

The Hahn-Banach Theorem for Real Vector Spaces

Gertrud Bauer
<http://www.in.tum.de/~bauerg/>

June 21, 2010

Abstract

The Hahn-Banach Theorem is one of the most fundamental results in functional analysis. We present a fully formal proof of two versions of the theorem, one for general linear spaces and another for normed spaces. This development is based on simply-typed classical set-theory, as provided by Isabelle/HOL.

Contents

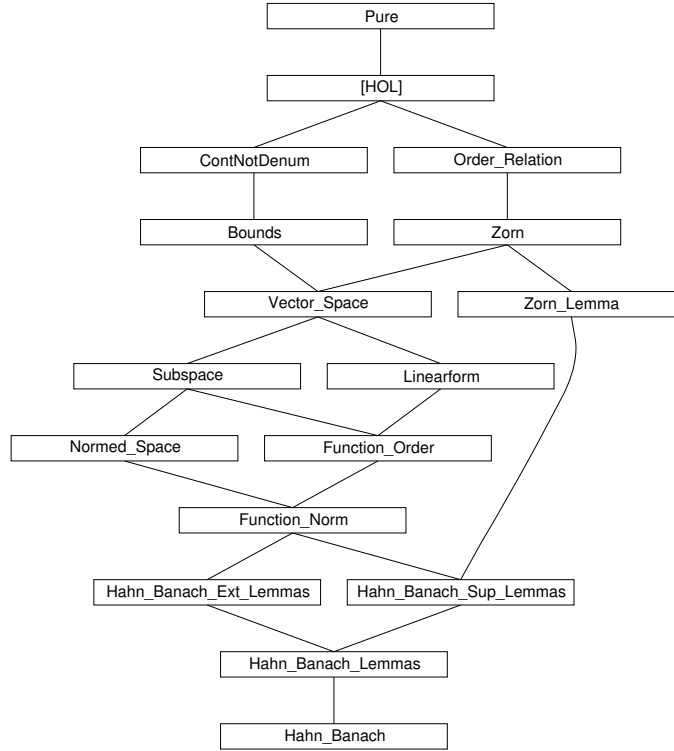
1	Preface	3
I	Basic Notions	4
2	Bounds	4
3	Vector spaces	4
3.1	Signature	5
3.2	Vector space laws	5
4	Subspaces	8
4.1	Definition	8
4.2	Linear closure	10
4.3	Sum of two vectorspaces	10
4.4	Direct sums	11
5	Normed vector spaces	12
5.1	Quasinorms	12
5.2	Norms	13
5.3	Normed vector spaces	13
6	Linearforms	13

7	An order on functions	14
7.1	The graph of a function	14
7.2	Functions ordered by domain extension	14
7.3	Domain and function of a graph	15
7.4	Norm-preserving extensions of a function	15
8	The norm of a function	16
8.1	Continuous linear forms	16
8.2	The norm of a linear form	16
9	Zorn's Lemma	18
II	Lemmas for the Proof	19
10	The supremum w.r.t. the function order	19
11	Extending non-maximal functions	21
III	The Main Proof	23
12	The Hahn-Banach Theorem	23
12.1	The Hahn-Banach Theorem for vector spaces	23
12.2	Alternative formulation	23
12.3	The Hahn-Banach Theorem for normed spaces	24

1 Preface

This is a fully formal proof of the Hahn-Banach Theorem. It closely follows the informal presentation given in Heuser's textbook [1, § 36]. Another formal proof of the same theorem has been done in Mizar [3]. A general overview of the relevance and history of the Hahn-Banach Theorem is given by Narici and Beckenstein [2].

The document is structured as follows. The first part contains definitions of basic notions of linear algebra: vector spaces, subspaces, normed spaces, continuous linear-forms, norm of functions and an order on functions by domain extension. The second part contains some lemmas about the supremum (w.r.t. the function order) and extension of non-maximal functions. With these preliminaries, the main proof of the theorem (in its two versions) is conducted in the third part. The dependencies of individual theories are as follows.



Part I

Basic Notions

2 Bounds

```

theory Bounds
imports Main ContNotDenum
begin

locale lub =
  fixes A and x
  assumes least [intro?]:  $(\bigwedge a. a \in A \implies a \leq b) \implies x \leq b$ 
  and upper [intro?]:  $a \in A \implies a \leq x$ 

lemmas [elim?] = lub.least lub.upper

definition
  the-lub :: 'a::order set  $\Rightarrow$  'a where
  the-lub A = The (lub A)

notation (xsymbols)
  the-lub ( $\bigsqcup$  - [90] 90)

lemma the-lub-equality [elim?]:
  assumes lub A x
  shows  $\bigsqcup A = (x :: 'a :: \text{order})$ 
   $\langle \text{proof} \rangle$ 

lemma the-lubI-ex:
  assumes ex:  $\exists x. \text{lub } A \ x$ 
  shows  $\text{lub } A (\bigsqcup A)$ 
   $\langle \text{proof} \rangle$ 

lemma lub-compat:  $\text{lub } A \ x = \text{isLub } \text{UNIV } A \ x$ 
   $\langle \text{proof} \rangle$ 

lemma real-complete:
  fixes A :: real set
  assumes nonempty:  $\exists a. a \in A$ 
  and ex-upper:  $\exists y. \forall a \in A. a \leq y$ 
  shows  $\exists x. \text{lub } A \ x$ 
   $\langle \text{proof} \rangle$ 

end

```

3 Vector spaces

```

theory Vector-Space
imports Real Bounds Zorn
begin

```

3.1 Signature

For the definition of real vector spaces a type $'a$ of the sort $\{plus, minus, zero\}$ is considered, on which a real scalar multiplication \cdot is declared.

consts

$prod :: real \Rightarrow 'a::\{plus, minus, zero\} \Rightarrow 'a \quad (\text{infixr } '(\cdot)' 70)$

notation (*xsymbols*)

$prod \ (\text{infixr } \cdot 70)$

notation (*HTML output*)

$prod \ (\text{infixr } \cdot 70)$

3.2 Vector space laws

A *vector space* is a non-empty set V of elements from $'a$ with the following vector space laws: The set V is closed under addition and scalar multiplication, addition is associative and commutative; $-x$ is the inverse of x w. r. t. addition and 0 is the neutral element of addition. Addition and multiplication are distributive; scalar multiplication is associative and the real number 1 is the neutral element of scalar multiplication.

