Chapter 1

Functional Spaces

Exercise 1

Compute

$$\lim_{n\to+\infty}\int_1^\infty f_n(x)dx$$

where

$$f_n(x)=\frac{\sin(nx)}{x^3}e^{-n\sqrt{x}}$$

for all $x \geq 1$ and for all $n \in \mathbb{N}$.

Solution

This exercise is trivial using the Dominated Convergence Theorem.

First we calculate the **punctual convergence**.

$$\lim_{n\to\infty} f_n(x)=\lim_{n\to\infty}\frac{\sin(nx)}{x^3}e^{-n\sqrt{x}}=0$$

for all $x \geq 1$ since $\lim_{n\to\infty}\frac{\sin(nx)}{x^3}=0$ and $e^{-n\sqrt{x}}$ is bounded.

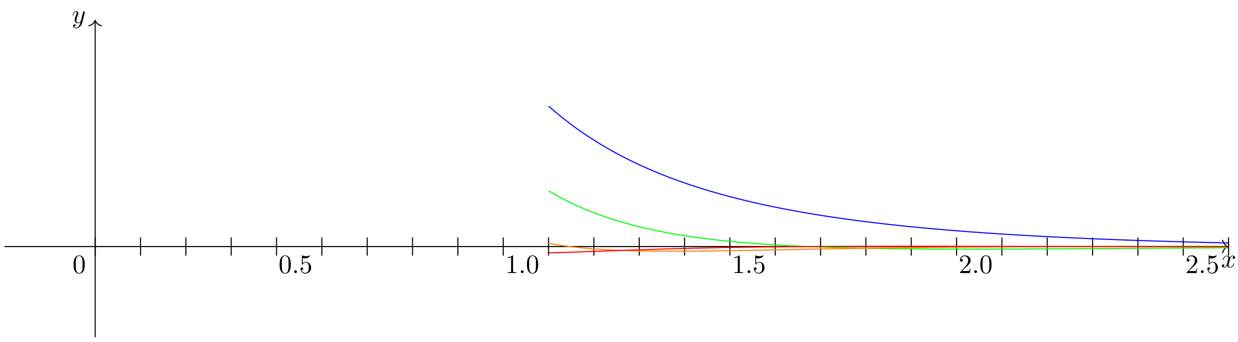


Figure 1.1: The sequence of functions $f_n(x)$.

$f(x)=0 \qquad \forall x \geq 1$ is the punctal limit. Now we search a dominant function.

$$|f_n(x)|=|\frac{\sin(nx)}{x^3}e^{-n\sqrt{x}}|\leq \star,$$

since the sine and $e^{-n\sqrt{x}}$ are bounded functions:

$$-1\leq\sin(nx)\leq 1 \qquad \forall n\in\mathbb{N} \qquad \forall x\in\mathbb{R}$$

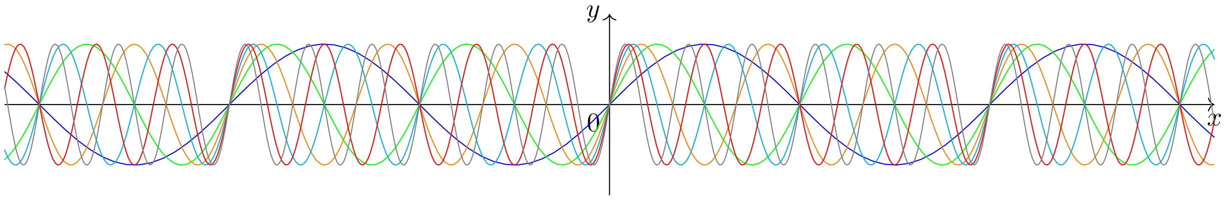


Figure 1.2: The sine function.

