

## Mathematical Engineering - A.Y. 2022-23

### Real and Functional Analysis - Exam with Solutions- January 25, 2023

*Answers and solutions can be written in English or in Italian.*

#### Theory

**Question 1.** (4 points) (i) State and prove the property of continuity of measure along monotone decreasing sequences  $\{E_n\}$  of measurable subsets.

(ii) Does the property hold, if  $E_1$  (or some of the sets  $E_n$ ) has infinite measure? If not, provide a counterexample.

**Solution.** See Lecture 2.

**Question 2.** (4 points) State and prove the Fatou's Lemma.

**Solution.** See Lecture 7.

**Question 3** (4 points) (i) Write the definition of open mapping. State the Open Mapping theorem.

(ii) State and prove the Inverse Bounded Mapping Theorem.

**Solution.** See Lecture 18.

**Question 4** (4 points) Let  $X$  be a Banach space. (I) Write the definitions of weak convergence and of (strong) convergence for a sequence  $\{x_n\} \subset X$ .

(II) Consider now the following properties:

- (a)  $x_n \rightharpoonup x$  (weakly) in  $X$ ;    (a')  $\{x_n\}$  possesses a weakly convergent subsequence;
- (b)  $\{x_n\}$  is bounded;
- (c)  $x_n \rightarrow x$  (strongly) in  $X$ .

- (i) Does (a) imply (b)?    (ii) Does (b) imply (a') (if necessary, under additional assumptions)?
- (iii) Does (a) imply (c)?    (iv) Does (c) imply (a)?

For questions 4.(II)(i)-(iv), justify the answers, only quoting some theorems or briefly discussing a counterexample. No proofs are required.

**Solution.** See Lectures 14, 21, 22.

# Theory:



1) (i)  $\{E_n\}_n \searrow$

$$G_n := E_1 \setminus E_n$$

- $\{G_n\}_n$  is an increasing sequence:  $\lim_{n \rightarrow \infty} G_n = \bigcup_{n \in \mathbb{N}} G_n = \bigcup_{n \in \mathbb{N}} (E_1 \setminus E_n) = E_1$
- We apply the result of continuity of  $\mu$  on  $\uparrow$  sequence:

$$\mu(\lim_{n \rightarrow \infty} G_n) = \lim_{n \rightarrow \infty} \mu(G_n) \text{ i.e. :}$$

$$\mu(E_1) - \mu(\lim_{n \rightarrow \infty} E_n) = \lim_{n \rightarrow \infty} \mu(G_n) = \mu(E_1) - \lim_{n \rightarrow \infty} \mu(E_n)$$

$$\text{i.e. : } \lim_{n \rightarrow \infty} \mu(E_n) = \mu(\lim_{n \rightarrow \infty} E_n) \quad \square$$

(ii)  $E_1$  is the biggest set (in  $\mathcal{C}$  sense) of  $\{E_n\}_n$ .

PROP: Given  $\{E_n\}_{n \in \mathbb{N}} \subset \mathcal{M}$

$$E := \lim_{n \rightarrow \infty} E_n = \bigcap_{n \in \mathbb{N}} E_n$$

If  $\mu(E_1) < +\infty$  then  $\mu(E) = \lim_{n \rightarrow \infty} \mu(E_n)$ .

$$E_n = \{k \in \mathbb{N} : k \geq n\} \quad \forall n \in \mathbb{N}$$

$(X, \mathcal{M}, \mu)$  complete measure space.  $\forall n \in \mathbb{N}$ ,

2) Fatou's Lemma:

let  $f_n: X \rightarrow [0, +\infty]$  measurable  $\forall n \in \mathbb{N}$ .  $E_{n+1} \subset E_n$ .

$$\int_X \left( \liminf_{n \rightarrow \infty} f_n \right) d\mu \leq \liminf_{n \rightarrow \infty} \int_X f_n d\mu \quad \text{But: } E = \lim_{n \rightarrow \infty} E_n = \bigcap_{n \in \mathbb{N}} E_n = \emptyset$$