locale $var\text{-}V = \text{fixes } V$

locale $vectorspace = var\text{-}V +$

assumes $non\text{-}empty$ [*iff*, *intro?*]: $V \neq \{\}$

and $add\text{-}closed$ [*iff*]: $x \in V \Longrightarrow y \in V \Longrightarrow x + y \in V$

and $mult\text{-}closed$ [*iff*]: $x \in V \Longrightarrow a \cdot x \in V$

and $add\text{-}assoc$: $x \in V \Longrightarrow y \in V \Longrightarrow z \in V \Longrightarrow (x + y) + z = x + (y + z)$

and $add\text{-}commute$: $x \in V \Longrightarrow y \in V \Longrightarrow x + y = y + x$

and $diff\text{-}self$ [*simp*]: $x \in V \Longrightarrow x - x = 0$

and $add\text{-}zero\text{-}left$ [*simp*]: $x \in V \Longrightarrow 0 + x = x$

and $add\text{-}mult\text{-}distrib1$: $x \in V \Longrightarrow y \in V \Longrightarrow a \cdot (x + y) = a \cdot x + a \cdot y$

and $add\text{-}mult\text{-}distrib2$: $x \in V \Longrightarrow (a + b) \cdot x = a \cdot x + b \cdot x$

and $mult\text{-}assoc$: $x \in V \Longrightarrow (a * b) \cdot x = a \cdot (b \cdot x)$

and $mult\text{-}1$ [*simp*]: $x \in V \Longrightarrow 1 \cdot x = x$

and $negate\text{-}eq1$: $x \in V \Longrightarrow -x = (-1) \cdot x$

and $diff\text{-}eq1$: $x \in V \Longrightarrow y \in V \Longrightarrow x - y = x + -y$

lemma (**in** $vectorspace$) $negate\text{-}eq2$: $x \in V \Longrightarrow (-1) \cdot x = -x$

<proof>

lemma (**in** $vectorspace$) $negate\text{-}eq2a$: $x \in V \Longrightarrow -1 \cdot x = -x$

<proof>

lemma (**in** $vectorspace$) $diff\text{-}eq2$: $x \in V \Longrightarrow y \in V \Longrightarrow x + -y = x - y$

<proof>

lemma (**in** $vectorspace$) $diff\text{-}closed$ [*iff*]: $x \in V \Longrightarrow y \in V \Longrightarrow x - y \in V$

<proof>

lemma (**in** $vectorspace$) $neg\text{-}closed$ [*iff*]: $x \in V \Longrightarrow -x \in V$

<proof>

lemma (**in** $vectorspace$) $add\text{-}left\text{-}commute$:

$x \in V \implies y \in V \implies z \in V \implies x + (y + z) = y + (x + z)$
 $\langle \text{proof} \rangle$

theorems (in *vectorspace*) *add-ac* =
add-assoc add-commute add-left-commute

The existence of the zero element of a vector space follows from the non-emptiness of carrier set.

lemma (in *vectorspace*) *zero [iff]*: $0 \in V$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-zero-right [simp]*:
 $x \in V \implies x + 0 = x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *mult-assoc2*:
 $x \in V \implies a \cdot b \cdot x = (a * b) \cdot x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *diff-mult-distrib1*:
 $x \in V \implies y \in V \implies a \cdot (x - y) = a \cdot x - a \cdot y$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *diff-mult-distrib2*:
 $x \in V \implies (a - b) \cdot x = a \cdot x - (b \cdot x)$
 $\langle \text{proof} \rangle$

lemmas (in *vectorspace*) *distrib* =
add-mult-distrib1 add-mult-distrib2
diff-mult-distrib1 diff-mult-distrib2

Further derived laws:

lemma (in *vectorspace*) *mult-zero-left [simp]*:
 $x \in V \implies 0 \cdot x = 0$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *mult-zero-right [simp]*:
 $a \cdot 0 = (0 :: 'a)$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *minus-mult-cancel [simp]*:
 $x \in V \implies (- a) \cdot - x = a \cdot x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-minus-left-eq-diff*:
 $x \in V \implies y \in V \implies - x + y = y - x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-minus [simp]*:
 $x \in V \implies x + - x = 0$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-minus-left [simp]*:

$x \in V \implies -x + x = 0$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *minus-minus* [simp]:
 $x \in V \implies -(-x) = x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *minus-zero* [simp]:
 $- (0 :: 'a) = 0$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *minus-zero-iff* [simp]:
 $x \in V \implies (-x = 0) = (x = 0)$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-minus-cancel* [simp]:
 $x \in V \implies y \in V \implies x + (-x + y) = y$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *minus-add-cancel* [simp]:
 $x \in V \implies y \in V \implies -x + (x + y) = y$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *minus-add-distrib* [simp]:
 $x \in V \implies y \in V \implies -(x + y) = -x + -y$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *diff-zero* [simp]:
 $x \in V \implies x - 0 = x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *diff-zero-right* [simp]:
 $x \in V \implies 0 - x = -x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-left-cancel*:
 $x \in V \implies y \in V \implies z \in V \implies (x + y = x + z) = (y = z)$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-right-cancel*:
 $x \in V \implies y \in V \implies z \in V \implies (y + x = z + x) = (y = z)$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *add-assoc-cong*:
 $x \in V \implies y \in V \implies x' \in V \implies y' \in V \implies z \in V$
 $\implies x + y = x' + y' \implies x + (y + z) = x' + (y' + z)$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *mult-left-commute*:
 $x \in V \implies a \cdot b \cdot x = b \cdot a \cdot x$
 $\langle \text{proof} \rangle$

lemma (in *vectorspace*) *mult-zero-uniq*:
 $x \in V \implies x \neq 0 \implies a \cdot x = 0 \implies a = 0$

$\langle proof \rangle$

lemma (in *vectorspace*) *mult-left-cancel*:

$$x \in V \implies y \in V \implies a \neq 0 \implies (a \cdot x = a \cdot y) = (x = y)$$

