# 7590 HW 1

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### 1a

By the definition of the  $L^2$  inner product and A, for any functions  $f,g\in D(A)$  we have

$$\langle Af|g\rangle = \langle f|Ag\rangle \Leftrightarrow \int_0^1 f''(x)g(x)dx = \int_0^1 f(x)g''(x)dx$$

Integrating by parts,

$$f'g\Big|_{0}^{1} - \int_{0}^{1} f'(x)g'(x)dx = \int_{0}^{1} f(x)g''(x)dx$$
  
$$\Leftrightarrow f'g\Big|_{0}^{1} - fg'\Big|_{0}^{1} + \int_{0}^{1} f(x)g''(x)dx = \int_{0}^{1} f(x)g''(x)dx$$

the evaluation terms must both be zero at 0 and 1 since smooth compactly-supported functions on open sets vanish in the limit to the boundary of their domains. Therefore, this operator is symmetric. However, not all elements of  $D(A^{\dagger})$  are elements of D(A):  $g \in H$  is an element of  $D(A^{\dagger})$  iff there exists  $h \in H$  such that  $\forall f \in D(A)$ 

$$\int_{0}^{1} f''(x)g(x)dx = \int_{0}^{1} f(x)h(x)dx$$

Applying the same integration-by-parts argument as above, we may equivalently write this as

$$\Leftrightarrow f'g\bigg|_0^1 - fg'\bigg|_0^1 + \int_0^1 f(x)g''(x)dx = \int_0^1 f(x)h(x)dx$$

Since f is compactly supported, f' is as well, so the evaluation terms are zero by the same argument given above. Letting  $g = x^2$ , we then have

$$\int_0^1 f(x) \cdot 2dx = \int_0^1 f(x)h(x)dx$$

from which we can clearly see the  $L^2([0,1])$  function h=2 is the element adjoint to g with respect to A. g is therefore in  $D(A^{\dagger})$ . It isn't in D(A) though, since  $x^2$  doesn't vanish at 1 and therefore isn't compactly supported on this interval. This implies  $D(A^{\dagger}) \neq D(A)$ , so  $A \neq A^{\dagger}$ , i.e. A isn't self-adjoint.

# **1**b

Proceeding similarly,

$$\langle Af|g\rangle = \langle f|Ag\rangle \Leftrightarrow \int_0^1 (if'(x))^* g(x) dx = \int_0^1 (f(x))^* ig'(x) dx$$
$$\Leftrightarrow -if^* g \Big|_0^1 + \int_0^1 i(f(x))^* g'(x) dx = \int_0^1 (f(x))^* ig'(x) dx$$

By the same argument as above, the evaluation term is zero, in which case the equality follows immediately. This operator is symmetric. Once again,  $x^2$  is in  $D^{\dagger}(A)$  but not D(A): from the formula derived for  $\langle Af|g\rangle$  in the proof A is symmetric, the definition of membership in  $D^{\dagger}(A)$  is

$$\int_0^1 (f(x))^* 2x dx = \int_0^1 (f(x))^* h(x) dx$$

which, choosing  $h = 2x \in L^2([0,1])$ , clearly holds. 2x isn't compactly supported on (0,1) since it doesn't vanish in the limit to 1, so  $D(A^{\dagger}) \neq D(A)$  and A isn't self-adjoint.

### 1c

One may write  $\partial_i(a_{ij}(x)\partial_j f) = (\partial_i a_{ij})\partial_j f + a_{ij}\partial_i \partial_j f$ . Applying the definition,

$$\langle Af|g\rangle = \langle f|Ag\rangle \Leftrightarrow \int_{\Omega} [\partial_{i}a_{ij}(x)][\partial_{j}f(x)]g(x)dx + \int_{\Omega} a_{ij}(x)[\partial_{i}\partial_{j}f(x)]g(x)dx$$
$$= \int_{\Omega} f(x)\partial_{i}(a_{ij}(x))\partial_{j}g(x)dx + \int_{\Omega} f(x)a_{ij}(x)\partial_{i}\partial_{j}g(x)dx$$

Integrating by parts,

$$a_{ij}(x)\partial_{j}f(x)g(x)\Big|_{\partial\Omega} - \int_{\Omega} a_{ij}(x)[\partial_{i}\partial_{j}f(x)]g(x)dx - \int_{\Omega} a_{ij}(x)\partial_{j}f(x)\partial_{i}g(x)dx + \int_{\Omega} a_{ij}(x)[\partial_{i}\partial_{j}f(x)]g(x)dx$$

$$= a_{ij}(x)f(x)\partial_{j}g(x)\Big|_{\Omega\Omega} - \int_{\Omega} a_{ij}(x)\partial_{i}f(x)\partial_{j}g(x)dx - \int_{\Omega} a_{ij}(x)f(x)\partial_{i}\partial_{j}g(x)dx + \int_{\Omega} f(x)a_{ij}(x)\partial_{i}\partial_{j}g(x)dx$$

Since the functions are compactly supported, the evaluation at the boundary vanishes like above,

$$\int_{\Omega} a_{ij}(x)\partial_j f(x)\partial_i g(x)dx = \int_{\Omega} a_{ij}(x)\partial_i f(x)\partial_j g(x)dx$$

### 2a

Applying the definition of the infinitesimal generator,

$$Af(x) = -i \lim_{t \to 0} [f(x + vt) - f(x)]/t = -i \frac{\partial f}{\partial v}$$

by the definition of the partial derivative. Since  $V = C^1$ , and the above implies D(A) is  $L^2$  functions differentiable along v, we have  $V \subseteq D(A)$ , with action given above.

# 2b

We compute

 $U^{\dagger} =$