Proof:  $(\liminf_{n \rightarrow \infty} f_n): x \mapsto \liminf_{n \rightarrow \infty} f_n(x) = \sup_{n \in \mathbb{N}} \inf_{k \geq n} f_k(x)$  and:  $\lim_{n \rightarrow \infty} \mu(E_n) = +\infty$ .  
So:  $\mu_{\#}(E) \neq \lim_{n \rightarrow \infty} \mu_{\#}(E_n)$

- $(g_n)$  is an increasing sequence:

$$\forall x \in X, \quad g_n(x) \leq g_{n+1}(x)$$

$$\text{By MCT: } \int_X \liminf_{n \rightarrow \infty} f_n d\mu = \int_X \lim_{n \rightarrow \infty} g_n d\mu = \lim_{n \rightarrow \infty} \int_X g_n d\mu$$

$$= \liminf_{n \rightarrow \infty} \int_X g_n d\mu \leq \liminf_{n \rightarrow \infty} \int_X f_n d\mu \quad \square$$

$$g_n \leq f_n$$

3) (i) Def [open map]: Let  $T: X \rightarrow Y$ .  $T$  is an open map if  
 $\forall A \subset X \text{ open}, T(A) \subset Y \text{ is open.}$

Thm [open map Theorem]: Let  $T \in \mathcal{L}(X, Y)$  with  $X$  and  $Y$  Banach Spaces.  
 $T$  surjective  $\Rightarrow T$  open.

(ii) Corollary I: "Inverse Bounded Mapping Theorem" The inverse of a linear bounded operator between two Banach spaces  $X$  and  $Y$  is bounded.

" $T \in \mathcal{L}(X, Y)$ ,  
 $T^{-1} \in \mathcal{L}(Y, X)$ " Proof: •  $T^{-1}$  linear:  $T \circ T^{-1} = Id_Y$  and  $T^{-1} \circ T = Id_X$ ; and  $T$  linear.  
 •  $T^{-1}$  continuous: let  $A \subset X$  open,  
 $(T^{-1})^{-1}(A) = T(A) \subset Y$  open.

Indeed  $T$  is bijective, hence surjective, so we use the OMT.

As a conclusion:  $\forall A \subset X \text{ open}, (T^{-1})^{-1}(A) \subset Y \text{ open.}$

$T^{-1}$  is continuous.  $\square$

4)

### Exercises

**Exercise 1.** Consider the measure space  $([0, +\infty), \mathcal{L}([0, +\infty)))$  with the Lebesgue measure. Define the sequence of functions  $\{f_n\}_{n \in \mathbb{N}}$  by

$$f_n(x) = \frac{\sin^2(x)}{1+x} \chi_{[0,n]}(x), \quad x \in \mathbb{R}, \quad n \in \mathbb{N}.$$

- (1) Prove that  $f_n \in L^p([0, +\infty))$  for any  $n \in \mathbb{N}$  and any  $p \in (1, +\infty)$ .
- (2) Study the convergence a.e. of the sequence  $\{f_n\}_{n \in \mathbb{N}}$ .
- (3) Study the convergence in  $L^p([0, +\infty))$  of the sequence  $\{f_n\}_{n \in \mathbb{N}}$  for  $p \in (1, +\infty)$ .

**Solution.**

(1) Let  $n \in \mathbb{N}$  and  $p \in (1, +\infty)$ , we have

$$\int_0^{+\infty} |f_n(x)|^p dx = \int_0^n \left| \frac{\sin^2 x}{1+x} \right|^p dx < +\infty,$$

indeed, the function  $h(x) := \left| \frac{\sin^2 x}{1+x} \right|^p$  is continuous in the bounded interval  $[0, n]$ , it is integrable. Therefore  $f_n \in L^p([0, +\infty))$ .