$$e^{-n\sqrt{x}} \leq 1 \qquad \forall n \in \mathbb{N} \qquad x \geq 1$$

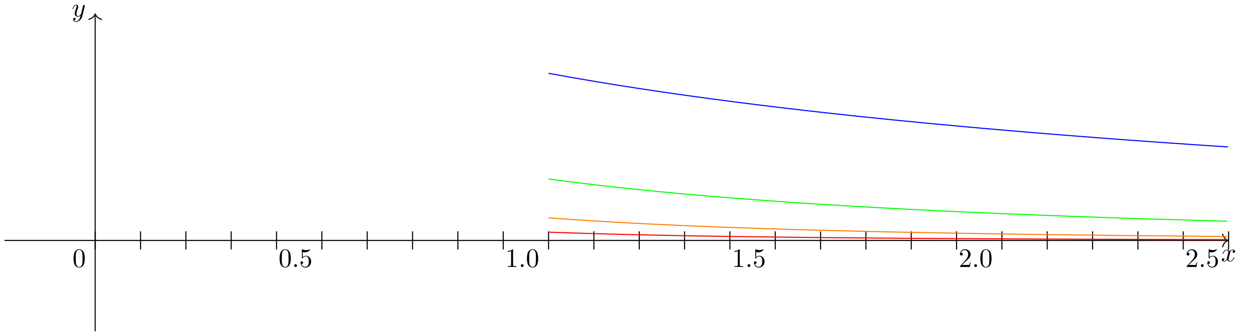


Figure 1.3: The sequence of functions $e^{-n\sqrt{x}}$.

$$\star \leq |\frac{1}{x^3}| = \frac{1}{x^3} = g(x) \qquad \forall n \in \mathbb{N}$$

since $x \in [0, +\infty)$. Now we need to verify if $g \in L^1([0, +\infty))$.

$$\int_1^{+\infty} |g(x)|dx = \int_1^{+\infty} |\frac{1}{x^3}|dx = \int_1^{+\infty} \frac{1}{x^3}dx < +\infty$$

since the summability criteria:

$$\int_1^{+\infty} \frac{1}{x^\alpha}dx = \begin{cases} \frac{1}{\alpha-1} & if \quad \alpha > 1 \\ +\infty & if \quad \alpha \leq 1 \end{cases}$$

Now we can apply the Dominated Convergence Theorem (or Lebesgue Theorem):

$$\lim_{n\to+\infty} f_n(x)dx = \int_1^{+\infty} \lim_{n\to+\infty} f_n(x)dx = \int_1^{+\infty} \lim_{n\to+\infty} \frac{\sin(nx)}{x^3} e^{-n\sqrt{x}}dx = \int_1^{+\infty} 0dx = 0.$$

Then the solution is

$$\lim_{n\to+\infty} \int_1^{+\infty} f_n(x)dx = \lim_{n\to+\infty} \frac{\sin(nx)}{x^3} e^{-n\sqrt{x}}dx = 0 \qquad \forall x \leq 1.$$

Chapter 2

L^p Spaces

Exercise 1

Analyze the convergence in $L^p([0,1])$ with $1 \leq p < \infty$ of

$$f_n(x) = \frac{\cos(nx)e^{-nx}}{\sqrt[4]{x}} \qquad for \quad x \in [0,1] \qquad \forall n \in \mathbb{N}.$$

For which L^p the sequence converge to a certain function?

Solution

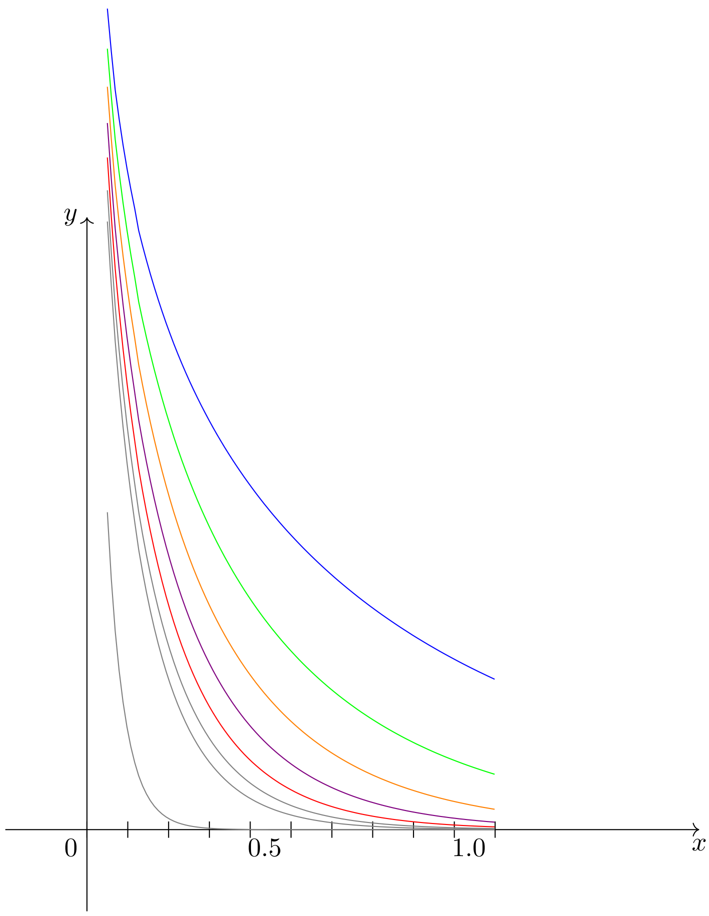


Figure 2.1: The sequence of functions $f_n(x)$.

