

An Example of a Uniformly Bounded Set

Let $Y = [0, L]$ and consider $X = \mathcal{B}([0, 1], \mathbb{R})$ equipped with d_{sup} . Furthermore consider for some $L > 0$, $A_L := \{f: [0, 1] \rightarrow \mathbb{R} : f(0) = 0, \forall x, y \in [0, 1], |f(x) - f(y)| \leq L|x - y|\}$. Notice that:

1. $A \neq \emptyset$, since $f(x) = Lx : [0, 1] \rightarrow \mathbb{R} \in A_L$ or $g(x) = L(e^{-x} - 1) : [0, 1] \rightarrow \mathbb{R} \in A_L$ since $\forall x, y \in [0, 1]$, due to the mean value theorem (potentially applied w.r.t. one sided derivatives), $g(x) - g(y) = -L e^{-x^*} (x - y)$ for some x^* between x and y , hence, $|g(x) - g(y)| \leq L \sup_{z \in [0, 1]} |e^{-z}| |x - y| = L|x - y|$.

2. $A \subseteq \mathcal{B}([0, 1], \mathbb{R})$, since if $f \in A$ then

$$\sup_{x \in [0, 1]} |f(x)| = \sup_{x \in [0, 1]} |f(x) - f(0)| \leq \sup_{x \in [0, 1]} L|x| = L < +\infty.$$

3. A is d_{sup} -bounded since, similarly to the above

$$\begin{aligned} \sup_{f \in A} \sup_{x \in [0, 1]} |f(x)| &= \sup_{f \in A} \sup_{x \in [0, 1]} |f(x) - f(0)| \leq \sup_{f \in A} \sup_{x \in [0, 1]} L|x| \\ &= L < +\infty. \quad \square \end{aligned}$$

As we will see later on during the course, the d -condition that the members of A satisfy implies that A is a set of equi-Lipschitz functions.

Exercise. Consider $\mathcal{B}_{L,c} = \{f: [0, 1] \rightarrow \mathbb{R} : |f(0)| \leq c, \forall x, y \in [0, 1], |f(x) - f(y)| \leq L|x - y|\}$ for some L as above and $c > 0$. Show that $\mathcal{B}_{L,c}$ is d_{sup} -bounded.