(2) Since for any  $x \in [0, +\infty)$ , we have

$$\chi_{[0,n]}(x) \rightarrow 1, \text{ as } n \rightarrow +\infty,$$

then  $f_n$  converges pointwisely everywhere (thus a.e.) to the function  $f$ , with

$$f(x) := \frac{\sin^2 x}{1+x}.$$

(3) Let  $p \in (1, +\infty)$  be fixed. On account of point (2), we already know that  $(f_n)_n$  converges pointwisely a.e. to the function  $f$ ; hence, to study the convergence of  $(f_n)_n$  in  $L^p([0, +\infty))$  we need to check whether  $\|f_n - f\|_{L^p([0, +\infty))} \rightarrow 0$  as  $n \rightarrow +\infty$  with  $f$  as in item (2). We have

$$\|f_n - f\|_{L^p}^p = \int_0^{+\infty} |f_n(x) - f(x)|^p dx = \int_0^{+\infty} \left| \frac{\sin^2 x}{1+x} \right|^p \chi_{(n, +\infty)} dx.$$

Denote by  $h_n(x) := \left| \frac{\sin^2 x}{1+x} \right|^p \chi_{(n, +\infty)}$ , we have that  $h_n$  is measurable in  $[0, +\infty)$  (indeed it is the product of two measurable functions) and

$$h_n(x) \leq \left| \frac{1}{1+x} \right|^p =: g(x), \quad \text{for any } n \in \mathbb{N} \text{ and any } x \in [0, +\infty).$$

Since  $g \in L^1([0, +\infty))$  and  $h_n = |f_n - f|^p$  converges pointwisely a.e. to 0, we can apply Dominated Convergence Theorem and have

$$\lim_{n \rightarrow +\infty} \|f_n - f\|_{L^p}^p = \lim_{n \rightarrow +\infty} \int_0^{+\infty} h_n(x) dx = \int_0^{+\infty} \lim_{n \rightarrow +\infty} h_n(x) dx = 0.$$

Hence  $\{f_n\}_{n \in \mathbb{N}}$  converges to  $f$  in  $L^p([0, +\infty))$ , for any  $p \in (1, +\infty)$ .

**Exercise 2.** Let  $p \in (1, +\infty)$  and consider the sequence  $\{x_n\}_{n \in \mathbb{N}}$  with  $x_n \in \ell^p$  for any  $n \in \mathbb{N}$ , defined by

$$x_n = (x_n^{(k)})_{k \in \mathbb{N}}, \quad \text{with} \quad x_n^{(k)} := \begin{cases} e^{1/n}, & \text{if } k = n \\ 0, & \text{otherwise} \end{cases}.$$

Discuss weak and strong convergence of  $\{x_n\}_{n \in \mathbb{N}}$ .

**Solution.** We start by studying the pointwise convergence of  $\{x_n\}_{n \in \mathbb{N}}$ . Observe that for any  $n \in \mathbb{N}$ ,  $x_n \in \ell^p$  is a sequence of real numbers;

$$\begin{aligned} x_1 &:= (e, 0, 0, \dots), \\ x_2 &:= (0, e^{1/2}, 0, \dots), \\ &\dots \\ x_n &:= (0, \dots, 0, e^{1/n}, 0, \dots), \\ &\dots \end{aligned}$$

The study of the pointwise convergence of  $\{x_n\}_{n \in \mathbb{N}}$  consists in determining the limit of  $x_n^{(k)}$  as  $n \rightarrow +\infty$ , for any fixed  $k \in \mathbb{N}$  (i.e. of each component of  $x_n$ ). Fix  $k \in \mathbb{N}$ , by definition we have

$$x_n^{(k)} = 0, \quad \text{for any } n > k,$$

hence  $x_n^{(k)} \rightarrow 0$  in  $\mathbb{R}$  as  $n \rightarrow +\infty$ . Therefore

$$x_n \rightarrow \mathbf{0} = (0, 0, \dots), \quad \text{as } n \rightarrow +\infty.$$

Thus  $\{x_n\}_{n \in \mathbb{N}}$  converges pointwisely to  $\mathbf{0}$ .

