

Homework 6 Solution

Yikun Zhang¹

Chapter 3. Ex.2 Prove that the vector space $\ell^2(\mathbb{Z})$ is complete.

Proof. Suppose that $A_k = \{a_{k,n}\}_{n \in \mathbb{Z}}$ with $k = 1, 2, \dots$ is a Cauchy sequence. Then for any $\epsilon > 0$, there exists an $N > 0$ such that

$$|a_{k,n} - a_{k',n}| \leq \|A_k - A_{k'}\| < \epsilon/2, \text{ whenever } k, k' > N.$$

Thus, for each $n \in \mathbb{Z}$, $\{a_{k,n}\}_{k=1}^\infty$ is a Cauchy sequence of complex numbers, therefore it converges to a limit, say b_n . Let $B = (\dots, b_{-1}, b_0, b_1, \dots)$ and $A_{k,N}, B_N$ denote the truncated element

$$A_{k,N} = (\dots, 0, a_{k,-N}, \dots, a_{k,-1}, a_{k,0}, a_{k,1}, \dots, a_{k,N}, 0, \dots), B_N = (\dots, 0, b_{-N}, \dots, b_{-1}, b_0, b_1, \dots, b_N, 0, \dots),$$

respectively.

By taking partial sums of $\|A_k - A_{k'}\|$, we have

$$\|A_{k,N} - A_{k',N}\| \leq \|A_k - A_{k'}\| < \epsilon/2.$$

Letting $k' \rightarrow \infty$, $\|A_{k,N} - B_N\| \leq \epsilon/2$. Letting $N \rightarrow \infty$, we obtain that $\|A_k - B\| \leq \epsilon/2 < \epsilon$, yielding that $\|A_k - B\| \rightarrow 0$ as $k \rightarrow \infty$.

Finally, we are left to prove that $B \in \ell^2(\mathbb{Z})$.

Since $\|A_k - B\| \rightarrow 0$ as $k \rightarrow \infty$ and $A_k \in \ell^2(\mathbb{Z})$ for each k , $\|A_k\| < \infty$ and thus

$$\|B\| \leq \|B - A_k\| + \|A_k\| < \epsilon + \|A_k\| < \infty, \text{ when } k \text{ is large.} \quad \square$$

Chapter 3. Ex.5 Let

$$f(\theta) = \begin{cases} 0 & \text{for } \theta = 0 \\ \log(1/\theta) & \text{for } 0 < \theta \leq 2\pi, \end{cases}$$

and define a sequence of functions in \mathcal{R} by

$$f_n(\theta) = \begin{cases} 0 & \text{for } \theta = 0 \\ f(\theta) & \text{for } 1/n < \theta \leq 2\pi. \end{cases}$$

Prove that $\{f_n\}_{n=1}^\infty$ is a Cauchy sequence in \mathcal{R} . However, f does not belong to \mathcal{R} .

Proof. By L'Hospital's Rule, it is easy to prove that $\lim_{\theta \rightarrow 0} \theta(\log \theta)^2 = 0$ and $\lim_{\theta \rightarrow 0} \theta(\log \theta) = 0$.

Therefore, we have $\int_a^b (\log \theta)^2 d\theta \rightarrow 0$ if $0 < a < b$ and $b \rightarrow 0$, where we use the fact that $\int (\log \theta)^2 d\theta = \theta(\log \theta)^2 - 2\theta(\log \theta) + 2\theta + C$ and C is a constant.

¹School of Mathematics, Sun Yat-sen University

Thus, $\forall \epsilon > 0, \exists N > 0$, for $n > m > N$,

$$\|f_n(\theta) - f_m(\theta)\| = \left(\frac{1}{2\pi} \int_{\frac{1}{n}}^{\frac{1}{m}} [\log(1/\theta)]^2 d\theta\right)^{\frac{1}{2}} = \left(\frac{1}{2\pi} \int_{\frac{1}{n}}^{\frac{1}{m}} (\log \theta)^2 d\theta\right)^{\frac{1}{2}} < \epsilon,$$

showing that $\{f_n\}_{n=1}^{\infty}$ is a Cauchy sequence in \mathcal{R} and $\lim_{n \rightarrow \infty} f_n = f$. However, $f \notin \mathbb{R}$, since it is not bounded. \square

Chapter 3. Ex.7 *Show that the trigonometric series*

$$\sum_{n \geq 2} \frac{1}{\log n} \sin nx$$

converges for every x , yet it is not the Fourier series of a Riemann integrable function.

Proof. First we have $\left| \sum_{n=2}^N \sin(nx) \right| \leq \frac{1}{\sin(\delta/2)}$ when $|x| \geq \delta > 0$ and $\lim_{x \rightarrow 0} \sum_{n=2}^N \sin(nx) = 0$.

Thus, $\sum_{n=2}^N \sin(nx) = 0$ is bounded while $\frac{1}{\log n}$ is monotonic and tends to 0 as $n \rightarrow \infty$. By Dirichlet's test, $\sum_{n \geq 2} \frac{1}{\log n} \sin nx$ converges for every x .

If $\frac{1}{\log n}$ is the Fourier coefficient of a Riemann integrable functions, by Parseval's identity, one must have $\sum_{n \geq 2} \frac{1}{2} \left| \frac{1}{\log n} \right|^2 = \|f\|^2 < \infty$. However, $\sum_{n \geq 2} \frac{1}{\log n}$ diverges, which leads to a contradiction. \square

Remark: Likewise, $\sum_{n=1}^{\infty} \frac{1}{n^{2\alpha}}$ is also a divergent series when $0 < \alpha \leq \frac{1}{2}$. Hence the same is true for $\sum \frac{\sin nx}{n^\alpha}$ when $0 < \alpha \leq \frac{1}{2}$.