$\langle proof \rangle$

lemma (in *vectorspace*) *mult-right-cancel*:

$$x \in V \implies x \neq 0 \implies (a \cdot x = b \cdot x) = (a = b)$$

$\langle proof \rangle$

lemma (in *vectorspace*) *eq-diff-eq*:

$$x \in V \implies y \in V \implies z \in V \implies (x = z - y) = (x + y = z)$$

$\langle proof \rangle$

lemma (in *vectorspace*) *add-minus-eq-minus*:

$$x \in V \implies y \in V \implies x + y = 0 \implies x = -y$$

$\langle proof \rangle$

lemma (in *vectorspace*) *add-minus-eq*:

$$x \in V \implies y \in V \implies x - y = 0 \implies x = y$$

$\langle proof \rangle$

lemma (in *vectorspace*) *add-diff-swap*:

$$a \in V \implies b \in V \implies c \in V \implies d \in V \implies a + b = c + d \\ \implies a - c = d - b$$

$\langle proof \rangle$

lemma (in *vectorspace*) *vs-add-cancel-21*:

$$x \in V \implies y \in V \implies z \in V \implies u \in V \\ \implies (x + (y + z) = y + u) = (x + z = u)$$

$\langle proof \rangle$

lemma (in *vectorspace*) *add-cancel-end*:

$$x \in V \implies y \in V \implies z \in V \implies (x + (y + z) = y) = (x = -z)$$

$\langle proof \rangle$

end

4 Subspaces

theory *Subspace*

imports *Vector-Space*

begin

4.1 Definition

A non-empty subset U of a vector space V is a *subspace* of V , iff U is closed under addition and scalar multiplication.

locale *subspace* =

fixes $U :: 'a::\{minus, plus, zero, uminus\}$ set **and** V

assumes *non-empty* [*iff*, *intro*]: $U \neq \{\}$

and *subset* [*iff*]: $U \subseteq V$

and *add-closed* [iff]: $x \in U \implies y \in U \implies x + y \in U$
and *mult-closed* [iff]: $x \in U \implies a \cdot x \in U$

notation (*symbols*)
subspace (**infix** \trianglelefteq 50)

declare *vectorspace.intro* [intro?] *subspace.intro* [intro?]

lemma *subspace-subset* [elim]: $U \trianglelefteq V \implies U \subseteq V$
 ⟨proof⟩

lemma (**in** *subspace*) *subsetD* [iff]: $x \in U \implies x \in V$
 ⟨proof⟩

lemma *subspaceD* [elim]: $U \trianglelefteq V \implies x \in U \implies x \in V$
 ⟨proof⟩

lemma *rev-subspaceD* [elim?]: $x \in U \implies U \trianglelefteq V \implies x \in V$
 ⟨proof⟩

lemma (**in** *subspace*) *diff-closed* [iff]:
assumes *vectorspace* V
assumes $x: x \in U$ **and** $y: y \in U$
shows $x - y \in U$
 ⟨proof⟩

Similar as for linear spaces, the existence of the zero element in every subspace follows from the non-emptiness of the carrier set and by vector space laws.

lemma (**in** *subspace*) *zero* [intro]:
assumes *vectorspace* V
shows $0 \in U$
 ⟨proof⟩

lemma (**in** *subspace*) *neg-closed* [iff]:
assumes *vectorspace* V
assumes $x: x \in U$
shows $-x \in U$
 ⟨proof⟩

Further derived laws: every subspace is a vector space.

lemma (**in** *subspace*) *vectorspace* [iff]:
assumes *vectorspace* V
shows *vectorspace* U
 ⟨proof⟩

The subspace relation is reflexive.

lemma (**in** *vectorspace*) *subspace-refl* [intro]: $V \trianglelefteq V$
 ⟨proof⟩

The subspace relation is transitive.

lemma (**in** *vectorspace*) *subspace-trans* [trans]:
 $U \trianglelefteq V \implies V \trianglelefteq W \implies U \trianglelefteq W$
 ⟨proof⟩

4.2 Linear closure

The *linear closure* of a vector x is the set of all scalar multiples of x .

definition

$lin :: ('a :: \{minus, plus, zero\}) \Rightarrow 'a \text{ set}$ **where**
 $lin\ x = \{a \cdot x \mid a. \text{True}\}$

lemma $linI$ [intro]: $y = a \cdot x \implies y \in lin\ x$
 $\langle proof \rangle$

lemma $linI'$ [iff]: $a \cdot x \in lin\ x$
 $\langle proof \rangle$

lemma $linE$ [elim]: $x \in lin\ v \implies (\bigwedge a :: real. x = a \cdot v \implies C) \implies C$
 $\langle proof \rangle$

Every vector is contained in its linear closure.

lemma (in *vectorspace*) $x\text{-}lin\text{-}x$ [iff]: $x \in V \implies x \in lin\ x$
 $\langle proof \rangle$

lemma (in *vectorspace*) $0\text{-}lin\text{-}x$ [iff]: $x \in V \implies 0 \in lin\ x$
 $\langle proof \rangle$

Any linear closure is a subspace.

lemma (in *vectorspace*) $lin\text{-}subspace$ [intro]:
 $x \in V \implies lin\ x \trianglelefteq V$
 $\langle proof \rangle$

Any linear closure is a vector space.

lemma (in *vectorspace*) $lin\text{-}vectorspace$ [intro]:
assumes $x \in V$
shows *vectorspace* ($lin\ x$)
 $\langle proof \rangle$

4.3 Sum of two vectorspaces

The *sum* of two vectorspaces U and V is the set of all sums of elements from U and V .

instantiation $fun :: (type, type) \text{ plus}$
begin

definition

$sum\text{-}def: plus\text{-}fun\ U\ V = \{u + v \mid u\ v. u \in U \wedge v \in V\}$

instance $\langle proof \rangle$

end

lemma $sumE$ [elim]:
 $x \in U + V \implies (\bigwedge u\ v. x = u + v \implies u \in U \implies v \in V \implies C) \implies C$
 $\langle proof \rangle$

lemma *sumI* [intro]:
 $u \in U \implies v \in V \implies x = u + v \implies x \in U + V$
 ⟨proof⟩

lemma *sumI'* [intro]:
 $u \in U \implies v \in V \implies u + v \in U + V$
 ⟨proof⟩

