Solutions 2 Analysis Prelim Workshop Fall 2013

Problem 1. (Spring, 2013) Consider the Hilbert space $L^2(0,1)$ with inner product $\langle f,h \rangle = \int_0^1 fh \, dx$. Let

$$V = \left\{ f \in L^2(0,1) : \int_0^1 x f(x) \, dx = 0 \right\}$$

and g(x) = 1. Find the closest element to g in V.

Solution. By the projection theorem, the closest element to g in V is h = Pg where $P : L^2(0,1) \to L^2(0,1)$ is the orthogonal projection onto V. Moreover, the error $g - h \in V^{\perp}$ is orthogonal to V.

Since $V = \langle x \rangle^{\perp}$, we have $V^{\perp} = \langle x \rangle^{\perp \perp} = \langle x \rangle$. It follows that g - h = kx for some constant k, so h(x) = 1 - kx. Then $h \in V$ if

$$\int_0^1 xh(x) \, dx = \int_0^1 (x - kx^2) \, dx = \frac{1}{2} - \frac{1}{3}k = 0,$$

so k = 3/2 and the closest element is

$$h(x) = 1 - \frac{3}{2}x.$$

Problem 1. (Fall, 2012) Show that the space of continuous functions on [0, 1] with the sup-norm $||f|| = \max |f(x)|$ is not a Hilbert space.

Solution. A norm $\|\cdot\|$ is derived from an inner product if and only if it satisfies the parallelogram law

$$||f - g||^2 + ||f + g||^2 = 2(||f||^2 + ||g||^2),$$

but this fails for the sup-norm. For example, consider f(x) = 1, g(x) = x. Then

$$||f|| = 1, ||g|| = 1, ||f - g|| = 1, ||f + g|| = 2,$$

and

$$||f - g||^2 + ||f + g||^2 \neq 2 (||f||^2 + ||g||^2).$$

Problem 4. (Fall, 2012) A bounded operator on a Hilbert space is normal if it commutes with its adjoint. Define $V: L^2(0,1) \to L^2(0,1)$ by

$$(Vf)(x) = \int_0^x f(t) \, dt$$

and $S: \ell^2(\mathbb{N}) \to \ell^2(\mathbb{N})$ by $S(x_1, x_2, x_3, \dots) = (0, x_1, x_2, \dots)$. Are either of V, S normal?

Solution. Neither V nor S is normal.

To compute V^* , we consider for $f, g \in L^2(0, 1)$

$$\langle Vf,g\rangle = \int_0^1 \left(\int_0^x f(t)\,dt\right)\overline{g(x)}\,dx = \int_0^1 f(t)\left(\int_t^1 g(x)\,dx\right)\,dt = \langle f,V^*g\rangle,$$

where

$$(V^*g)(x) = \int_x^1 g(t) \, dt.$$

The exchange in the order of integration is justified by Fubini's theorem, since

$$\int_0^1 \left(\int_0^x |f(t)| \, dt \right) |g(x)| \, dx \le \left(\int_0^1 |f(t)| \, dt \right) \left(\int_0^1 |g(x)| \, dx \right) \le \|f\|_{L^2} \|g\|_{L^2}$$

is finite. If f = 1, then

$$(Vf)(x) = \int_0^x 1 \, dt = x, \qquad (V^*Vf)(x) = \int_x^1 t \, dt = \frac{1}{2}(1-x^2),$$
$$(V^*f)(x) = \int_x^1 1 \, dt = 1-x, \qquad (VV^*f)(x) = \int_0^x (1-t) \, dt = x - \frac{1}{2}x^2,$$

so $V^*V \neq VV^*$.

To compute S^* , we consider for $x = (x_i)$ and $y = (y_i)$ in $\ell^2(\mathbb{N})$

$$\langle Sx, y \rangle = \sum_{i=2}^{\infty} x_{i-1} \bar{y}_i = \sum_{i=1}^{\infty} x_i \bar{y}_{i+1} = \langle x, S^* y \rangle,$$

where $S^*y = (y_2, y_3, y_4, \dots)$. If $x = (1, 0, 0, \dots)$, then

$$Sx = (0, 1, 0, 0, ...), \qquad S^*Sx = (1, 0, 0, ...),$$

$$S^*x = (0, 0, 0, ...), \qquad SS^*x = (0, 0, 0, ...),$$

so $S^*S \neq SS^*$.