

# HOMEWORK 1

## Numerical Analysis II - 2022

Fabián Eduardo Suárez Castellanos and Sebastian Aguilera Novoa

17]: using QuadGK, Calculus, Roots, LaTeXStrings, PlotsJS, Images

### 1. T

Show that the space  $X = \{u \in C^1([-1, 1]) : u(-1) = u(1) = 0\}$ , equipped with the norm

$$\|u\|_X^2 = \int_0^1 (u(x)^2 + u'(x)^2) dx$$

is not a Banach space. (Hint: Prove that given the sequence  $u_n(x) = \sqrt{1 + \frac{1}{n}} - \sqrt{x^2 + \frac{1}{n}}$ ,  $x \in [-1, 1]$ , converges to a function  $u \notin X$

$$X = \{u \in C^1[-1, 1] : u(-1) = u(1) = 0\}$$

$$\|u\|_X^2 = \int_0^1 (u(x)^2 + (u'(x))^2) dx$$

We are going to show that the limit of the sequence  $u_n(x) = \sqrt{1 + \frac{1}{n}} - \sqrt{x^2 + \frac{1}{n}}$  is not in  $X$  (that is, it does not converge in  $X$ ), even though the sequence is Cauchy in  $X$ .

### Solution

Let  $\epsilon > 0$  be, we are going to find  $N \in \mathbb{N}$  such that for every  $n, m > N \Rightarrow \|u_n(x) - u_m(x)\|_X < \epsilon$

Suppose  $m > n \Rightarrow \frac{1}{m} < \frac{1}{n} \Rightarrow x^2 + \frac{1}{m} < x^2 + \frac{1}{n} \Rightarrow \sqrt{x^2 + \frac{1}{m}} < \sqrt{x^2 + \frac{1}{n}}$  and similarly  $\sqrt{1 + \frac{1}{m}} < \sqrt{1 + \frac{1}{n}}$  then :

$$\begin{aligned} \|u_n(x) - u_m(x)\|_X &< \left\| \left( \sqrt{1 + \frac{1}{n}} - \sqrt{x^2 + \frac{1}{n}} \right) - \left( \sqrt{1 + \frac{1}{m}} - \sqrt{x^2 + \frac{1}{m}} \right) \right\|_X \\ &< \left\| \sqrt{1 + \frac{1}{n}} - \sqrt{x^2 + \frac{1}{n}} \right\|_X < \left\| \sqrt{1 + \frac{1}{n}} \right\|_X \end{aligned}$$

since  $x \in [-1, 1]$

$$\begin{aligned} \left\| \sqrt{1 + \frac{1}{n}} \right\|_X &= \left( \int_0^1 \left( \sqrt{1 + \frac{1}{n}} \right)^2 + (0)^2 dx \right)^{1/2} = \left( \int_0^1 \left( \sqrt{1 + \frac{1}{n}} \right)^2 dx \right)^{1/2} \\ &= \left( \int_0^1 \left( 1 + \frac{1}{n} \right) dx \right)^{1/2} = \left( 1 + \frac{1}{n} \right)^{1/2} \end{aligned}$$

Then,

$$\begin{aligned} \left( 1 + \frac{1}{n} \right)^{1/2} &< \left( 1 + \frac{1}{N} \right)^{1/2} < \epsilon \\ 1 + \frac{1}{N} &< \epsilon^2 \Leftrightarrow \frac{1}{N} < \epsilon^2 - 1 \implies N > \frac{1}{\epsilon^2 - 1} \end{aligned}$$

Taking  $N > \frac{1}{\epsilon^2 - 1}$  we have proved that  $u_n(x)$  is the cauchy and convergent and  $\lim_{n \rightarrow \infty} (u_n(x)) = 1 - |x| = u(x)$  but  $u(x)$  does not converge in  $X$  because its firts derivate is not continuous in  $[-1, 1]$ .

Hence,  $X$  is not complete and therefore  $X$  is not a Banach space.

