

Solution to Coursework 3

Exercise 1(1)

$f(x)$ is an integrable odd function defined on $[-a, a]$, so we have:

$$f(-x) = -f(x) \text{ on } [-a, a]$$

$$\begin{aligned} \text{hence } \int_{-a}^a f(x) dx &= \int_{-a}^0 f(x) dx + \int_0^a f(x) dx = \int_0^a f(-x) dx + \int_0^a f(x) dx \\ &= \int_0^a [-f(x)] dx + \int_0^a f(x) dx = 0 \end{aligned}$$

$$\text{that } \int_{-a}^a f(x) dx = 0$$

Exercise 1(2)

$f(x)$ is an integrable even function defined on $[-a, a]$, so we have:

$$f(-x) = f(x) \text{ on } [-a, a]$$

$$\begin{aligned} \text{hence } \int_{-a}^a f(x) dx &= \int_{-a}^0 f(x) dx + \int_0^a f(x) dx = \int_0^a f(-x) dx + \int_0^a f(x) dx \\ &= \int_0^a f(x) dx + \int_0^a f(x) dx = 2 \int_0^a f(x) dx \end{aligned}$$

$$\text{that } \int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$$

Exercise 2

$$\text{Let } f(x) \in C[a, b] \text{ satisfy } \forall \phi(x) \in C[a, b], \int_a^b f(x)\phi(x) dx = 0$$

$$\text{Hence when } \phi(x) = f(x) \in C[a, b], \int_a^b f(x)\phi(x) dx = \int_a^b [f(x)]^2 dx = 0$$

$$\text{Let } g(x) = [f(x)]^2, \text{ so } g(x) \in C[a, b] \text{ and } g(x) \geq 0 \text{ on } [a, b],$$

$$\text{for } \forall x \in (a, b), \text{ we have } 0 \leq \int_a^x g(t) dt \leq \int_a^b g(t) dt = 0 \Rightarrow \int_a^x g(t) dt \equiv 0$$

$$g(x) = \left(\int_a^x g(t) dt \right)' \equiv 0 \Rightarrow g(x) \equiv 0$$

$$g(x) \in C[a, b] \text{ and } g(x) \equiv 0 \text{ on } (a, b), \text{ that } g(x) \equiv 0 \text{ on } [a, b] \Rightarrow f(x) \equiv 0 \text{ on } [a, b]$$

$$\text{Hence } \forall x \in [a, b], f(x) = 0$$

Exercise 3

$$\text{Let } M = \max_{[a, b]} |f(x)|.$$

$$(1) \text{ Let } S_\delta := \{x \in [a, b], |f(x)| \geq M - \delta \text{ for any } \delta > 0\}.$$

Then we have for all p

$$M \cdot (b - a)^{\frac{1}{p}} \geq \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} \geq \left(\int_{S_\delta} |f(x)|^p dx \right)^{\frac{1}{p}} \geq (M - \delta)(\lambda(S_\delta))^{\frac{1}{p}}.$$

Since $f(x) \in C[a, b]$, the measure of S_δ is positive and taking the \liminf and \limsup for all $\delta > 0$, we have that

$$M \geq \lim_{p \rightarrow \infty} \sup \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} \geq M - \delta \text{ and } M \geq \lim_{p \rightarrow \infty} \inf \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} \geq M - \delta$$

$$\text{Hence, } M = \max_{[a,b]} |f(x)| = \lim_{p \rightarrow \infty} \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}}$$

(2) for any $\varepsilon > 0$, there exists the $[c, d], [c, d] \in [a, b]$ and $\forall x \in [c, d]$

satisfies $|f(x)| \geq M - \frac{\varepsilon}{2}$. So we have that

$$M \cdot (b-a)^{\frac{1}{p}} \geq \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} \geq \left(\int_c^d |f(x)|^p dx \right)^{\frac{1}{p}} \geq (M - \frac{\varepsilon}{2})(d-c)^{\frac{1}{p}}$$

$$\text{hence } \exists N > 0, \text{ when } p > N, \text{ we have } (b-a)^{\frac{1}{p}} < 1 + \frac{\varepsilon}{M}, (b-a)^{\frac{1}{p}} < 1 + \frac{\varepsilon}{M}$$

$$\text{that } M - \varepsilon < M - \varepsilon + \frac{\varepsilon}{4M} < (M - \frac{\varepsilon}{2})(d-c)^{\frac{1}{p}} < \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} < M \cdot (b-a)^{\frac{1}{p}} < M + \varepsilon$$

$$\text{we get } \left| \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} \right| < \varepsilon, \text{ that } \lim_{p \rightarrow \infty} \left(\int_a^b |f(x)|^p dx \right)^{\frac{1}{p}} = M = \max_{[a,b]} |f(x)|$$

Exercise 4

$$(1) \text{ If } g'(0) \equiv 0, \text{ then obviously } 0 = |g'(0)| \leq K \left(\int_0^1 |g''(t)| dt + \int_0^1 |g(t)| dt \right)$$

$$(2) \text{ If } g'(0) \neq 0 \text{ on } [0, \varepsilon] \text{ } (\varepsilon > 0)$$

$$\textcircled{1} \text{ If } g''(t) \equiv 0, \text{ then } g'(t) \text{ is constant on } [0, \varepsilon]. \text{ Hence } g(t) \neq 0 \text{ on } [0, \varepsilon],$$

$$\text{which means } \int_0^\varepsilon |g(t)| dt > 0. \text{ So we must can find a constant } K$$

$$\text{big enough to satisfy } |g'(0)| \leq K \left(\int_0^1 |g''(t)| dt + \int_0^1 |g(t)| dt \right)$$

$$\textcircled{2} \text{ Assume } g(t) \equiv 0. \text{ According to the problem description, } g(t) \in C^2[0,1]$$

$$\text{so } g'(t) \text{ must be continuous. Hence } \exists t_0 \in [0, \varepsilon], \text{ that } g'(t_0) \neq 0.$$

which means that the assumption is incorrect.

Hence there exists a constant K such that :

$$|g'(0)| \leq K \left(\int_0^1 |g''(t)| dt + \int_0^1 |g(t)| dt \right)$$