First of all we search for which p this sequence belongs to some L^p, applying the Dominated Convergence Theorem.

$$|f_n(x)| = |\frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx}| \leq \frac{1}{\sqrt[4]{x}} = g(x) \qquad x \in [0,1]$$

We know that $f_n(x)$ belongs to some L^p if and only if

$$\int_0^1 |f_n(x)|^p dx < +\infty.$$

The exponents p that satisfy this relations are the candidates.

$$\int_0^1 |f_n(x)|^p dx = \int_0^1 |\frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx}|^p dx \leq \int_0^1 |\frac{1}{\sqrt[4]{x}}|^p dx = \int_0^1 \frac{1}{x^{\frac{p}{4}}} dx.$$

From the summability criteria:

$$\int_1^{+\infty} \frac{1}{x^\alpha} dx = \begin{cases} \frac{1}{\alpha-1} & if \quad \alpha > 1 \\ +\infty & if \quad \alpha \leq 1 \end{cases},$$

since

$$|\frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx}|^p \leq (\frac{1}{\sqrt[4]{x}})^p$$

we have that for $p \in [1,4) \qquad f_n(x) \in L^p([0,1]) \qquad \forall n \in \mathbb{N}$.

- $f_n \in L^1([0,1])$;
- $f_n \in L^2([0,1])$;
- $f_n \in L^3([0,1])$.

Punctual Convergence:

$$\lim_{n\to+\infty} f_n(x) = \lim_{n\to+\infty} \frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx} = \lim_{n\to+\infty} \frac{\cos(nx)}{\sqrt[4]{x}e^{nx}} \to 0$$

so

$$f_n \to 0 \qquad \text{pointwise} \qquad \forall x \in [0,1],$$

we can apply the comparison criterium.

$$\lim_{x\to0^+} f_n(x)\sqrt[4]{x} = \lim_{x\to0^+} \frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx}\sqrt[4]{x} = 1$$

$$f_n(x) \sim \frac{1}{\sqrt[4]{x}} \qquad \text{for} \qquad x \to 0^+.$$

Now we can analyze the convergence in $L^p([0,1])$

$$\|f_n - f\|_{L^p}$$

$$\|f_n(x) - f(x)\|^p_{L^p([0,1])} = \|f_n(x)\|^p_{L^p([0,1])} = \left\|\frac{\cos(nx)}{\sqrt[4]{x}e^{nx}}\right\|^p_{L^p([0,1])} = \int_0^1 |\frac{\cos(nx)}{\sqrt[4]{x}e^{-nx}}_{L^p([0,1])}|^p dx = \star$$

since

$$|\frac{\cos(nx)}{\sqrt[4]{x}e^{nx}}_{L^p([0,1])}|^p \leq g(x) = \frac{1}{x^{\frac{p}{4}}}$$

where

$$g \in L^p([0,1]) \qquad \text{for} \qquad 1 \leq p < 4,$$

we can apply the Dominated Convergence Theorem

$$\lim_{n\to+\infty} \|f_n(x) - f(x)\|^p_{L^p([0,1])} = \lim_{n\to+\infty} \int_0^1 |\frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx}|^p dx = \int_0^1 \lim_{n\to+\infty} |\frac{\cos(nx)}{\sqrt[4]{x}}e^{-nx}|^p dx = 0.$$

So

$$\lim_{n\to+infty} \|f_n(x)-f(x)\|_{L^p([0,1])} \to 0$$

$$f_n(x) \to 0 \qquad in \qquad L^p([0,1]) \qquad \forall p \in [1;4).$$

Since

$$\lim_{x\to 0^+} \frac{|f_n(x)|}{g(x)} = 1 \qquad \forall n \in \mathbb{N}$$

we have

$$f_n \in L^p([0,1]) \leftrightarrow g \in L^p([0,1])$$

so that

$$f_n \notin L^p([0,1]) \qquad \text{if} \qquad p \geq 4.$$

The sequence $\{f_n(x)\}_{n\in\mathbb{N}}$ can't converge in $L^p([0,1])$ spaces if $p \geq 4$.

