UNIVERSITEIT TWENTE.

Applied Analysis Group Department of Applied Mathematics Christoph Brune

Course: Applied Functional Analysis (191506302)

Date: Tuesday, Jan 31, 2017 Time: 8:45-11:45

- An explanation to every answer is required.
- You can make use of a calculator.
- (Part of) the scores to exercises 4(c), (d) and 6 may be earned by homeworks, see the underlined numbers in the table at the end of the exam.
- 1. The linear space $\mathcal{C}[0,1]$ of continuous real functions on the interval [0,1] is equipped with

$$||f||_{\infty} = \max_{0 \leq t \leq 1} |f(t)|$$

and, as an alternative, with

$$||f|| = |f(0)| + \int_0^1 |f(t)| dt$$
.

- (a) Show that ||f|| defines a norm on $\mathcal{C}[0,1]$.
- (b) Prove that the norms $|| \cdot ||_{\infty}$ and $|| \cdot ||$ are not equivalent on $\mathcal{C}[0, 1]$.
- (c) Give an example of a linear functional $A : C[0,1] \to \mathbb{R}$ which is continuous with respect to $|| \cdot ||_{\infty}$, but not with respect to $|| \cdot ||$.
- (d) From the course it is known that C[0,1] equipped with $||\cdot||_{\infty}$ is a Banach space. Is C[0,1] also complete with respect to $||\cdot||$?

2. Let an operator $A: \ell^2(\mathbb{C}) \to \ell^2(\mathbb{C})$ be defined as

$$A(a_1, a_2, a_3, \cdots) := (ia_2, -ia_1, \frac{1}{2}ia_4, -\frac{1}{2}ia_3, \frac{1}{3}ia_6, \cdots) ,$$

that is $(A\underline{a})_{2n-1} := \frac{1}{n}ia_{2n}$ and $(A\underline{a})_{2n} := -\frac{1}{n}ia_{2n-1}$.

- (a) Prove that A is self-adjoint.
- (b) Prove that A is compact.
- (c) Determine the spectrum $\sigma(A)$.

3. Consider the real Hilbert space $\ell^2(\mathbb{R})$ with the usual inner product. Let the set $T = \{y_1, y_2, \dots\}$ consist of vectors y_1, y_2, \dots in $\ell^2(\mathbb{R})$ of the following form

$$y_1 = (1, 0, -2, 0, 0, \cdots), \quad y_2 = (0, 1, 0, -2, 0, 0, \cdots), \quad y_3 = (0, 0, 1, 0, -2, 0, 0, \cdots), \quad \text{etc.}$$

- (a) Find an orthonormal basis (that is a maximal orthonormal system) for T^{\perp} .
- (b) Let $z = (1, \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \cdots)$. Find the vector $h \in T^{\perp}$ which satisfies

$$||z-h|| = \min_{x \in T^{\perp}} ||z-x||.$$

4. Consider the space $L^2(0,1)$, let $F := \{c1 \mid c \in \mathbb{C}\}$ be the space of constant functions, and let $Q: L^2(0,1) \to F$ be the orthogonal projection onto F. Furthermore, let $J: L^2(0,1) \to L^2(0,1)$ be the integration operator, i.e. $Jf(x) = \int_0^x f(t)dt$.

$$A(f) \mathcal{J}(\mathcal{Q}(f) - \mathcal{J}(f))$$

- (a) Show that the operator $A := J(\bigcirc J)$ is an integral operator with a kernel function. Determine the kernel function and show that A is bounded.
- (b) Show that $A^* = A$.
- (c) Show that $||A|| \leq \frac{1}{\sqrt{6}}$.
- (d) Show that if $f \in L^2(0,1)$, then u = Af satisfies

$$u \in \mathrm{H}^{2}(0,1) := W^{2,2}(0,1), \quad u'' = -f, \quad u(0) = u'(1) = 0.$$

5. Let H be a Hilbert space and $T: H \to H$ a bounded linear operator. A linear subspace $Y \subset H$ is said to be *invariant under* T if $T(Y) \subset Y$.

- (a) Show that a closed linear subspace Y of H is invariant under T if and only if Y^{\perp} is invariant under T^* .
- (b) Give an example of a non-trivial closed linear subspace Y of $L^2(0,1)$ which is invariant under T where T is defined by $Tf(x) = \int_0^x f(t)dt$. (non-trivial means: $Y \neq \{0\}$ and $Y \neq L^2(0,1)$)

6. Let M be a linear subspace of a normed vector space E and N be a linear subspace of E^* (the dual space of E). We define

$$M^{0} = \{ \varphi \in E^{*} \mid \varphi(x) = 0 \text{ for all } x \in M \}$$
$$N_{0} = \{ x \in E \mid \varphi(x) = 0 \text{ for all } \varphi \in N \}$$

- (a) Take $E = L^3(-1,1)$ and $M = \{f \in L^3(-1,1) \mid f(x) = 0 \text{ for all } 0 \le x \le 1\}$. Identify M^0 as a subspace of $L^{\frac{3}{2}}(-1,1)$. $L^{\frac{3}{2}}(-1,1)$ is the dual space of E. Which functions are elements of M^0 ?
- (b) Show (in general) that $(M^0)_0 = M$ holds in case M is closed. Hint: Use the theorem of Hahn-Banach.

Grading scheme:

1. (a) 1
2. (a) 2
3. (a) 3
4. (a) 3
5. (a) 4
6. (a)
$$\frac{3}{3}$$

(b) 1
(b) 2
(b) 2
(b) 1
(b) 3
(b) $\frac{3}{3}$

(c) 1
(c) 2
(c) 1
(c) 1
(c) 2
(c) 1

(d) 2
(c) 1
(c) 2
(c) 1
(c) 1

Total: 36 + 4 = 40 points