

**Solution:**

Let  $M = (\Sigma, Q, s, A, \delta)$  be an arbitrary DFA that accepts  $L$ . We define a new NFA  $N = (\Sigma, Q', s', A', \delta')$  with  $\epsilon$ -transitions that accepts palindromes in  $L(M)$ .

$$\begin{aligned} L(N) &= (x \in L(M) \mid x = x^R) \\ Q' &= (Q \times Q \times Q) \cup s' \\ s' &\text{ is an explicit state in } Q' \\ A' &= \{(h, h, h) \mid h \in Q\} \\ \delta'(s', \epsilon) &= \{(s, h, m) \mid h \in Q, m \in A\} \\ \delta'((p, h, q), a) &= \{(\delta(p, a), h, \delta^{-1}(q, a))\} \end{aligned}$$

Assume  $x = ww^R$  is an arbitrary string over  $\Sigma$ , and  $x$  is in  $L(M)$ . By definition,  $x$  is a palindrome, we want to prove that  $x \in L(N)$ :

$$\delta(s', x) \in A'$$

In the definition above, we denote that:

$$\begin{aligned} \delta(s, ww^R) &= q, q \in A \\ \delta^*(s, w) &= h \text{ and } \delta^*(s, w^R) = h, h \in Q \\ \delta^*(h, w^R) &= q, q \in A \\ \delta'((a, b, c), x) &= \{\delta(a, x), b, \delta^{-1}(c, x)\}, a, b, c \in Q \end{aligned}$$

There are two cases to consider,

- if  $x = \epsilon$ , then the empty string is accepted by definition:

$$\delta'(s', \epsilon) = \{(s, h, m) \mid h \in Q, m \in A\}$$

- if  $x$  is not empty, we need to prove there exists an accepting state  $(h, h, h)$ , such that:

$$(h, h, h) \in \delta'^*((s'), x)$$

The proof is as follows:

it is equivalent to prove  $(h, h, h) \in \{(\delta'^*((s, h, q), w) \mid h \in Q, q \in A)\}$

$$\delta'^*((s, h, q), w) = \{(\delta^*(s, w), h, \delta^{-1}(q, w))\}$$

since  $\delta^*(s, w) = h, h \in Q$  and  $\delta^*(h, w) = q$  (because we can replace  $w^R$  with  $w$ ),  $q \in A$ ,

$$\text{therefore } h \in \delta^{-1}(q, w)$$

So  $(h, h, h) \in \{(\delta'^*((s, h, q), w) \mid h \in Q, q \in A)\}$ .

In conclusion,  $N$  is the NFA that accepts all palindromes in  $L(M)$ .

Sorry that my friends reminded me of adding proof of the NFA rejects any string that is not in  $L(M)$ .

Let  $w = v \cdot v^R$  be an arbitrary string not in  $L(M)$ :

$$\delta^*(s, v \cdot v^R) = q, q \notin A$$

We want to prove that  $w \notin L(N)$  by contradiction.

Assume  $w \in L(N)$ :

$$(h, h, h) \in \delta^*(s, h, q), v | h \in Q, q \in A\}$$

$$\text{Since } \delta'(s, \epsilon) = \{s, h, q) | h \in Q, q \in A\}$$

$$\delta'^*(s, h, q) \cdot v = \{\delta^*(s, v), h, \delta^{-1}(q, v)) | h \in Q, q \in A\}$$

so to make  $w \in L(N)$ , we must have:

$$\delta^*(s, v) = h \text{ and } h \in \delta^{-1}(q, v) \text{ or}$$

$$\delta^*(s, v) = h \text{ and } \delta^*(h, v^R) = q$$

$$\text{Since } \delta^*(s, v) = h \text{ and } \delta^*(h, v^R) = q,$$

$$\text{So } \delta^*(s, v \cdot v^R) = q, \text{ where } q \in A.$$

and  $v \cdot v^R \in L(M)$ . which conflicts our assumption.

Therefore, any other strings that not in  $L(M)$  are rejected.