U is a subspace of $U + V$.

lemma *subspace-sum1* [iff]:
assumes *vectorspace* U *vectorspace* V
shows $U \leq U + V$
 ⟨proof⟩

The sum of two subspaces is again a subspace.

lemma *sum-subspace* [intro?]:
assumes *subspace* U E *vectorspace* E *subspace* V E
shows $U + V \leq E$
 ⟨proof⟩

The sum of two subspaces is a vectorspace.

lemma *sum-vs* [intro?]:
 $U \leq E \implies V \leq E \implies \text{vectorspace } E \implies \text{vectorspace } (U + V)$
 ⟨proof⟩

4.4 Direct sums

The sum of U and V is called *direct*, iff the zero element is the only common element of U and V . For every element x of the direct sum of U and V the decomposition in $x = u + v$ with $u \in U$ and $v \in V$ is unique.

lemma *decomp*:
assumes *vectorspace* E *subspace* U E *subspace* V E
assumes *direct*: $U \cap V = \{0\}$
and $u1: u1 \in U$ **and** $u2: u2 \in U$
and $v1: v1 \in V$ **and** $v2: v2 \in V$
and *sum*: $u1 + v1 = u2 + v2$
shows $u1 = u2 \wedge v1 = v2$
 ⟨proof⟩

An application of the previous lemma will be used in the proof of the Hahn-Banach Theorem (see page ??): for any element $y + a \cdot x_0$ of the direct sum of a vectorspace H and the linear closure of x_0 the components $y \in H$ and a are uniquely determined.

lemma *decomp-H'*:
assumes *vectorspace* E *subspace* H E
assumes $y1: y1 \in H$ **and** $y2: y2 \in H$
and $x': x' \notin H$ $x' \in E$ $x' \neq 0$
and *eq*: $y1 + a1 \cdot x' = y2 + a2 \cdot x'$
shows $y1 = y2 \wedge a1 = a2$
 ⟨proof⟩

Since for any element $y + a \cdot x'$ of the direct sum of a vectorspace H and the linear closure of x' the components $y \in H$ and a are unique, it follows from $y \in H$ that $a = 0$.

lemma *decomp- H' - H :*
assumes *vectorspace E subspace H E*
assumes *$t: t \in H$*
and *$x': x' \notin H \ x' \in E \ x' \neq 0$*
shows *$(SOME\ (y, a). t = y + a \cdot x' \wedge y \in H) = (t, 0)$*
<proof>

The components $y \in H$ and a in $y + a \cdot x'$ are unique, so the function h' defined by $h' (y + a \cdot x') = h\ y + a \cdot \xi$ is definite.

lemma *h' -definite:*
fixes *H*
assumes *h' -def:*
 $h' \equiv (\lambda x. let\ (y, a) = SOME\ (y, a). (x = y + a \cdot x' \wedge y \in H)$
 *$in\ (h\ y) + a * xi)$*
and *$x: x = y + a \cdot x'$*
assumes *vectorspace E subspace H E*
assumes *$y: y \in H$*
and *$x': x' \notin H \ x' \in E \ x' \neq 0$*
shows *$h' x = h\ y + a * xi$*
<proof>

end

5 Normed vector spaces

theory *Normed-Space*
imports *Subspace*
begin

5.1 Quasinorms

A *seminorm* $\|\cdot\|$ is a function on a real vector space into the reals that has the following properties: it is positive definite, absolute homogenous and subadditive.

locale *norm-syntax =*
fixes *$norm :: 'a \Rightarrow real \quad (\|-\|)$*

locale *seminorm = var- V + norm-syntax +*
constrains *$V :: 'a::\{minus, plus, zero, uminus\}$ set*
assumes *$ge-zero$ [iff?]: $x \in V \implies 0 \leq \|x\|$*
and *$abs-homogenous$ [iff?]: $x \in V \implies \|a \cdot x\| = |a| * \|x\|$*
and *$subadditive$ [iff?]: $x \in V \implies y \in V \implies \|x + y\| \leq \|x\| + \|y\|$*

declare *$seminorm.intro$ [intro?]*

lemma *(in seminorm) diff-subadditive:*
assumes *vectorspace V*

shows $x \in V \implies y \in V \implies \|x - y\| \leq \|x\| + \|y\|$
 $\langle proof \rangle$

lemma (in *seminorm*) *minus*:

assumes *vectorspace* V

shows $x \in V \implies \|- x\| = \|x\|$

$\langle proof \rangle$

5.2 Norms

A *norm* $\|\cdot\|$ is a seminorm that maps only the 0 vector to 0 .

locale *norm* = *seminorm* +

assumes *zero-iff* [*iff*]: $x \in V \implies (\|x\| = 0) = (x = 0)$

5.3 Normed vector spaces

A vector space together with a norm is called a *normed space*.

locale *normed-vectorspace* = *vectorspace* + *norm*

declare *normed-vectorspace.intro* [*intro?*]

lemma (in *normed-vectorspace*) *gt-zero* [*intro?*]:

$x \in V \implies x \neq 0 \implies 0 < \|x\|$

$\langle proof \rangle$

Any subspace of a normed vector space is again a normed vectorspace.

lemma *subspace-normed-vs* [*intro?*]:

fixes $F E$ *norm*

assumes *subspace* $F E$ *normed-vectorspace* E *norm*

shows *normed-vectorspace* F *norm*

$\langle proof \rangle$

end

6 Linearforms

theory *Linearform*

imports *Vector-Space*

begin

A *linear form* is a function on a vector space into the reals that is additive and multiplicative.

locale *linearform* =

fixes $V :: 'a :: \{minus, plus, zero, uminus\}$ *set* **and** f

assumes *add* [*iff*]: $x \in V \implies y \in V \implies f (x + y) = f x + f y$

and *mult* [*iff*]: $x \in V \implies f (a \cdot x) = a * f x$

declare *linearform.intro* [*intro?*]

lemma (in *linearform*) *neg* [*iff*]:

```

assumes vectorspace V
shows  $x \in V \implies f (- x) = - f x$ 
 $\langle proof \rangle$ 