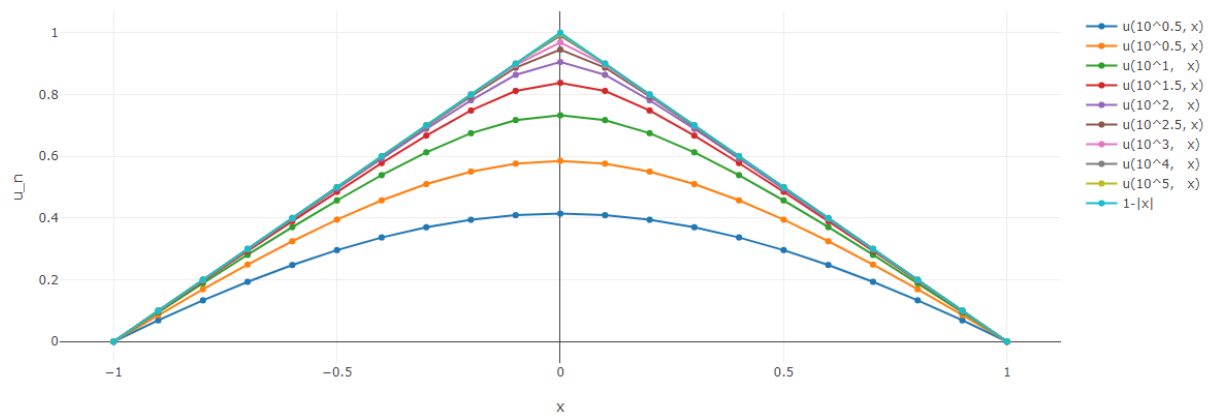
```
[69]: x = range(-1, 1, step=0.1) |> collect
      u(n,x) = sqrt(1+1/n) -sqrt(x^2+1/n)

      pp0 = scatter(;x=x, y=u.(10^0, x), mode="lines+markers", name="u(10^0.5, x)")
      pp1 = scatter(;x=x, y=u.(10^0.5,x), mode="lines+markers", name="u(10^0.5, x)")
      pp2 = scatter(;x=x, y=u.(10^1, x), mode="lines+markers", name="u(10^1, x)")
      pp3 = scatter(;x=x, y=u.(10^1.5,x), mode="lines+markers", name="u(10^1.5, x)")
      pp4 = scatter(;x=x, y=u.(10^2, x), mode="lines+markers", name="u(10^2, x)")
      pp5 = scatter(;x=x, y=u.(10^2.5,x), mode="lines+markers", name="u(10^2.5, x)")
      pp6 = scatter(;x=x, y=u.(10^3, x), mode="lines+markers", name="u(10^3, x)")
      pp7 = scatter(;x=x, y=u.(10^4, x), mode="lines+markers", name="u(10^4, x)")
      pp8 = scatter(;x=x, y=u.(10^5, x), mode="lines+markers", name="u(10^5, x)")
      ppX = scatter(;x=x, y=-abs.(x)+1, mode="lines+markers", name="1-|x|")

      plots = [pp0, pp1, pp2, pp3, pp4, pp5, pp6, pp7, pp8, ppX]
      pp1 = plot(plots, Layout(title="Un Sequence", xaxis_title="x", yaxis_title="u_n"))
```

[69]:

Un Sequence



## 2. T

Let  $u(x)$  and  $v(x)$  two functions defined as follows

$$u(x) = \begin{cases} x, & \text{if } 0 \leq x \leq 1 \\ 2-x, & \text{if } 1 \leq x \leq 2 \end{cases} \quad v(x) = \sin \pi x$$

with their derivatives

$$u'(x) = \begin{cases} 1, & \text{if } 0 \leq x \leq 1 \\ -1, & \text{if } 1 \leq x \leq 2 \end{cases} \quad v'(x) = \pi \cos \pi x$$

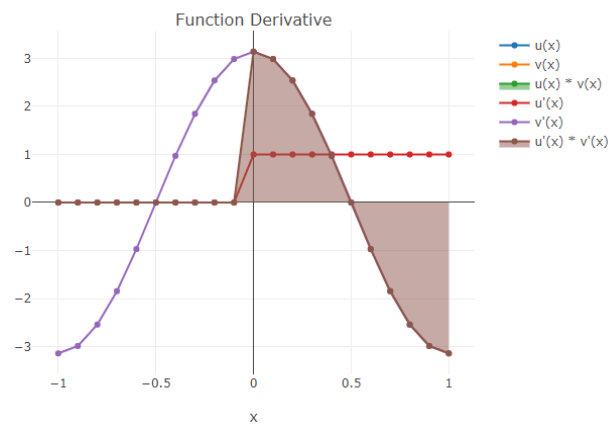
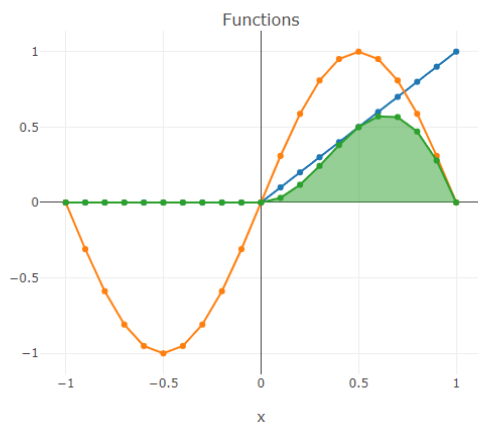
```
[2]: function u(x)
    if 0 <= x <= 1
        return x
    elseif 1 < x <= 2
        return 2 - x
    else
        return 0
    end
end

function up(x)
    if 0 <= x <= 1
        return 1
    elseif 1 < x <= 2
        return -1
    else
        return 0
    end
end

v(x) = sin(pi * x)
vp(x) = pi * cos(pi * x)

x = range(0, 2, step=0.1) |> collect;
```