Since weak convergence in  $\ell^p$  implies pointwise convergence, then if  $\{x_n\}_{n \in \mathbb{N}}$  converges weakly in  $\ell^p$  to  $x$ , then  $x = \mathbf{0}$ . Since  $p \in (1, +\infty)$ , by Riesz representation theorem we can identify  $(\ell^p)^*$  with  $\ell^q$ , with  $q \in (1, +\infty)$  conjugate index of  $p$ . Thus,  $x_n \rightharpoonup \mathbf{0}$  in  $\ell^p$  if and only if

$$\sum_{k=1}^{+\infty} x_n^{(k)} y^{(k)} \rightarrow 0, \quad \text{for any } y = (y^{(k)}) \in \ell^q.$$

Let  $y \in \ell^q$  be arbitrarily fixed, we have

$$\sum_{k=1}^{+\infty} x_n^{(k)} y^{(k)} = e^{1/n} y^{(n)} \rightarrow 0,$$

indeed  $e^{1/n} \rightarrow 1$  as  $n \rightarrow +\infty$ , and  $y^{(n)} \rightarrow 0$  by necessary condition of convergence of series (remind that  $y \in \ell^q$ , so the series  $\sum_{k=1}^{+\infty} |y^{(k)}|^q$  converges).

Concerning strong convergence, recall that strong convergence implies weak convergence, so that if  $\{x_n\}_{n \in \mathbb{N}}$  converges strongly in  $\ell^p$  to  $x$ , then  $x = \mathbf{0}$ . Therefore we study whether  $\|x_n - \mathbf{0}\|_p$  tends to 0 as  $n \rightarrow +\infty$ . We have

$$\|x_n - \mathbf{0}\|_p = \|x_n\|_p = e^{1/n} \not\rightarrow 0,$$

hence  $\{x_n\}_{n \in \mathbb{N}}$  does not converge strongly in  $\ell^p$ .

**Exercise 3.** Let  $X = C([0, 1])$  endowed with the norm  $\|\cdot\|_\infty$ . Consider the linear operator  $T$  defined by

$$(Tu)(t) = \int_0^t e^{\sin(s)} u(s) \, ds, \quad \forall u \in X.$$

- (1) Show that  $T : X \rightarrow X$  is well-defined and bounded.
- (2) Is  $T$  surjective? Justify the answer.
- (3) Prove that  $T$  is a compact operator.

**Solution.** Set  $g(s) := e^{\sin(s)}$  and notice that  $g$  is continuous on  $[0, 1]$  and  $\lambda([0, 1]) < +\infty$ , hence  $g \in L^1([0, 1])$ .

(1) We have

-*T is well defined.* Taken  $u \in X$  we have  $gu \in L^1([0, 1])$ , since  $ug$  is continuous on  $[0, 1]$ ; thus, by the First and Second Fundamental Theorems of Calculus we get

$$(\star) \quad T(u) \in AC([0, 1]).$$

From  $(\star)$  we have that, in particular,  $T(u)$  is continuous in  $[0, 1]$ , hence it belongs to  $X$  and  $T$  is well-posed.

-*Boundedness.* For every  $u \in X$ , we have

$$|T(u)(t)| \leq \int_0^t |g(s)| |u(s)| \, ds \leq \|g\|_{L^1} \|u\|_\infty \quad \forall t \in [0, 1].$$

As a consequence, we obtain

$$(\star\star) \quad \|T(u)\|_\infty = \sup_{t \in [0, 1]} |T(u)(t)| \leq \|g\|_{L^1} \|u\|_\infty.$$

This, together with the arbitrariness of  $u \in X$ , ensures that  $T : X \rightarrow X$  is bounded.

(2) The operator  $T : X \rightarrow X$  is not surjective, indeed  $v(t) \equiv 1$  belongs to  $X$ , but since  $v(0) \neq 0$  there are no  $u \in X$  such that  $v = Tu$ .

(3) We consider a bounded set  $B$  of  $X = C([0, 1])$  and we prove that its image under  $T$ , say  $E = T(B)$ , is *equi-bounded and equi-continuous*. In view of the Ascoli-Arzelà Theorem, this will ensure that

$$\overline{E} \text{ is compact in } C([0, 1]),$$

and thus that  $T$  is a compact operator.