```

```

lemma (in linearform) diff [iff]:
  assumes vectorspace V
  shows  $x \in V \implies y \in V \implies f (x - y) = f x - f y$ 
 $\langle proof \rangle$ 

```

Every linear form yields 0 for the 0 vector.

```

lemma (in linearform) zero [iff]:
  assumes vectorspace V
  shows  $f 0 = 0$ 
 $\langle proof \rangle$ 

```

end

7 An order on functions

```

theory Function-Order
imports Subspace Linearform
begin

```

7.1 The graph of a function

We define the *graph* of a (real) function f with domain F as the set

$$\{(x, f x). x \in F\}$$

So we are modeling partial functions by specifying the domain and the mapping function. We use the term “function” also for its graph.

```

types 'a graph = ('a  $\times$  real) set

```

definition

```

 $graph :: 'a \ set \Rightarrow ('a \Rightarrow \ real) \Rightarrow 'a \ graph$  where
 $graph\ F\ f = \{(x, f\ x) \mid x. x \in F\}$ 

```

```

lemma graphI [intro]:  $x \in F \implies (x, f x) \in graph\ F\ f$ 
 $\langle proof \rangle$ 

```

```

lemma graphI2 [intro?]:  $x \in F \implies \exists t \in graph\ F\ f. t = (x, f x)$ 
 $\langle proof \rangle$ 

```

```

lemma graphE [elim?]:
   $(x, y) \in graph\ F\ f \implies (x \in F \implies y = f x \implies C) \implies C$ 
 $\langle proof \rangle$ 

```

7.2 Functions ordered by domain extension

A function h' is an extension of h , iff the graph of h is a subset of the graph of h' .

lemma *graph-extI*:

$(\bigwedge x. x \in H \implies h\ x = h'\ x) \implies H \subseteq H'$
 $\implies \text{graph } H\ h \subseteq \text{graph } H'\ h'$
 $\langle \text{proof} \rangle$

lemma *graph-extD1* [*dest?*]:

$\text{graph } H\ h \subseteq \text{graph } H'\ h' \implies x \in H \implies h\ x = h'\ x$
 $\langle \text{proof} \rangle$

lemma *graph-extD2* [*dest?*]:

$\text{graph } H\ h \subseteq \text{graph } H'\ h' \implies H \subseteq H'$
 $\langle \text{proof} \rangle$

7.3 Domain and function of a graph

The inverse functions to *graph* are *domain* and *funct*.

definition

domain :: 'a graph \Rightarrow 'a set **where**
domain *g* = {*x*. $\exists y. (x, y) \in g$ }

definition

funct :: 'a graph \Rightarrow ('a \Rightarrow real) **where**
funct *g* = ($\lambda x. (\text{SOME } y. (x, y) \in g)$)

The following lemma states that *g* is the graph of a function if the relation induced by *g* is unique.

lemma *graph-domain-funct*:

assumes *uniq*: $\bigwedge x\ y\ z. (x, y) \in g \implies (x, z) \in g \implies z = y$
shows *graph* (*domain* *g*) (*funct* *g*) = *g*
 $\langle \text{proof} \rangle$

7.4 Norm-preserving extensions of a function

Given a linear form *f* on the space *F* and a seminorm *p* on *E*. The set of all linear extensions of *f*, to superspaces *H* of *F*, which are bounded by *p*, is defined as follows.

definition

norm-pres-extensions ::
 'a::{plus, minus, uminus, zero} set \Rightarrow ('a \Rightarrow real) \Rightarrow 'a set \Rightarrow ('a \Rightarrow real)
 \Rightarrow 'a graph set **where**
norm-pres-extensions *E* *p* *F* *f*
 = {*g*. $\exists H\ h. g = \text{graph } H\ h$
 $\wedge \text{linearform } H\ h$
 $\wedge H \trianglelefteq E$
 $\wedge F \trianglelefteq H$
 $\wedge \text{graph } F\ f \subseteq \text{graph } H\ h$
 $\wedge (\forall x \in H. h\ x \leq p\ x)$ }

lemma *norm-pres-extensionE* [*elim*]:

g \in *norm-pres-extensions* *E* *p* *F* *f*
 $\implies (\bigwedge H\ h. g = \text{graph } H\ h \implies \text{linearform } H\ h$
 $\implies H \trianglelefteq E \implies F \trianglelefteq H \implies \text{graph } F\ f \subseteq \text{graph } H\ h$

$\implies \forall x \in H. h\ x \leq p\ x \implies C) \implies C$
 $\langle \text{proof} \rangle$

lemma *norm-pres-extensionI2* [intro]:
 $\text{linearform } H\ h \implies H \trianglelefteq E \implies F \trianglelefteq H$
 $\implies \text{graph } F\ f \subseteq \text{graph } H\ h \implies \forall x \in H. h\ x \leq p\ x$
 $\implies \text{graph } H\ h \in \text{norm-pres-extensions } E\ p\ F\ f$
 $\langle \text{proof} \rangle$

lemma *norm-pres-extensionI*:
 $\exists H\ h. g = \text{graph } H\ h$
 $\wedge \text{linearform } H\ h$
 $\wedge H \trianglelefteq E$
 $\wedge F \trianglelefteq H$
 $\wedge \text{graph } F\ f \subseteq \text{graph } H\ h$
 $\wedge (\forall x \in H. h\ x \leq p\ x) \implies g \in \text{norm-pres-extensions } E\ p\ F\ f$
 $\langle \text{proof} \rangle$

end

8 The norm of a function

theory *Function-Norm*
imports *Normed-Space Function-Order*
begin

8.1 Continuous linear forms

A linear form f on a normed vector space $(V, \|\cdot\|)$ is *continuous*, iff it is bounded, i.e.

$$\exists c \in \mathbb{R}. \forall x \in V. |f\ x| \leq c \cdot \|x\|$$

In our application no other functions than linear forms are considered, so we can define continuous linear forms as bounded linear forms:

locale *continuous* = *var-V* + *norm-syntax* + *linearform* +
assumes *bounded*: $\exists c. \forall x \in V. |f\ x| \leq c * \|x\|$

declare *continuous.intro* [intro?] *continuous-axioms.intro* [intro?]

lemma *continuousI* [intro]:
fixes *norm* :: $- \Rightarrow \text{real}$ ($\|\cdot\|$)
assumes *linearform* $V\ f$
assumes r : $\bigwedge x. x \in V \implies |f\ x| \leq c * \|x\|$
shows *continuous* $V\ \text{norm}\ f$
 $\langle \text{proof} \rangle$

8.2 The norm of a linear form

The least real number c for which holds

$$\forall x \in V. |f\ x| \leq c \cdot \|x\|$$

is called the *norm* of f .