[55]:



## Orthogonality

### - $L^2(0, 2)$ Space

Norm of  $L^2$  and its norm  $\|u\|_{L^2}$

$$(u, v) = \int_0^2 u(x)v(x)dx = \int_0^1 x \sin(\pi x)dx + \int_1^2 (2-x) \sin(\pi x)dx$$

Integrating by steps with the substitution  $w = x$  and  $dz = \sin(\pi x) dx$

$$(u, v)_{L^2} = \frac{1}{\pi} x \cos(\pi x) \Big|_0^1 - \frac{1}{\pi} \int_0^1 \cos(\pi x) dx + \frac{1}{\pi} (2-x) \cos(\pi x) \Big|_1^2 - \frac{1}{\pi} \int_1^2 \cos(\pi x) dx$$

$$(u, v)_{L^2} = \frac{1}{\pi} \cos(\pi) - \frac{1}{\pi^2} \sin(\pi x) \Big|_0^1 - \frac{1}{\pi} \cos(\pi) - \frac{1}{\pi^2} \sin(\pi x) \Big|_1^2$$

$$(u, v)_{L^2} = \frac{1}{\pi} \cos(\pi) - \frac{1}{\pi} \cos(\pi) - \frac{1}{\pi^2} (\sin(\pi) - \sin(0)) - \frac{1}{\pi^2} (\sin(2\pi) - \sin(\pi)) = \frac{1}{\pi} - \frac{1}{\pi} - (0-0) - (0-0)$$

$$\Rightarrow \boxed{(u, v)_{L^2} = 0}$$

The function  $u$  and  $v$  are orthogonal in  $L^2(0, 2)$ .

```
[4]: integral, err = quadgk(x -> u(x)*v(x), 0, 2, rtol=1e-8)
```

```
[4]: (2.0816681711721685e-17, 0.0)
```

### - $H^1(0, 2)$ Space

Now, let's check if  $u$  and  $v$  are orthogonal in  $H^1(0, 2)$  using its norm and their derivatives

$$(u, v)_{H^1} = \int_0^2 u(x)v(x)dx + \int_0^2 u'(x)v'(x)dx = 0 + \int_0^1 u'(x)v'(x)dx + \int_1^2 u'(x)v'(x)dx$$

$$(u, v)_{H^1} = \pi \int_0^1 1 \cos(\pi x) dx + \pi \int_1^2 (-1) \cos(\pi x) dx = \sin(\pi x) \Big|_0^1 - \sin(\pi x) \Big|_1^2$$

$$\Rightarrow \boxed{(u, v)_{H^1} = 0}$$

Then, the functions  $u$  and  $v$  are orthogonal on  $H^1(0, 2)$ .

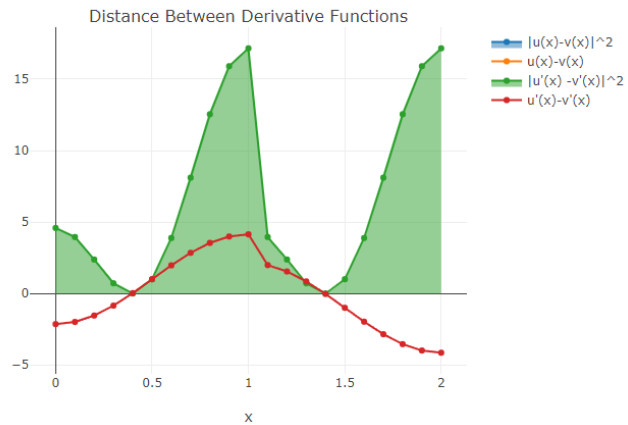
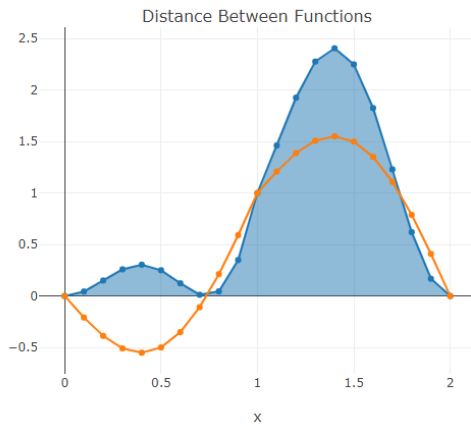
```
[5]: integral, err = quadgk(x -> up(x)*vp(x), 0, 2, rtol=1e-8)
```

```
[5]: (-4.105099355129983e-15, 3.7515060282571523e-19)
```

## Distance Between $u$ and $v$

Let's calculate the distance between  $u$  and  $v$  in both spaces  $L^2(0, 2)$  and  $H^1(0, 2)$ .