-*Equi-boundedness.* By item (1) and in particular from  $(\star\star)$ , we get that  $T \in \mathcal{L}(X)$  and  $\|T\|_{\mathcal{L}(X)} \leq \|g\|_{L^1} = M$ , with  $M < +\infty$ . We remind that, since  $B$  is bounded in  $X$ , there exists  $R > 0$  such that  $\|u\|_\infty \leq R$  for any  $u \in B$ . Hence, for every  $u \in B$  we have

$$\max_{t \in [0, 1]} |T(u)(t)| = \|T(u)\|_\infty \leq M \|u\|_\infty \leq M \cdot R.$$

Thus,  $E = T(B)$  is equi-bounded.

-*Equi-continuity.* Let  $u \in B$  be arbitrarily fixed. Taking into account the very definition of  $T$ , for every  $t_1, t_2 \in [0, 1]$  with  $t_1 < t_2$ , we have

$$\begin{aligned}
 |T(u)(t_1) - T(u)(t_2)| &= \left| \int_{t_1}^{t_2} g(s) u(s) \, ds \right| \leq \int_{t_1}^{t_2} g(s) |u(s)| \, ds \\
 &\leq \max_{[0,1]} |u| \cdot \int_{t_1}^{t_2} g(s) \, ds = \|u\|_\infty \cdot \int_{t_1}^{t_2} g(s) \, ds \\
 &\quad (\text{since } \|u\|_\infty \leq R, \text{ as } u \in B) \\
 &\leq R \left| \int_{t_1}^{t_2} e^{\sin(s)} \, ds \right| \leq M \cdot R(t_2 - t_1),
 \end{aligned}$$

where we have used the fact that  $g$  is bounded on  $[0, 1]$ . Thanks to the above estimate, we easily infer that  $E = T(B)$  is *equi-continuous* on  $[0, 1]$  (actually,  $T(B)$  is *equi-Lipschitz* on  $[0, 1]$ ).

**Exercise 1.** Consider the measure space  $([0, +\infty), \mathcal{L}([0, +\infty)))$  with the Lebesgue measure. Define the sequence of functions  $\{f_n\}_{n \in \mathbb{N}}$  by

$$f_n(x) = \frac{\sin^2(x)}{1+x} \chi_{[0,n]}(x), \quad x \in \mathbb{R}, \quad n \in \mathbb{N}.$$

- (1) Prove that  $f_n \in L^p([0, +\infty))$  for any  $n \in \mathbb{N}$  and any  $p \in (1, +\infty)$ .
- (2) Study the convergence a.e. of the sequence  $\{f_n\}_{n \in \mathbb{N}}$ .
- (3) Study the convergence in  $L^p([0, +\infty))$  of the sequence  $\{f_n\}_{n \in \mathbb{N}}$  for  $p \in (1, +\infty)$ .

(1) Let  $n \in \mathbb{N}$ , let  $p \in (1, +\infty)$ .  $\forall x \in \mathbb{R}$ ,  
 $|f_n(x)|^p = \left| \frac{\sin^2(x)}{1+x} \chi_{[0,n]}(x) \right|^p \leq \left| \frac{\sin^2(x)}{1+x} \right|^p \leq \frac{1}{|1+x|^p} \leq \frac{1}{x^p} =: h_n(x)$   
 $\rightarrow \forall p \in (1, +\infty) \forall n \in \mathbb{N}, \int_{[0, +\infty)} |f_n(x)|^p dx = \int_0^n \left| \frac{\sin^2(x)}{1+x} \right|^p dx$   
We know that  $x \mapsto \frac{1}{x^p}$  is integrable for  $p > 1$  (odd on  $[0, n] \rightarrow$  integrable).  
in the sense of Riemann. When a fct is integrable in the sense of Riemann,  $\mathbb{R}$  and  $\mathcal{L}$  integrals coincide: so  $f_n \in L^p([0, +\infty))$   
 $\forall n \in \mathbb{N}, \forall p \in (1, +\infty)$   $\square$