For non-trivial vector spaces $V \neq \{0\}$ the norm can be defined as

$$\|f\| = \sup_{x \neq 0} |f x| / \|x\|$$

For the case $V = \{0\}$ the supremum would be taken from an empty set. Since \mathbb{R} is unbounded, there would be no supremum. To avoid this situation it must be guaranteed that there is an element in this set. This element must be $\{ \} \geq 0$ so that *fn-norm* has the norm properties. Furthermore it does not have to change the norm in all other cases, so it must be 0 , as all other elements are $\{ \} \geq 0$.

Thus we define the set B where the supremum is taken from as follows:

$$\{0\} \cup \{|f x| / \|x\| \mid x \neq 0 \wedge x \in V\}$$

fn-norm is equal to the supremum of B , if the supremum exists (otherwise it is undefined).

```
locale fn-norm = norm-syntax +
  fixes  $B$  defines  $B \ V f \equiv \{0\} \cup \{|f x| / \|x\| \mid x. x \neq 0 \wedge x \in V\}$ 
  fixes fn-norm ( $\|-\|$ )  $\equiv [0, 1000] \ 999$ 
  defines  $\|f\| \equiv \bigsqcup (B \ V f)$ 
```

```
locale normed-vectorspace-with-fn-norm = normed-vectorspace + fn-norm
```

```
lemma (in fn-norm) B-not-empty [intro]:  $0 \in B \ V f$ 
  <proof>
```

The following lemma states that every continuous linear form on a normed space $(V, \|\cdot\|)$ has a function norm.

```
lemma (in normed-vectorspace-with-fn-norm) fn-norm-works:
  assumes continuous  $V \ norm \ f$ 
  shows  $\text{lub } (B \ V f) (\|f\| \cdot V)$ 
  <proof>
```

```
lemma (in normed-vectorspace-with-fn-norm) fn-norm-ub [iff?]:
  assumes continuous  $V \ norm \ f$ 
  assumes  $b: b \in B \ V f$ 
  shows  $b \leq \|f\| \cdot V$ 
  <proof>
```

```
lemma (in normed-vectorspace-with-fn-norm) fn-norm-leastB:
  assumes continuous  $V \ norm \ f$ 
  assumes  $b: \bigwedge b. b \in B \ V f \implies b \leq y$ 
  shows  $\|f\| \cdot V \leq y$ 
  <proof>
```

The norm of a continuous function is always ≥ 0 .

```
lemma (in normed-vectorspace-with-fn-norm) fn-norm-ge-zero [iff]:
  assumes continuous  $V \ norm \ f$ 
  shows  $0 \leq \|f\| \cdot V$ 
  <proof>
```

The fundamental property of function norms is:

$$|f\ x| \leq \|f\| \cdot \|x\|$$

lemma (in *normed-vectorspace-with-fn-norm*) *fn-norm-le-cong*:
assumes *continuous V norm f linearform V f*
assumes *x: x ∈ V*
shows $|f\ x| \leq \|f\| \cdot \|x\|$
<proof>

The function norm is the least positive real number for which the following inequation holds:

$$|f\ x| \leq c \cdot \|x\|$$

lemma (in *normed-vectorspace-with-fn-norm*) *fn-norm-least [intro?]*:
assumes *continuous V norm f*
assumes *ineq: ∀ x ∈ V. |f x| ≤ c * ||x|| and ge: 0 ≤ c*
shows $\|f\| \cdot V \leq c$
<proof>

end

9 Zorn's Lemma

theory *Zorn-Lemma*
imports *Zorn*
begin

Zorn's Lemmas states: if every linear ordered subset of an ordered set S has an upper bound in S , then there exists a maximal element in S . In our application, S is a set of sets ordered by set inclusion. Since the union of a chain of sets is an upper bound for all elements of the chain, the conditions of Zorn's lemma can be modified: if S is non-empty, it suffices to show that for every non-empty chain c in S the union of c also lies in S .

theorem *Zorn's-Lemma*:
assumes $r: \bigwedge c. c \in \text{chain } S \implies \exists x. x \in c \implies \bigcup c \in S$
and $aS: a \in S$
shows $\exists y \in S. \forall z \in S. y \subseteq z \longrightarrow y = z$
<proof>

end

Part II

Lemmas for the Proof

10 The supremum w.r.t. the function order

theory *Hahn-Banach-Sup-Lemmas*
imports *Function-Norm Zorn-Lemma*
begin

This section contains some lemmas that will be used in the proof of the Hahn-Banach Theorem. In this section the following context is presumed. Let E be a real vector space with a seminorm p on E . F is a subspace of E and f a linear form on F . We consider a chain c of norm-preserving extensions of f , such that $\bigcup c = \text{graph } H h$. We will show some properties about the limit function h , i.e. the supremum of the chain c .

Let c be a chain of norm-preserving extensions of the function f and let $\text{graph } H h$ be the supremum of c . Every element in H is member of one of the elements of the chain.

lemmas $[\text{dest?}] = \text{chainD}$
lemmas $\text{chainE2} [\text{elim?}] = \text{chainD2} [\text{elim-format}, \text{standard}]$

lemma *some- $H'h'$ t:*
assumes $M: M = \text{norm-pres-extensions } E p F f$
and $cM: c \in \text{chain } M$
and $u: \text{graph } H h = \bigcup c$
and $x: x \in H$
shows $\exists H' h'. \text{graph } H' h' \in c$
 $\wedge (x, h x) \in \text{graph } H' h'$
 $\wedge \text{linearform } H' h' \wedge H' \trianglelefteq E$
 $\wedge F \trianglelefteq H' \wedge \text{graph } F f \subseteq \text{graph } H' h'$
 $\wedge (\forall x \in H'. h' x \leq p x)$
 $\langle \text{proof} \rangle$