[6]:



```
[55]: plot_u = scatter(x=x, y=u.(x), mode="lines+markers", name="u(x)")
plot_v = scatter(x=x, y=v.(x), mode="lines+markers", name="v(x)")
plot_uv = scatter(x=x, y=v.(x)-u.(x), mode="lines+markers", fill="tozero", name="u(x) - v(x)")

plot_up = scatter(x=x, y=up.(x), mode="lines+markers", name="u'(x)")
plot_vp = scatter(x=x, y=vp.(x), mode="lines+markers", name="v'(x)")
plot_uvp = scatter(x=x, y=up.(x)-vp.(x), mode="lines+markers", fill="tozero", name="u'(x) - v'(x)")

p1 = plot([plot_u, plot_v, plot_uv], Layout(title="Functions", xaxis_title="x"))
p2 = plot([plot_up, plot_vp, plot_uvp], Layout(title="Function Derivative", xaxis_title="x"))

p12 = [p1 p2]
#relayout!(p, height=300, width=700, title_text="Functions", legend_title_text="Legend")
#p
```

### - $L^2(0, 2)$ Space

$$\|u - v\|_{L^2}^2 = \int_0^2 |u - v|^2 dx = \int_0^2 (u - v)^2 dx$$

$$\|u - v\|_{L^2}^2 = \int_0^1 (x - \sin(\pi x))^2 dx + \int_1^2 (2 - x - \sin(\pi x))^2 dx$$

$$\|u - v\|_{L^2}^2 = \int_0^1 (x^2 - 2x \sin(\pi x) + \sin^2(\pi x)) dx + \int_1^2 (4 + x^2 + \sin^2(\pi x) - 4x - 4 \sin(\pi x) + 2x \sin(\pi x)) dx$$

Using integral tables

$$\|u - v\|_{L^2}^2 = \left( \frac{1}{3} x^3 - \frac{2}{\pi^2} \sin(\pi x) + \frac{2}{\pi} x \cos(\pi x) + \frac{x}{2} - \frac{1}{4\pi} \sin(2\pi x) \right) \Big|_0^1 + \left( 4x + \frac{1}{3} x^3 + \frac{x}{2} - \frac{1}{4\pi} \sin(2\pi x) - 2x^2 + \frac{4}{\pi} \cos(\pi x) + \frac{2}{\pi^2} \sin(\pi x) - \frac{2}{\pi} x \cos(\pi x) \right) \Big|_1^2$$

$$\|u - v\|_{L^2}^2 = \left( \frac{1^3}{3} + \frac{2}{\pi} \cos(\pi) + \frac{1}{2} \right) + \left( 4(2) + \frac{2^3}{3} + \frac{2}{2} - (2)2^2 + \frac{4}{\pi} \cos(2\pi) - \frac{4}{\pi} \cos(2\pi) \right) - \left( 4 + \frac{1^3}{3} + \frac{1}{2} - (2)1^2 + \frac{4}{\pi} \cos(\pi) - \frac{2}{\pi} \cos(\pi) \right)$$

$$\|u - v\|_{L^2}^2 = \left( \frac{1}{3} - \frac{2}{\pi} + \frac{1}{2} \right) + \left( 8 + \frac{2^3}{3} + 1 - 8 \right) - \left( 4 + \frac{1}{3} + \frac{1}{2} - 2 - \frac{4}{\pi} + \frac{2}{\pi} \right)$$

$$\|u - v\|_{L^2}^2 = \left( \frac{5}{6} - \frac{2}{\pi} \right) + \left( \frac{5}{6} - \frac{2}{\pi} \right) = \frac{5}{3} \quad \Rightarrow \quad \|u - v\|_{L^2}^2 = 1.67$$

```
[7]: integral1, err = quadgk(x -> broadcast(abs, u(x)-v(x))^2, 0, 2, rtol=1e-8)
```

```
[7]: (1.6666666666666665, 8.316655142337481e-9)
```

### - $H^1(0, 2)$ Space

$$\|u - v\|_{H^1}^2 = \|u - v\|_{L^2}^2 + \|(u - v)'\|_{L^2}^2 = \int_0^2 |u - v|^2 dx + \int_0^2 |(u - v)'|^2 dx$$