(2) Let  $x \in \mathbb{R}^+$ , let  $n \in \mathbb{N}$ ,  
 $f_n(x) = \frac{\sin^2(x)}{1+x} \chi_{[0,n]}(x) = \begin{cases} \frac{\sin^2(x)}{1+x} & \text{if } x \leq n \\ 0 & \text{otherwise} \end{cases} \xrightarrow{n \rightarrow +\infty} \frac{\sin^2(x)}{1+x} =: f(x).$   
So:  $\{f_n\}_{n \in \mathbb{N}}$  converges  $\forall$  a.e. to  $f$  on  $[0, +\infty)$ .  $\square$   
 $\downarrow$  since  $\forall x \in \mathbb{R}$ ,  $\frac{1}{\chi_{[0,n]}}(x) \xrightarrow{n \rightarrow +\infty} 1$ .

(3) If  $\{f_n\}_n$  converges in  $L^p([0, +\infty))$ , it is to  $f$ .  
Let  $p \in (1, +\infty)$ . We want to show iff:

$$\|f_n - f\|_p \xrightarrow{n \rightarrow +\infty} 0.$$

$$\|f_n - f\|_p^p = \int_{[0, +\infty)} \left| \frac{\sin^2(x)}{1+x} (\chi_{[0,n]}(x) - 1) \right|^p dx = \int_{[0, +\infty)} \left| \frac{\sin^2(x)}{1+x} \right|^p \chi_{[n, +\infty)}(x) dx$$

Let's define  $h_n(x) := \left| \frac{\sin^2(x)}{1+x} \right|^p \chi_{[n, +\infty)}(x)$ ,  $\forall x \in \mathbb{R}, \forall n \in \mathbb{N}$ ,  
 $\forall p \in (1, +\infty)$ .  
 $h_n$  is measurable as the product of two measurable functions.



- By previous question, we know that  $f_n(x) \xrightarrow{n \rightarrow \infty} f(x)$  a.e in  $\mathbb{R}^+$ .

So  $h_n(x) \xrightarrow{n \rightarrow \infty} 0$  a.e in  $\mathbb{R}^+$ .

- Furthermore,  $\forall x \in \mathbb{R}, (\forall n \in \mathbb{N})$

$$|h_n(x)| \leq \frac{1}{|1+x|^p} \text{ which is in } \mathcal{L}^1([0, +\infty)) \text{ since } p > 1.$$

We can then apply the DCT to  $h_n$ :

$$\int_{[0, +\infty)} \lim_{n \rightarrow \infty} h_n(x) dx = \lim_{n \rightarrow \infty} \int_{[0, +\infty)} h_n(x) dx \quad \text{i.e.}$$

$$\lim_{n \rightarrow \infty} \int_{[0, +\infty)} h_n(x) dx = \int_{[0, +\infty)} 0 dx = 0$$

$\uparrow$   
 $0 \cdot \infty = 0$  in order to insure that the null fct will have  $\int$  null even on infinite sets.

So:

$$\lim_{n \rightarrow \infty} \int_{[0, +\infty)} h_n(x) dx = \lim_{n \rightarrow \infty} \int_{[0, +\infty)} |f_n(x) - f(x)|^p dx = \lim_{n \rightarrow \infty} \|f_n - f\|_p^p = 0$$

As a conclusion:

$$\|f_n - f\|_p \xrightarrow{n \rightarrow \infty} 0 \quad \text{i.e.} \quad f_n \xrightarrow[n \rightarrow \infty]{\mathcal{L}^p([0, +\infty))} f \quad \square$$

## Exercise 2:

$p \in (1, +\infty)$  ,  $\{x_n\}_n$  w/  $\forall n \in \mathbb{N}, x_n \in \ell^p = \mathcal{L}^p(\mathbb{N}, \mathcal{P}(\mathbb{N}), \mu_{\#})$ .

$$\forall n \in \mathbb{N}^*, x_n = (x_n^{(k)})_{k \in \mathbb{N}^*} \text{ with } x_n^{(k)} := \begin{cases} e^{1/n} & \text{if } k=n \\ 0 & \text{otherwise} \end{cases}$$

- We start by studying the pointwise convergence of  $\{x_n\}_n$ :