Let c be a chain of norm-preserving extensions of the function f and let $\text{graph } H h$ be the supremum of c . Every element in the domain H of the supremum function is member of the domain H' of some function h' , such that h extends h' .

lemma *some- $H'h'$:*
assumes $M: M = \text{norm-pres-extensions } E p F f$
and $cM: c \in \text{chain } M$
and $u: \text{graph } H h = \bigcup c$
and $x: x \in H$
shows $\exists H' h'. x \in H' \wedge \text{graph } H' h' \subseteq \text{graph } H h$
 $\wedge \text{linearform } H' h' \wedge H' \trianglelefteq E \wedge F \trianglelefteq H'$
 $\wedge \text{graph } F f \subseteq \text{graph } H' h' \wedge (\forall x \in H'. h' x \leq p x)$
 $\langle \text{proof} \rangle$

Any two elements x and y in the domain H of the supremum function h are both in the domain H' of some function h' , such that h extends h' .

lemma *some- $H'h'2$* :
assumes $M: M = \text{norm-pres-extensions } E \text{ } p \text{ } F \text{ } f$
and $cM: c \in \text{chain } M$
and $u: \text{graph } H \text{ } h = \bigcup c$
and $x: x \in H$
and $y: y \in H$
shows $\exists H' h'. x \in H' \wedge y \in H'$
 $\wedge \text{graph } H' h' \subseteq \text{graph } H h$
 $\wedge \text{linearform } H' h' \wedge H' \leq E \wedge F \leq H'$
 $\wedge \text{graph } F f \subseteq \text{graph } H' h' \wedge (\forall x \in H'. h' x \leq p x)$
 $\langle \text{proof} \rangle$

The relation induced by the graph of the supremum of a chain c is definite, i. e. t is the graph of a function.

lemma *sup-definite*:
assumes $M\text{-def}: M \equiv \text{norm-pres-extensions } E \text{ } p \text{ } F \text{ } f$
and $cM: c \in \text{chain } M$
and $xy: (x, y) \in \bigcup c$
and $xz: (x, z) \in \bigcup c$
shows $z = y$
 $\langle \text{proof} \rangle$

The limit function h is linear. Every element x in the domain of h is in the domain of a function h' in the chain of norm preserving extensions. Furthermore, h is an extension of h' so the function values of x are identical for h' and h . Finally, the function h' is linear by construction of M .

lemma *sup-lf*:
assumes $M: M = \text{norm-pres-extensions } E \text{ } p \text{ } F \text{ } f$
and $cM: c \in \text{chain } M$
and $u: \text{graph } H \text{ } h = \bigcup c$
shows $\text{linearform } H \text{ } h$
 $\langle \text{proof} \rangle$

The limit of a non-empty chain of norm preserving extensions of f is an extension of f , since every element of the chain is an extension of f and the supremum is an extension for every element of the chain.

lemma *sup-ext*:
assumes $\text{graph}: \text{graph } H \text{ } h = \bigcup c$
and $M: M = \text{norm-pres-extensions } E \text{ } p \text{ } F \text{ } f$
and $cM: c \in \text{chain } M$
and $ex: \exists x. x \in c$
shows $\text{graph } F \text{ } f \subseteq \text{graph } H \text{ } h$
 $\langle \text{proof} \rangle$

The domain H of the limit function is a superspace of F , since F is a subset of H . The existence of the 0 element in F and the closure properties follow from the fact that F is a vector space.

lemma *sup-supF*:
assumes $\text{graph}: \text{graph } H \text{ } h = \bigcup c$
and $M: M = \text{norm-pres-extensions } E \text{ } p \text{ } F \text{ } f$

```

and  $cM: c \in \text{chain } M$ 
and  $ex: \exists x. x \in c$ 
and  $FE: F \leq E$ 
shows  $F \leq H$ 
<proof>

```

The domain H of the limit function is a subspace of E .

```

lemma sup-subE:
assumes  $\text{graph}: \text{graph } H \ h = \bigcup c$ 
and  $M: M = \text{norm-pres-extensions } E \ p \ F \ f$ 
and  $cM: c \in \text{chain } M$ 
and  $ex: \exists x. x \in c$ 
and  $FE: F \leq E$ 
and  $E: \text{vectorspace } E$ 
shows  $H \leq E$ 
<proof>

```

The limit function is bounded by the norm p as well, since all elements in the chain are bounded by p .

```

lemma sup-norm-pres:
assumes  $\text{graph}: \text{graph } H \ h = \bigcup c$ 
and  $M: M = \text{norm-pres-extensions } E \ p \ F \ f$ 
and  $cM: c \in \text{chain } M$ 
shows  $\forall x \in H. h \ x \leq p \ x$ 
<proof>

```

The following lemma is a property of linear forms on real vector spaces. It will be used for the lemma *abs-Hahn-Banach* (see page ??). For real vector spaces the following inequations are equivalent:

$$\forall x \in H. |h \ x| \leq p \ x \quad \text{and} \quad \forall x \in H. h \ x \leq p \ x$$

```

lemma abs-ineq-iff:
assumes  $\text{subspace } H \ E$  and  $\text{vectorspace } E$  and  $\text{seminorm } E \ p$ 
and  $\text{linearform } H \ h$ 
shows  $(\forall x \in H. |h \ x| \leq p \ x) = (\forall x \in H. h \ x \leq p \ x)$  (is ?L = ?R)
<proof>

```

end

11 Extending non-maximal functions

```

theory Hahn-Banach-Ext-Lemmas
imports Function-Norm
begin

```

In this section the following context is presumed. Let E be a real vector space with a seminorm q on E . F is a subspace of E and f a linear function on F . We consider a subspace H of E that is a superspace of F and a linear form h on H . H is not equal to E and x_0 is an element in $E - H$. H is extended to the

direct sum $H' = H + \text{lin } x_0$, so for any $x \in H'$ the decomposition of $x = y + a \cdot x$ with $y \in H$ is unique. h' is defined on H' by $h' x = h y + a \cdot \xi$ for a certain ξ .

Subsequently we show some properties of this extension h' of h .