The first integral is already done, the second is

$$\|(u - v)'\|_{L^2}^2 = \int_0^2 |(u - v)'|^2 dx = \int_0^1 (1 - \pi \cos(\pi x))^2 dx + \int_1^2 (-1 - \pi \cos(\pi x))^2 dx$$

$$\int_0^2 |(u - v)'|^2 dx = \int_0^1 (1 - 2\pi \cos(\pi x) + \pi^2 \cos^2(\pi x)) dx + \int_1^2 (1 + 2\pi \cos(\pi x) + \pi^2 \cos^2(\pi x)) dx$$

$$\|(u - v)'\|_{L^2}^2 = \int_0^2 |(u - v)'|^2 dx = \left( x - 2 \sin(\pi x) + \frac{\pi^2}{2} x + \frac{\pi}{4} \sin(2\pi x) \right) \Big|_0^1 + \left( x + 2 \sin(\pi x) + \frac{\pi^2}{2} x + \frac{\pi}{4} \sin(2\pi x) \right) \Big|_1^2$$

$$\|(u - v)'\|_{L^2}^2 = \int_0^2 |(u - v)'|^2 dx = \left( 1 + \frac{\pi^2}{2} \right) + \left( 1 + \frac{\pi^2}{2} \right) = \pi^2 + 2 \quad \Rightarrow \quad \|(u - v)'\|_{L^2}^2 = 11.8696$$

```
[8]: integral2, err = quadgk(x -> broadcast(abs, up(x)-vp(x))^2, 0, 2, rtol=1e-8)
```

```
[8]: (11.869604401089356, 8.208209756332963e-8)
```

Finally, the distance between  $u$  and  $v$  in  $H^1(0, 2)$  is

$$\|u - v\|_{H^1}^2 = \frac{5}{3} + \pi^2 + 2 = \frac{11}{3} + \pi^2 \quad \Rightarrow \quad \|u - v\|_{H^1} = 3.6792$$

```
[9]: umvH = sqrt(integral1 + integral2)
```

```
[9]: 3.6791671704009348
```

## 3. T

Using the functions  $u$  and  $u - v$  from the previous item, verify the Cauchy-Schwarz inequality for  $L^2(0, 2)$  and  $H^1(0, 2)$ .

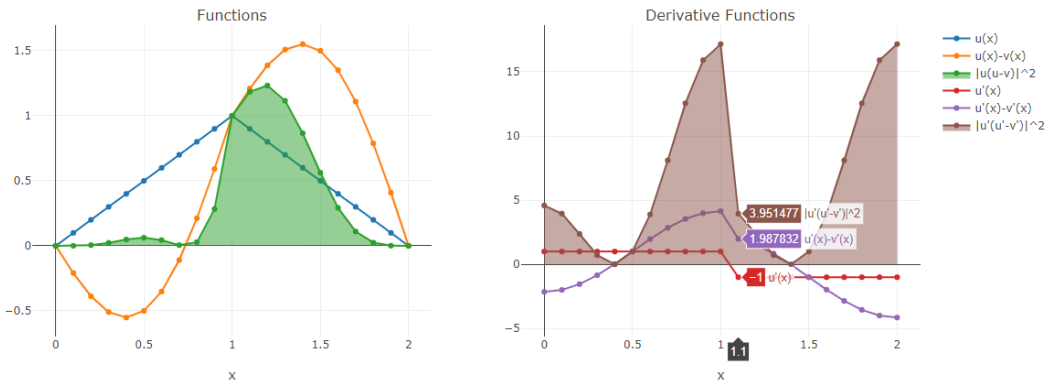
```
[10]: plot_umumv2 = scatter(x=x, y=broadcast(abs, u.(x).*(u.(x) - v.(x))).^2, mode="lines+markers", fill="tozeroy", name="|u(u-v)|^2")
plot_upmupmvp2 = scatter(x=x, y=broadcast(abs, up.(x).*(up.(x) - vp.(x))).^2, mode="lines+markers", fill="tozeroy", name="|u'(u'-v')|^2")

p5 = plot([plot_u, plot_umv, plot_umumv2], Layout(title="Functions", xaxis_title="x"))
p6 = plot([plot_up, plot_upmvp, plot_upmupmvp2], Layout(title="Derivative Functions", xaxis_title="x"))

p = [p5 p6]
#relayout!(p, height=300, width=700, title_text="Functions", legend_title_text="Legend")
#p
```

```
[10]:
```

[10]:



## Solution

Now, let's verify the Cauchy-Schwarz inequality in the space  $L^2(0, 2)$  for the previous functions,  $u$  and  $u - v$

$$\|(u, u - v)\|_{L^2} \leq \|u\|_{L^2} \cdot \|u - v\|_{L^2}$$

Notice that only the last term is calculated. First let's calculate the norm of the inner product between  $u$  and  $u - v$

$$\|(u, u - v)\|_{L^2}^2 = \int_0^2 |u(u - v)|^2 dx = \int_0^1 (x(x - \sin(\pi x)))^2 dx + \int_1^2 ((2 - x)(2 - x - \sin(\pi x)))^2 dx$$

$$\|(u, u - v)\|_{L^2}^2 = \int_0^1 (x^4 + x^2 \sin^2(\pi x) - 2x^3 \sin(\pi x)) dx + \int_1^2 ((2 - x)^4 + (2 - x)^2 \sin^2(\pi x) - 2(2 - x)^3 \sin(\pi x)) dx$$