Let  $k \in \mathbb{N}^*$ , we want to find the limit when  $n \rightarrow +\infty$  of  $x_n^{(k)}$ .

$$x_1 = \begin{pmatrix} e^1 & 0 & 0 & \dots \end{pmatrix}$$

$$x_2 = \begin{pmatrix} 0 & e^{1/2} & 0 & \dots \end{pmatrix}$$

$$x_3 = \begin{pmatrix} 0 & 0 & e^{1/3} & \dots \end{pmatrix}$$

$$\text{Let } k \in \mathbb{N}^*, x_n^{(k)} := \begin{cases} e^{1/n} & \text{if } k=n \\ 0 & \text{otherwise} \end{cases} \xrightarrow{n \rightarrow +\infty} 0 \text{ since, for any}$$

fixed  $k \in \mathbb{N}^*$ ,  $x_n^{(k)} = 0$  for  $n > k$ .

$$S_0 : (x_n)_{n \in \mathbb{N}^*} \text{ converges pointwisely to } x = (x^{(k)})_{k \in \mathbb{N}^*} = (0)_{k \in \mathbb{N}^*}$$

- If  $(x_n)_{n \in \mathbb{N}}$  weakly converges, it should be to  $x$ .

We are in  $\ell^p$  so we can use Riesz Representation Thm

$$(1 < p < +\infty) : x_n \xrightarrow{n \rightarrow +\infty} x \text{ weakly in } \ell^p$$

$\Uparrow$  R.R.Thm

$$\forall y \in \ell^q(x) \left( \frac{1}{p} + \frac{1}{q} = 1 \right), \sum_{k=1}^{+\infty} x_n^{(k)} y^{(k)} \xrightarrow{n \rightarrow +\infty} \sum_{k=1}^{+\infty} x^{(k)} y^{(k)}$$

$$\rightarrow \sum_{k=1}^{+\infty} x^{(k)} y^{(k)} = 0 \text{ since } x = (0)_{k \in \mathbb{N}^*}$$

$$\rightarrow \sum_{k=1}^{+\infty} x_n^{(k)} y^{(k)} = x_n^{(n)} y^{(n)} = e^{1/n} y^{(n)} \xrightarrow{n \rightarrow +\infty} 1 \times 0 = 0$$

$$S_0 : \forall y \in \ell^q, \sum_{k=1}^{+\infty} x_n^{(k)} y^{(k)} \xrightarrow{n \rightarrow +\infty} 0 = \sum_{k=1}^{+\infty} x^{(k)} y^{(k)}$$

indeed,  $y^{(n)} \xrightarrow{n \rightarrow +\infty} 0$   
since  $\sum_{k=1}^{+\infty} |y^{(k)}|^q < +\infty$

As a conclusion:

$\{x_n\}_{n \in \mathbb{N}^*}$  converges weakly to  $x = (0)_{n \in \mathbb{N}^*}$  in  $\ell^p$ .  $\square$

3) If we have strong convergence of  $\{x_n\}_{n \in \mathbb{N}}$  in  $\ell^p$ , it should be to  $x = (0)_{n \in \mathbb{N}}$ . Strong convergence in  $\ell^p$  means that:

$\|x_n - x\|_{\ell^p} \xrightarrow{n \rightarrow +\infty} 0$ . Let's compute, then,  $\|x_n - x\|_{\ell^p}$ .

$$\|x_n - x\|_{\ell^p}^p = \sum_{h=1}^{+\infty} |x_n^{(h)} - x^{(h)}|^p = \sum_{h=1}^{+\infty} |x_n^{(h)}| = e^{1/n} \xrightarrow{n \rightarrow +\infty} 1 \neq 0$$

$\uparrow$   
 $\forall h \in \mathbb{N}^*, x^{(h)} = 0$ .

As a conclusion:

$\{x_n\}_{n \in \mathbb{N}^*}$  doesn't converge strongly in  $\ell^p$ .  $\square$

Exercise 3:  $X = (C^0[0,1], \|\cdot\|_\infty)$ .

$$T : X \longrightarrow X \quad \text{with} \quad (Tu)(t) = \int_0^t e^{\sin(s)} u(s) ds$$

$$u \longmapsto Tu \quad (Tu \in X). \quad (\forall t \in [0,1])$$

1) •  $T$  is clearly linear by linearity of  $\int$ .

