

Let X be a Fréchet space, Y a LCS

$T_n: X \rightarrow Y$ continuous linear mappings

and $Tx = \lim_{n \rightarrow \infty} T_n x$ exists for each $x \in X$

Then T is a continuous linear mapping

Proof: Clearly T is linear (note that Y is a TVS,

hence $u_n \rightarrow u$ and $v_n \rightarrow v$ in Y implies $u_n + v_n \rightarrow u + v$

and $\lambda u_n \rightarrow \lambda u$ in Y implies $\lambda u_n \rightarrow \lambda u$ for $\lambda \in \mathbb{R}$)

Let us prove that T is continuous.

Fix q , any continuous seminorm on Y

Then for each $x \in X$: $q(T_n x) \rightarrow q(Tx)$

\Rightarrow sequence $(q(T_n x))$ is bounded

For $m \in \mathbb{N}$ set

$M_m = \{x \in X; \forall n \in \mathbb{N}: q(T_n x) \leq m\}$

$\Rightarrow M_m$ is a closed absolutely convex set

and $X = \bigcup_m M_m$

Baire Category Theorem $\Rightarrow \exists m$: $\text{int } M_m \neq \emptyset$
(X is metrizable by a complete metric)

$\Rightarrow \exists U$ also top convex open neighborhood of 0 and

$\exists x \in X$: $x + U \subset M_m$

M_m balanced, hence symmetric $\Rightarrow -(x+U) \subset M_m$

\uparrow
 $-x+U$ ($U = -U$)

$\Rightarrow x+U \subset M_m$ $-x+U \subset M_m$

M_m convex $\Rightarrow U \subset M_m$

Then p_U is a continuous seminorm on X

and $q(Tx) \leq m \cdot q_U(x)$

$\Gamma q_U(x) < c \Rightarrow q_U(\frac{x}{c}) < 1 \Rightarrow \frac{x}{c} \in U \subset M_m \Rightarrow \forall n: q(T_n \frac{x}{c}) \leq m$

$\Rightarrow q(T_n x) \leq m \cdot c \Rightarrow q(Tx) \leq m \cdot c$ $\left. \begin{array}{l} \uparrow \\ q(T_n x) \rightarrow q(Tx) \end{array} \right\}$ Hence T is continuous