$$\|(u, u - v)\|_{L^2}^2 = \int_0^1 x^4 dx + \frac{1}{2} \int_0^1 x^2 (1 - \cos(2\pi x)) dx - 2 \int_0^1 x^3 \sin(\pi x) dx + \int_1^2 (2 - x)^4 dx + \frac{1}{2} \int_1^2 (2 - x)^2 (1 - \cos(2\pi x)) dx - 2 \int_1^2 (2 - x)^3 \sin(\pi x) dx$$

$$\|(u, u - v)\|_{L^2}^2 = \int_0^1 x^4 dx + \frac{1}{2} \int_0^1 x^2 dx - \frac{1}{2} \int_0^1 x^2 \cos(2\pi x) dx - 2 \int_0^1 x^3 \sin(\pi x) dx + \int_1^2 (2 - x)^4 dx + \frac{1}{2} \int_1^2 (2 - x)^2 dx - \frac{1}{2} \int_1^2 (2 - x)^2 \cos(2\pi x) dx - 2 \int_1^2 (2 - x)^3 \sin(\pi x) dx$$

$$\|(u, u - v)\|_{L^2}^2 = \frac{1}{5} + \frac{1}{6} - \frac{1}{2} \frac{1}{2\pi^2} - \frac{2}{\pi} + \frac{12}{\pi^3} + \frac{1}{5} + \frac{1}{6} - \frac{1}{2} \frac{1}{2\pi^2} - \frac{12}{\pi^3} + \frac{2}{\pi} = \frac{2}{5} + \frac{1}{3} - \frac{1}{2\pi^2} = \frac{11}{15} - \frac{1}{2\pi^2} \implies \|(u, u - v)\|_{L^2}^2 = 0.683$$

Now, let's calculate the norm of  $u$

$$\|u\|_{L^2}^2 = \int_0^2 |u|^2 dx = \int_0^1 x^2 dx + \int_1^2 (2 - x)^2 dx = \frac{1}{3} x^3 \Big|_0^1 - \frac{1}{3} (2 - x)^3 \Big|_1^2 = \frac{2}{3}$$

To check the Cauchy-Schwarz inequality let's use it to the power of two

$$\|(u, u - v)\|_{L^2}^2 \leq \|u\|_{L^2}^2 \cdot \|u - v\|_{L^2}^2 \iff 0.683 \leq \frac{2}{3} (1.67) = 1.1111$$

```
[11]: integralumv, err = quadgk(x -> broadcast(abs, u.(x).*(u.(x) - v.(x))).^2, 0, 2, rtol=1e-8)
```

```
[11]: (0.6826727415121643, 1.262843996041596e-12)
```

```
[12]: integralu2, err = quadgk(x -> broadcast(abs, u.(x)).^2, 0, 2, rtol=1e-8)
```

```
[12]: (0.6666666666666667, 5.551115123125783e-17)
```

```
[13]: sqrt(integralumv) <= sqrt(integralu2) * sqrt(umvh)
```

```
[13]: true
```

Now, let's verify the Cauchy-Schwarz inequality in the space  $H^1(0, 2)$  for the previous functions,  $u$  and  $u - v$

$$|(u, u-v)|_{H^1} \leq \|u\|_{H^1} \cdot \|u-v\|_{H^1} = \left( \|u\|_{L^2}^2 + \|u'\|_{L^2}^2 \right)^{1/2} \left( \|u-v\|_{L^2}^2 + \|(u-v)'\|_{L^2}^2 \right)^{1/2}$$

Notice that only the last term is calculated. Let's start calculating the norm of the inner product between  $u$  and  $u-v$

$$|(u, u-v)|_{H^1}^2 = |(u, u-v)|_{L^2}^2 + |(u', u'-v')|_{L^2}^2 = \int_0^2 |u(u-v)|^2 dx + \int_0^2 |u'(u'-v')|^2 dx$$

Let's start calculating the inner product between the derivatives of  $u$  and  $u-v$

