

Equivalence of Norms on a Single Vector Space

Note Title

8/12/2015

Corollary 8.21

Let $\|\cdot\|$ and $\|\cdot\|'$ be two norms on a single vector space V . Then $\|\cdot\|$ and $\|\cdot\|'$ are equivalent iff there are constants $0 < c, C < \infty$ so that

$$c\|x\| \leq \|x\|' \leq C\|x\|$$

$\forall x \in V$. I.e., equivalence is the same as

strong equivalence.

Proof

For (\Leftarrow) strong equivalence always implies equivalence.

For (\Rightarrow) , by definition $\|\cdot\|$ are $\|\!\|\cdot\!\|$ are equivalent if

$$i: (V, \|\cdot\|) \rightarrow (V, \|\!\|\cdot\!\|)$$

and

$$i^{-1}: (V, \|\cdot\|) \rightarrow (V, \|\cdot\|)$$

are both continuous. Since the identity map is linear, this means (by Theorem 8.20) that i and i^{-1} are both bounded.

To say that i is bounded means there exists some constant C , so that

$$\|ix\| \leq C \|x\|$$

for all $x \in V$, and to say i^{-1} is bounded

means that there exists some constant C_2
so that

$$\|x\| \leq C_2 \| \|x\| \|.$$

Combining these, we have:

$$\frac{1}{C_2} \|x\| \leq \| \|x\| \| \leq C_1 \|x\|$$

This gives the claim with $\epsilon = \frac{1}{C_2}$ and $C = C_2$.

□