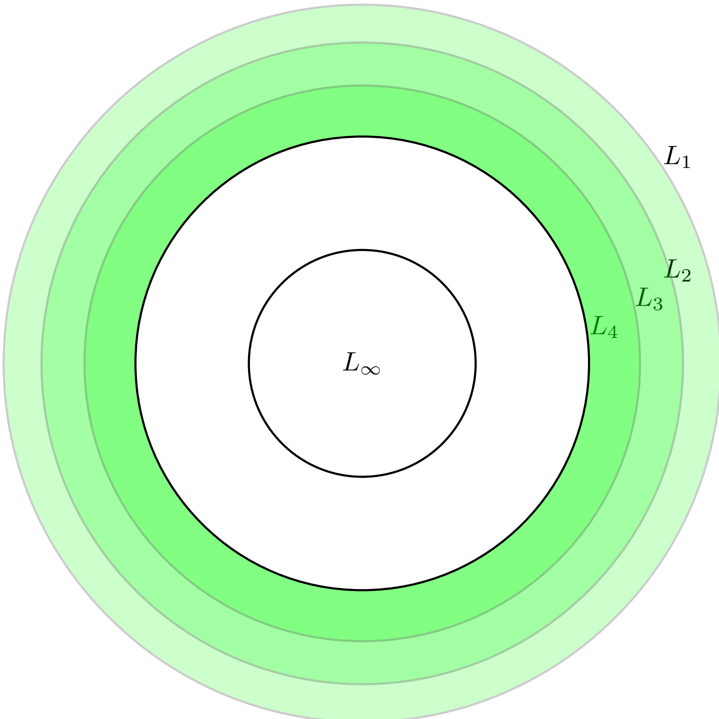
In the case $p = +\infty$, we have

$$\|f_n(x)\|_\infty = \operatorname*{ess\,sup}_{x\in(0,1)} |\frac{\cos(nx)}{\sqrt[4]{x}} e^{-nx}| \leq \sup_{x\in(0,1)} |\frac{1}{\sqrt[4]{x}}| \to +\infty,$$

so

$$f_n \nrightarrow 0 \qquad \text{in} \qquad L^\infty((0,1)).$$

Since $[0,1]$ is a bounded set we have the following embeddings: The sequence $f_n(x)$ lives in "green"



spaces.

Chapter 3

Hilbert Spaces

Exercise 1

Let $X = (C(0,1); \|\cdot\|_\infty)$ and consider

$$K = \{f \in X : \int_0^{\frac{1}{2}} f(t)dt - \int_{\frac{1}{2}}^1 f(t)dt = 1\}.$$

Show that K is closed and not empty, and determine the projection of 0 over the set K.

Solution

K is not empty. To show that we can take:

$$f(t) = \frac{\pi}{2}\sin(2\pi t).$$

Now we can consider:

$$u(t) = \chi_{(0,\frac{1}{2})}(t) - \chi_{(\frac{1}{2},1}(t)$$

and consider the following operator:

$$(Tf) = \int_0^1 fudt$$

where

$$T : C(0,1) \to \mathbb{R}$$
$$K = T^{-1}(\{1\})$$

since $\{1\}$ is a singleton then it is closed; the contraimage of a closed set must be closed, so K is closed.

$$|Tf| \leq C\,\|f\|_\infty$$

$$f \in C(0,1) \qquad \|f\|_\infty \leq 1$$

then

$$f \notin K,$$

that is the elements of K are of the form

$$\|\cdot\|_\infty > 1.$$

We have that

$$f(x) \leq \|f\|_\infty \leq 1 \qquad \forall x \in (0,1)$$

"by contradiction"

$$f \in K \qquad \int_0^1 fu = 1$$

$$1 = \int_0^1 fu \leq \int_0^1 |f||u| \leq \|f\|_\infty \int_0^1 dt = \|f\|_\infty \leq 1.$$