$$\begin{aligned} \int_0^2 |u'(u'-v')|^2 dx &= \int_0^1 (1 - \pi \cos(\pi x))^2 dx + \int_1^2 (1 + \pi \cos(\pi x))^2 dx = \int_0^1 (1 - 2\pi \cos(\pi x) + \pi^2 \cos^2(\pi x)) dx + \int_1^2 (1 + 2\pi \cos(\pi x) + \pi^2 \cos^2(\pi x)) dx \\ \int_0^2 |u'(u'-v')|^2 dx &= \int_0^1 dx - 2\pi \int_0^1 \cos(\pi x) dx + \frac{\pi^2}{2} \int_0^1 (1 + \cos(2\pi x)) dx + \int_1^2 dx + 2\pi \int_1^2 \cos(\pi x) dx + \frac{\pi^2}{2} \int_1^2 (1 + \cos(2\pi x)) dx \\ \int_0^2 |u'(u'-v')|^2 dx &= \int_0^1 dx - 2\pi \int_0^1 \cos(\pi x) dx + \frac{\pi^2}{2} \int_0^1 dx + \frac{\pi^2}{2} \int_0^1 \cos(2\pi x) dx + \int_1^2 dx + 2\pi \int_1^2 \cos(\pi x) dx + \frac{\pi^2}{2} \int_1^2 dx + \frac{\pi^2}{2} \int_1^2 \cos(2\pi x) dx \\ \int_0^2 |u'(u'-v')|^2 dx &= 1 + \frac{\pi^2}{2} + 1 + \frac{\pi^2}{2} = 2 + \pi^2 \quad \Rightarrow \quad \boxed{\int_0^2 |u'(u'-v')|^2 dx = 11.87} \end{aligned}$$

Then,

$$|(u, u-v)|_{H^1}^2 = \frac{11}{15} - \frac{1}{2\pi^2} + 2 + \pi^2 = \frac{41}{15} - \frac{1}{2\pi^2} + \pi^2 \quad \Rightarrow \quad \boxed{|(u, u-v)|_{H^1}^2 = 12.552}$$

Now let's calculate the  $u$  norm in  $H^1$

$$\|u\|_{H^1}^2 = \|u\|_{L^2}^2 + \|u'\|_{L^2}^2 = \frac{2}{3} + \int_0^2 u'^2 dx = \frac{2}{3} + \int_0^1 dx + \int_1^2 dx = \frac{2}{3} + 2 = \frac{8}{3}$$

Finally, checking the Cauchy-Schwarz inequality to the power of two

$$|(u, u-v)|_{H^1}^2 \leq \|u\|_{H^1}^2 \cdot \|u-v\|_{H^1}^2 \quad \Leftrightarrow \quad \boxed{12.552 \leq \frac{8}{3} \cdot (13.536) = 36.097}$$

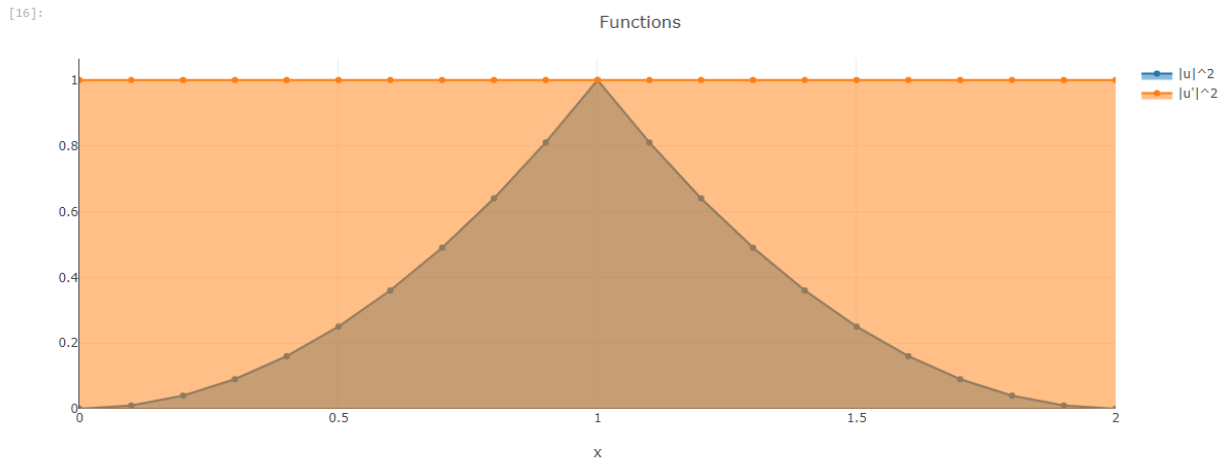
```
[14]: integralupump, err = quadgk(x -> broadcast(abs, up.(x).*(up.(x) - vp.(x))).^2, 0, 2, rtol=1e-8)

[14]: (11.869604401089356, 8.208209756332963e-8)

[15]: sqrt(integraluumv + integralupump) <= sqrt(integralu2 + 2) * umvH

[15]: true

[16]: plot_u2 = scatter(;x=x, y=broadcast(abs, u.(x).*u.(x)), mode="lines+markers", fill="tozeroy", name="|u|^2")
      plot_up2 = scatter(;x=x, y=broadcast(abs, up.(x).*up.(x)), mode="lines+markers", fill="tozeroy", name="|u'|^2")
      plot([plot_u2, plot_up2], layout(title="Functions", xaxis_title="x"))
```



## 4. T

Show that, if  $f(x, y)$  is a continuous function defined in  $\mathbb{R}^2$  such that

$$\iint_{\Omega} f(x, y) \, dx dy = 0$$

for all rectangle  $\Omega \in \mathbb{R}^2$ , the  $f(x, y) = 0$  for all  $(x, y)$ .

