

under Graduate Homework In Mathematics

Functional Analysis 9

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PROBLEM I ($C[0, 1], \|\cdot\|_1$), let $f : C[0, 1] \rightarrow \mathbb{R}, x \mapsto \int_0^1 sx(s) ds$. Prove f is continuous linear functional on $C[0, 1]$, calculate $\|f\|$.

SOLUTION. 1. f is continuous linear functional on $C[0, 1]$: $\forall a, b \in \mathbb{R}, \forall x, y \in C[0, 1], f(ax + by) = \int_0^1 s(ax(s) + by(s)) ds = a \int_0^1 sx(s) ds + b \int_0^1 sy(s) ds = af(x) + bf(y), |f(x) - f(y)| = |\int_0^1 sx(s) ds - \int_0^1 sy(s) ds| = |\int_0^1 s(x(s) - y(s)) ds| \leq \int_0^1 |x(s) - y(s)| ds \leq \int_0^1 \|x - y\| ds = \|x - y\|$. So f is continuous linear functional.

2. $\|f\| = \sup_{\|x\|=1} |\int_0^1 sx(s) ds| \leq \sup_{\|x\|=1} \int_0^1 |x(s)| ds = 1$. Let $x_n = (n+1)s^n$ and $\|x\| = 1$, then $\|f(x)\| = \int_0^1 (n+1)s^{n+1} ds = \frac{n+1}{n+2} \rightarrow 1, n \rightarrow \infty$. So, $\|f\| = 1$. □

PROBLEM II $T : (\mathbb{R}^n, l^1) \rightarrow (\mathbb{R}^n, l^1)$ is linear operation. Calculate $\|T\|$.

SOLUTION. Let A be the matrix of linear operation T . $\forall x \in \mathbb{R}^n, let x = (x_1, \dots, x_n), A = (a_{ij})_{n \times n}$. $\forall \|x\| = 1$, i.e. $\sum_{i=1}^n |x_i| = 1$:

$$\begin{aligned} \|Ax\| &= \sum_{i=1}^n \left| \sum_{j=1}^n a_{ij}x_j \right| \\ &\leq \sum_{i=1}^n \sum_{j=1}^n |a_{ij}| |x_j| \\ &\leq \sum_{j=1}^n |x_j| \sum_{i=1}^n |a_{ij}| \\ &\leq \sup_{1 \leq j \leq n} \sum_{i=1}^n |a_{ij}| \end{aligned} \tag{1}$$

While $\forall 1 \leq j \leq n, x_k = \mathbb{1}_{k=j}, \sum_{i=1}^n |a_{ij}| = \sum_{i=1}^n |a_{ij}x_j| = \sum_{i=1}^n \sum_{j=1}^n |a_{ij}x_j| = \|Ax\|$, so $\sup_{1 \leq j \leq n} \sum_{i=1}^n |a_{ij}| \leq \|Ax\|$. □

PROBLEM III $f : C[a, b] \rightarrow \mathbb{R}, x \mapsto x(a) - x(b)$. Prove f is bounded linear functional, calculate $\|f\|$.

SOLUTION. 1. f is bounded linear functional: $\forall x \in C[0, 1], \|x\| = 1, |x(a) - x(b)| \leq 2 \max_{0 \leq t \leq 1} |x(t)| = 2 \forall x, y \in C[0, 1], k, s \in \mathbb{R}, f(kx + sy) = kx(a) + sy(a) - kx(b) - sy(b) = k(x(a) - x(b)) + s(y(a) - y(b)) = kf(x) + sf(y)$ $x = \frac{2}{b-a}(t-a) - 1 \in C[a, b]$, and $|f(x)| = |x(a) - x(b)| = 2, \|x\| = 1$. So $\|f\| = 2$ □

PROBLEM IV $f : \mathcal{X} \rightarrow \mathbb{R}, x \mapsto \int_0^1 \sqrt{t}x(t^2) dt$. Calculate $\|f\|$

1. $\mathcal{X} = C[0, 1]$.

2. $\mathcal{X} = L^2[0, 1]$

SOLUTION. $\int_0^1 \sqrt{t}x(t^2) dt = \int_0^1 \frac{1}{2u^{\frac{3}{4}}}x(u) du$

1. $\forall x \in \mathcal{X}, \|x\| = 1, |f(x)| \leq |\int_0^1 \frac{1}{2u^{\frac{1}{4}}} x(u) du| \leq \int_0^1 |\frac{1}{2u^{\frac{1}{4}}} x(u)| du \leq \int_0^1 \frac{1}{2u^{\frac{1}{4}}} du = \frac{2}{3}$. $x = 1 \in C[0, 1]$ and $|f(x)| = \frac{2}{3}$. So $\|f\| = \frac{2}{3}$.
2. $\forall x \in \mathcal{X}, \|x\| = 1, |f(x)| = \frac{1}{2} |\int_0^1 \frac{1}{u^{\frac{1}{4}}} x(u) du| \leq \frac{1}{2} \int_0^1 |\frac{1}{u^{\frac{1}{4}}} x(u)| du \leq \frac{1}{2} (\int_0^1 (\frac{1}{u^{\frac{1}{4}}})^2 du)^{\frac{1}{2}} (\int_0^1 x(u)^2 du)^{\frac{1}{2}} = \frac{1}{2} (\int_0^1 \frac{1}{u^{\frac{1}{2}}} du)^{\frac{1}{2}} = \frac{\sqrt{2}}{2}$. Let $x = a \frac{1}{u^{\frac{1}{4}}}$, then $\int_0^1 a^2 \frac{1}{u^{\frac{1}{2}}} du = 1$, so $a = \pm \frac{\sqrt{2}}{2}$. So $\|f\| = \frac{\sqrt{2}}{2}$.

□

PROBLEM V $\Phi : C[0, 1] \rightarrow \mathbb{R}, \Phi(f) \mapsto \int_0^1 \phi(t)f(t) dt$, where $\phi \in C[0, 1]$ Calculate $\|\Phi\|$

SOLUTION. 1. Φ is well-defined: Obviously.

2. Φ is linear: Obviously.

3. $|\int_0^1 \phi(t)f(t) dt| \leq \int_0^1 |\phi(t)f(t)| dt \leq \int_0^1 |f(t)| dt \|\phi\|$. So $\|\Phi\| \leq \int_0^1 |f(t)| dt$. Let $g(t) = \text{Sgn}(f(t))$, so g is measurable. And $\int_0^1 g(t)f(t) dt = \int_0^1 |f(t)| dt$. By Lusin theorem, $\forall \varepsilon > 0$, $\exists h \in C[0, 1]$, such that $A = \{x \in [0, 1] : h(x) \neq g(x), |h(x)| \leq 1\}, m(A) < \varepsilon$ and $h(1) = 1$. So $|\int_0^1 g(t)f(t) - h(t)f(t) dt| \leq \int_0^1 |g(t) - h(t)||f(t)| dt \leq 2\varepsilon \int_0^1 |f(t)| dt \rightarrow 0, \varepsilon \rightarrow 0$. Therefore, $\|\Phi\| = \int_0^1 |f(t)| dt$.

□