

Proof of Theorem 1.4.22 on p. 34

Assume that $\{e_1, \dots, e_n\}$ is a basis of \mathcal{X} . Define

$$\begin{cases} T : \mathcal{X} \rightarrow \mathbb{K}^n, \\ x = \sum_{i=1}^n \xi_i e_i \mapsto Tx = \xi = (\xi_1, \dots, \xi_n), \end{cases}$$

and $\|x\|_T = |Tx| = (\sum_{j=1}^n |\xi_j|^2)^{1/2}$. By (1.4.13) on p.33, there exist constants $\widetilde{C}_1 > 0$ and $\widetilde{C}_2 > 0$ such that for all $x \in \mathcal{X}$,

$$\widetilde{C}_1 \|x\|_T \leq \|x\| \leq \widetilde{C}_2 \|x\|_T.$$

We next prove that P is bounded on $\{x \in \mathcal{X} : \|x\|_T = 1\}$. In fact, if we let $M = \max\{P(\pm e_i), i = 1, \dots, n\}$, then $M < \infty$. Moreover, by the assumption that $P(x) = 0 \iff x = \theta$, we easily see that $M > 0$. Now, if $x \in \mathcal{X}$ satisfying $\|x\|_T = 1$, then it follows by subadditivity and positive homogeneity of P together with the Hölder inequality that

$$\begin{aligned} P(x) &= P\left(\sum_{i=1}^n \xi_i e_i\right) \leq \sum_{i=1}^n |\xi_i| P((\text{sgn } \xi_i) e_i) \\ &\leq M \sum_{i=1}^n |\xi_i| \\ &\leq \sqrt{n} M \|x\|_T = \sqrt{n} M \triangleq M_0. \end{aligned}$$

Therefore, $P(x)$ is bounded on $\{x \in \mathcal{X} : \|x\|_T = 1\}$ with bound M_0 . For $\xi \in \mathbb{K}^n$, setting $\widetilde{P}(\xi) = P(T^{-1}\xi)$, then if $\xi \neq \eta$, we have

$$\left| \widetilde{P}(\xi) - \widetilde{P}(\eta) \right|$$

$$\begin{aligned}
&= |P(T^{-1}(\xi)) - P(T^{-1}(\eta))| \\
&\stackrel{(1)}{\leq} \max \{P(T^{-1}(\xi - \eta)), P(T^{-1}(\eta - \xi))\} \\
&\stackrel{(2)}{=} |\xi - \eta| \max \left\{ P \left(T^{-1} \left(\frac{\xi - \eta}{|\xi - \eta|} \right) \right), \right. \\
&\quad \left. P \left(T^{-1} \left(\frac{\eta - \xi}{|\eta - \xi|} \right) \right) \right\} \\
&\leq M_0 |\xi - \eta|.
\end{aligned}$$

It follows that $\tilde{P}(\xi)$ is continuous and then has maximum and minimum on $\{\xi \in \mathbb{K}^n : |\xi| = 1\}$, which are both accessible, since $\{\xi \in \mathbb{K}^n : |\xi| = 1\}$ is compact. Let $\tilde{P}(\xi_0) = \min_{\{\xi \in \mathbb{K}^n : |\xi|=1\}} \tilde{P}(\xi)$. If

$\tilde{P}(\xi_0) = 0$, then

$$P(T^{-1}(\xi_0)) = 0 \Leftrightarrow T^{-1}(\xi_0) = 0 \Leftrightarrow \xi_0 = 0.$$

However, $|\xi_0| = 1$. This contradiction indicates that there exist constants $C'_1, C'_2 > 0$ such that for all ξ with $|\xi| = 1$,

$$C'_1 \leq \tilde{P}(\xi) \leq C'_2.$$

Thus, if $\xi \neq 0$,

$$\begin{aligned}
C'_1 &\leq \tilde{P} \left(\frac{\xi}{|\xi|} \right) \leq C'_2 \\
&\quad \downarrow \\
C'_1 |\xi| &\leq \tilde{P}(\xi) \leq C'_2 |\xi|
\end{aligned}$$

$$\Downarrow$$

$$C_1'|\xi| \leq P(T^{-1}(\xi)) \leq C_2'|\xi|.$$

Letting $T^{-1}(\xi) = x$, then $\xi = Tx$, and

$$\frac{C_1'}{C_2} \|x\| \leq C_1' \|x\|_T \leq P(x) \leq C_2' |Tx| = C_2' \|x\|_T \leq \frac{C_2'}{C_1} \|x\|.$$

Furthermore, if $\xi = 0$, then $x = 0$, and in this case the last inequalities still hold. Letting $C_1 = \frac{C_1'}{C_2}$ and $C_2 = \frac{C_2'}{C_1}$, then for $\forall x \in \mathcal{X}$,

$$C_1 \|x\| \leq P(x) \leq C_2 \|x\|,$$

which completes the proof of Theorem 1.4.22.