \in B \text{ s.t. } x_n \notin nU. \quad (2.1)$$

The sequence $\{x_n\}_{n \in \mathbb{N}}$ cannot be bounded. In fact, if it was bounded then there would exist $\mu > 0$ s.t. $\{x_n\}_{n \in \mathbb{N}} \subseteq \mu U \subseteq mU$ for some $m \in \mathbb{N}$ with $m \geq \mu$ and in particular $x_m \in mU$, which contradicts (2.1). \square