### Solution

Let's suppose a continuous function  $f$  such that  $f(x_0, y_0) = L > 0$  for some  $(x_0, y_0) \in \Omega$  and  $\iint_{\Omega} f(x, y) \, dx dy = 0$ .

Since  $f$  is continuous, for all  $\epsilon > 0$ , there exist  $\delta$  such that if  $|(x, y) - (x_0, y_0)| < \delta$  then  $|f(x, y) - L| < \epsilon$ . It is valid for any  $\epsilon > 0$ . In particular, taking  $\epsilon = L/2$  the  $f(x, y)$  inequality takes the following form

$$\begin{aligned} -\epsilon &< f(x, y) - L < \epsilon \\ -\frac{L}{2} &< f(x, y) - L < \frac{L}{2} \\ -\frac{L}{2} + L &< f(x, y) < \frac{L}{2} + L \\ \frac{L}{2} &< f(x, y) < \frac{3L}{2} \end{aligned}$$

integrating the last inequality over  $\Omega$

$$\iint_{\Omega} \frac{L}{2} \, dx dy < \iint_{\Omega} f(x, y) \, dx dy < \iint_{\Omega} \frac{3L}{2} \, dx dy$$

then

$$\iint_{\Omega} f(x, y) \, dx dy > \iint_{\Omega} \frac{L}{2} \, dx dy \geq \int_{y_0-\delta}^{y_0+\delta} \int_{x_0-\delta}^{x_0+\delta} \frac{L}{2} \, dx dy = \frac{L}{2} (2\delta)(2\delta) = 2L \cdot \delta^2 > 0$$

which is a contradiction. Similarly, the case when  $f(x_0, y_0) < 0$  is can be discussed.

Hence,  $f(x, y)$  must be 0 ( $f(x, y) = 0$ ) for all  $(x, y) \in \Omega$ .

## 5. T

Let  $X$  and  $Y$  Banach spaces and  $A : X \rightarrow Y$  a linear operator. Prove that the following statements are equivalent

- (i)  $A$  is bounded, i.e., exists a constant  $C > 0$  such that  $\|Au\|_Y \leq C\|u\|_X$ ,  $\forall u \in X$
- (ii)  $A$  is continuous, i.e.,  
Si  $u_n \rightarrow u$  cuando  $n \rightarrow \infty$ , entonces  $Au_n \rightarrow Au$  cuando  $n \rightarrow \infty$

### Solution

(i)  $\rightarrow$  (ii)

Let  $(x_n) \subseteq X$  be a convergent sequence with limit  $x \in X$ , then  $x_n \rightarrow x$  when  $n \rightarrow \infty$

$$\|Ax_n - Ax\|_Y = \|A(x_n - x)\|_Y = \|A\| \|x_n - x\|_X \rightarrow 0, \text{ because } x_n \rightarrow x \Rightarrow Ax_n \rightarrow Ax, \text{ when } n \rightarrow \infty$$

✓

(ii)  $\rightarrow$  (i)

$A$  is continuous in all point, it implies  $A$  is continuous in 0.

(\*) : For all sequences  $(x_n) \subseteq X$  with  $x_n \rightarrow 0$  when  $n \rightarrow \infty$ , we have  $Ax_n \rightarrow 0$  when  $n \rightarrow \infty$

(\*\*) : Then, there is some  $\delta > 0$  such that  $\|Ax\|_Y < 1$  for all  $x \in X$  with  $\|x\|_X < \delta$

Claim: (\*)  $\Rightarrow$  (\*\*) )

**Proof of the claim:**

$\neg(**) \Rightarrow$  for all  $n \in \mathbb{N}$  we find  $x_n \in X$  with norm  $\|x_n\|_X < \frac{1}{n}$  and  $\|Ax_n\|_Y \geq 1 \Rightarrow \neg(*)$

$$\frac{\|Ax\|_Y}{\|x\|_X} = \frac{\|Ax\|_Y \frac{\delta}{2\|x\|_X}}{\|x\|_X \frac{\delta}{2\|x\|_X}} = \frac{\left\| A \left( \frac{\delta x}{2\|x\|_X} \right) \right\|_Y}{\left\| \frac{\delta x}{2\|x\|_X} \right\|_X} \leq \frac{2}{\delta} \Rightarrow \|A\| = \sup \left\{ \frac{\|Ax\|_Y}{\|x\|_X} : x \in X, x \neq 0 \right\} \leq \frac{2}{\delta} < \infty$$

Hence,  $A$  is bounded.

You can find this homework in the github repository [saguileran/NAII](https://github.com/saguileran/NAII).