This lemma will be used to show the existence of a linear extension of f (see page ??). It is a consequence of the completeness of \mathbb{R} . To show

$$\exists \xi. \forall y \in F. a y \leq \xi \wedge \xi \leq b y$$

it suffices to show that

$$\forall u \in F. \forall v \in F. a u \leq b v$$

lemma *ex-xi*:

assumes *vectorspace* F

assumes $r: \bigwedge u v. u \in F \implies v \in F \implies a u \leq b v$

shows $\exists xi::real. \forall y \in F. a y \leq xi \wedge xi \leq b y$

<proof>

The function h' is defined as a $h' x = h y + a \cdot \xi$ where $x = y + a \cdot \xi$ is a linear extension of h to H' .

lemma *h'-lf*:

assumes *h'-def*: $h' \equiv \lambda x. \text{let } (y, a) =$

SOME $(y, a). x = y + a \cdot x0 \wedge y \in H \text{ in } h y + a * xi$

and *H'-def*: $H' \equiv H + \text{lin } x0$

and *HE*: $H \sqsubseteq E$

assumes *linearform* $H h$

assumes $x0: x0 \notin H \ x0 \in E \ x0 \neq 0$

assumes *E*: *vectorspace* E

shows *linearform* $H' h'$

<proof>

The linear extension h' of h is bounded by the seminorm p .

lemma *h'-norm-pres*:

assumes *h'-def*: $h' \equiv \lambda x. \text{let } (y, a) =$

SOME $(y, a). x = y + a \cdot x0 \wedge y \in H \text{ in } h y + a * xi$

and *H'-def*: $H' \equiv H + \text{lin } x0$

and $x0: x0 \notin H \ x0 \in E \ x0 \neq 0$

assumes *E*: *vectorspace* E **and** *HE*: *subspace* $H E$

and *seminorm* $E p$ **and** *linearform* $H h$

assumes $a: \forall y \in H. h y \leq p y$

and $a': \forall y \in H. -p (y + x0) - h y \leq xi \wedge xi \leq p (y + x0) - h y$

shows $\forall x \in H'. h' x \leq p x$

<proof>

end

Part III

The Main Proof

12 The Hahn-Banach Theorem

theory *Hahn-Banach*
imports *Hahn-Banach-Lemmas*
begin

We present the proof of two different versions of the Hahn-Banach Theorem, closely following [1, §36].

12.1 The Hahn-Banach Theorem for vector spaces

Hahn-Banach Theorem. Let F be a subspace of a real vector space E , let p be a semi-norm on E , and f be a linear form defined on F such that f is bounded by p , i.e. $\forall x \in F. f x \leq p x$. Then f can be extended to a linear form h on E such that h is norm-preserving, i.e. h is also bounded by p .

Proof Sketch.

1. Define M as the set of norm-preserving extensions of f to subspaces of E . The linear forms in M are ordered by domain extension.
2. We show that every non-empty chain in M has an upper bound in M .
3. With Zorn's Lemma we conclude that there is a maximal function g in M .
4. The domain H of g is the whole space E , as shown by classical contradiction:
 - Assuming g is not defined on whole E , it can still be extended in a norm-preserving way to a super-space H' of H .
 - Thus g can not be maximal. Contradiction!

theorem *Hahn-Banach*:

assumes E : *vectorspace* E **and** *subspace* $F E$

and *seminorm* $E p$ **and** *linearform* $F f$

assumes fp : $\forall x \in F. f x \leq p x$

shows $\exists h. \text{linearform } E h \wedge (\forall x \in F. h x = f x) \wedge (\forall x \in E. h x \leq p x)$

— Let E be a vector space, F a subspace of E , p a seminorm on E ,

— and f a linear form on F such that f is bounded by p ,

— then f can be extended to a linear form h on E in a norm-preserving way.

<proof>

12.2 Alternative formulation

The following alternative formulation of the Hahn-Banach Theorem uses the fact that for a real linear form f and a seminorm p the following inequations are equivalent:¹

¹This was shown in lemma *abs-ineq-iff* (see page 21).

$$\forall x \in H. |h x| \leq p x \quad \text{and} \quad \forall x \in H. h x \leq p x$$

theorem *abs-Hahn-Banach*:

assumes *E*: *vectorspace* *E* **and** *FE*: *subspace* *F* *E*

and *lf*: *linearform* *F* *f* **and** *sn*: *seminorm* *E* *p*

assumes *fp*: $\forall x \in F. |f x| \leq p x$

shows $\exists g. \text{linearform } E g$

$\wedge (\forall x \in F. g x = f x)$

$\wedge (\forall x \in E. |g x| \leq p x)$

<proof>

12.3 The Hahn-Banach Theorem for normed spaces

Every continuous linear form f on a subspace F of a norm space E , can be extended to a continuous linear form g on E such that $\|f\| = \|g\|$.

theorem *norm-Hahn-Banach*:

fixes *V* **and** *norm* ($\|\cdot\|$)

fixes *B* **defines** $\bigwedge V f. B V f \equiv \{0\} \cup \{|f x| / \|x\| \mid x. x \neq 0 \wedge x \in V\}$

fixes *fn-norm* ($\|\cdot\|$ -- $[0, 1000]$ 999)

defines $\bigwedge V f. \|f\|_V \equiv \bigsqcup (B V f)$

assumes *E-norm*: *normed-vectorspace* *E* *norm* **and** *FE*: *subspace* *F* *E*

and *linearform*: *linearform* *F* *f* **and** *continuous* *F* *norm* *f*

shows $\exists g. \text{linearform } E g$

$\wedge \text{continuous } E \text{ norm } g$

$\wedge (\forall x \in F. g x = f x)$

$\wedge \|g\|_E = \|f\|_F$

<proof>

end

References

- [1] H. Heuser. *Funktionalanalysis: Theorie und Anwendung*. Teubner, 1986.
- [2] L. Narici and E. Beckenstein. The Hahn-Banach Theorem: The life and times. In *Topology Atlas*. York University, Toronto, Ontario, Canada, 1996. <http://at.yorku.ca/topology/preprint.htm> and <http://at.yorku.ca/p/a/a/a/16.htm>.
- [3] B. Nowak and A. Trybulec. Hahn-Banach theorem. *Journal of Formalized Mathematics*, 5, 1993. <http://mizar.uwb.edu.pl/JFM/Vol5/hahnban.html>.