•  $T$  is well defined: let  $u \in X$ ,

$$Tu : t \longmapsto \int_0^t e^{\sin(s)} u(s) ds. \quad \text{We have } s \mapsto e^{\sin(s)} u(s) \text{ which}$$

is continuous on  $[0,t]$  (since  $\sin$  is  $C^0$  as well as  $u \in X$ ). So it means that  $Tu$  is the integral function of a continuous function on an interval, so it is continuous:  $(Tu) \in X$ .

(classical Fundamental Theorem of Calculus)

•  ~~$T$  is bounded since it is continuous (if just before).~~

connection:

set  $g(s) := e^{\sin(s)}$ . Notice that  $g$  is continuous on  $[0,1]$  and  $\lambda([0,1]) < +\infty$ . Hence  $g \in L^1([0,1])$ .

-  $T$  is well defined: let  $u \in X$ .  $ug \in L^1([0,1])$  since  $ug \in C^0([0,1])$ . Thus, by the 1<sup>st</sup> and 2<sup>nd</sup> Fundamental Theorems of Calculus we get:

$$(*) \quad T(u) \in AC([0,1])$$

From  $(*)$  we have that, in particular,

$T(u)$  is continuous on  $[0,1]$ . Hence

$T(u) \in X$  and  $T$  is well defined.

- Boundedness: For every  $u \in X$ , we have:

$$|T(u)(t)| \leq \int_0^t |g(s)u(s)| ds \leq \|g\|_{L^1} \cdot \|u\|_\infty \quad \forall t \in [0,1].$$

As a consequence, we obtain:

$$(**) \quad \|Tu\|_\infty = \sup_{t \in [0,1]} |T(u)(t)| \leq \|g\|_{L^1} \cdot \|u\|_\infty$$

This, together with the arbitrariness of  $u \in X$ , ensures that

$T : X \rightarrow X \rightarrow$  bounded.  $\square$

# Commentaire: just a regularity

Thm of Integral Function is OK:

$$ug \in L^1([0,1]) \Rightarrow T(u) \in AC([0,1]).$$

2)  $T$  surjective? let  $v \in X$ . Can we find  $u \in X$  s.t:  $T(u) = v$ ?

$v = 1 \in X$  but  $v(0) \neq 0$  so there is no  $u \in X$  s.t  $T(u) = v$ .

As a conclusion,  $T$  isn't surjective.  $\square$

3) We consider a bounded set  $B$  of  $X = C^0([0,1])$  and we prove that its image under  $T$ ,  $T(B) =: E$ , is equibounded & equicontinuous.

Using Ascoli-Arzelà Theorem, this will ensure that:

$E = T(B)$  is compact in  $C^0([0,1])$ .

And thus that  $T$  is a compact operator.

(1) Equi-boundedness: By (\*\*) from (1) we have:  $T \in \mathcal{L}(X)$  and  $\|T\|_{\mathcal{L}(X)} \leq M < +\infty$ . Since  $B$  is bdd in  $X$ ,  $\exists R > 0$  s.t  $\|u\|_{\infty} \leq R$  for any  $u \in B$ . Hence,  $\forall u \in B$ ,

$$\max_{t \in [0,1]} |Tu(t)| = \|Tu\|_{\infty} \leq M \|u\|_{\infty} \leq MR$$

Thus,  $E = T(B)$  is equibdd.

(2) Equi-continuity: let  $u \in B$ . We have:

$$|T(u)(t_1) - T(u)(t_2)| \leq MR(t_2 - t_1)$$

So  $T(B)$  is equi-Lipschitz. Hence Equi-continuous on  $[0,1]$ .

$\rightarrow$  we apply Ascoli Arzelà then:

$T(B) = E$  is precompact, i.e,

$\overline{T(B)} = \overline{E}$  is compact in  $C^0([0,1])$ .  $T$  compact.  $\square$