We have that

$$|fu| \leq 1 \qquad \int_0^1 |fu| = 1$$

so that

$$|fu| = 1 \quad a.e.$$

$$\int_0^1 (1 - |fu|) = 0 \qquad a.e.$$

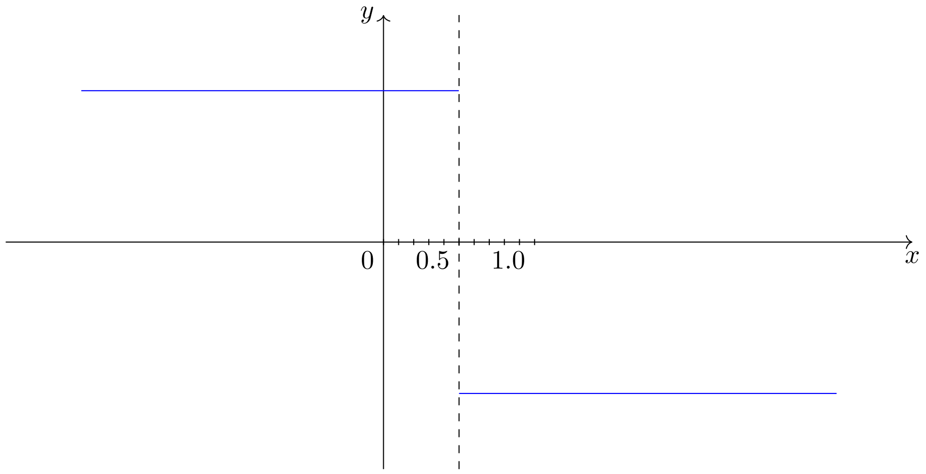
so that

$$fu = 1 \qquad a.e..$$

So we obtain this contradiction:

$$\begin{cases} f = 1 \qquad if \qquad x \in (0, \frac{1}{2}) \\ f = -1 \qquad if \qquad x \in (\frac{1}{2}, 1) \end{cases}$$

Now we consider:



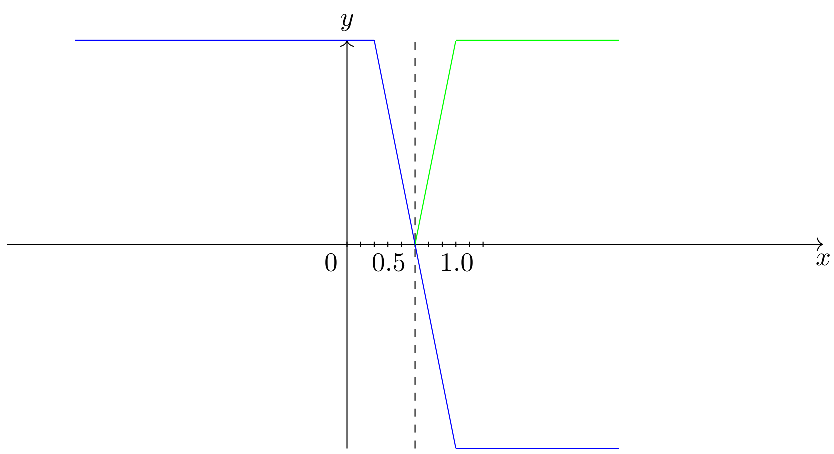
$$d = \inf\{\|f\|_\infty : f \in K\}$$

$$\|f\|_\infty \leq 1 \qquad \Longrightarrow \qquad f \notin K$$

$$d = \inf\{\|f\|_\infty : f \in K\} \geq 1,$$

we can take $1 < \alpha < 2$ and $\epsilon = \frac{\alpha-1}{\alpha}$.

$$f_\alpha = -\frac{\alpha}{\epsilon}(x - \frac{1}{2})$$



Now we show that $f_\alpha = -\frac{\alpha}{\epsilon}(x - \frac{1}{2})$ belongs to K.

$$\int_0^{\frac{1}{2}} f_\alpha - \int_{\frac{1}{2}}^1 f_\alpha = 1 \qquad \forall \alpha \in (1,2)$$

$$\|f_\alpha\|_\infty = \alpha,$$

α is the supremum,

$$d = \inf\{\|f\|_\infty : f \in K\} \leq \|f_\alpha\|_\infty = \alpha$$
$$\alpha \in (1,2)$$
$$\begin{cases} d \leq 2 \\ \forall \alpha \in (1,2) \end{cases} \implies d \leq 1$$

so that

$$d = \inf\{\|f\|_\infty : f \in K\} = 1,$$

but this inf is not assumed, this is not a minimum, then

$$\nexists f \in K \qquad \text{s.t.} \qquad d = \|f\|_\infty = 1,$$

$$d = d(0, K)$$
$$0 \notin K.$$