

Problem I. Let $\{a_n\}$, $n \geq 0$ be an infinite sequence of complex numbers. Recall that the infinite series $\sum_{n=0}^{\infty} a_n$ converges to a complex number S if and only if the sequence of partial sums $\{S_N = \sum_{n=0}^N a_n\}$ converges to S . The infinite series $\sum_{n=0}^{\infty} a_n$ is said to be *Abel Summable* to a complex number A if for all real numbers x with $0 \leq x < 1$, the infinite series $\sum_{n=0}^{\infty} a_n x^n$ converges, and $\lim_{x \rightarrow 1^-} \sum_{n=0}^{\infty} a_n x^n = A$.

- (a) Suppose that $\sum_{n=0}^{\infty} a_n$ converges to S . Prove that $\lim_{x \rightarrow 1^-} \sum_{n=0}^{\infty} a_n x^n$ is Abel summable to S .
- (b) Give an example that shows that a series $\sum_{n=0}^{\infty} a_n$ can be Abel summable, but can fail to converge.
- (c) Prove that if $a_n \geq 0$ and if $\sum_{n=0}^{\infty} a_n$ is Abel summable to a complex number A , then the infinite series $\sum_{n=0}^{\infty} a_n$ converges to A .

Problem II Let $\{f_n\}$, $n \geq 1$ be an infinite sequence of real valued continuous functions defined for all real numbers $x \in \mathbb{R}$. Suppose there is a function g so that f_n converges uniformly to g on \mathbb{R} .

- (a) Either prove that f_n^2 converges uniformly to a g^2 on \mathbb{R} , or give a counter-example to this assertion.
- (b) Suppose that φ is a uniformly continuous function defined on \mathbb{R} . Prove that $\varphi(f_n)$ converges uniformly to $\varphi(g)$ on \mathbb{R} .
- (c) Suppose that φ is a bounded continuous function defined on \mathbb{R} . Either prove that $\varphi(f_n)$ converges uniformly to $\varphi(g)$, or give a counterexample to this assertion.
- (d) Suppose that each f_n is continuous differentiable, and that f_n' converges uniformly to a function h . Prove directly from the definitions that g is differentiable, and that $g'(x) = h(x)$ for all $x \in \mathbb{R}$.

Problem III Let φ be an infinitely differentiable function on \mathbb{R}^3 with compact support. Recall that the Laplacian is the second order differential operator $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$.

- (a) For which $p > 0$ does $\lim_{\epsilon \rightarrow 0} \iiint_{|x^2+y^2+z^2|>\epsilon} \frac{\varphi(x, y, z)}{|x^2 + y^2 + z^2|^{p/2}} dx dy dz$ exist for all such functions φ ?
- (b) For which $p > 0$ is it true that $\Delta [(x^2 + y^2 + z^2)^p] = 0$ for $(x, y, z) \neq (0, 0, 0)$?
- (c) Prove that $\varphi(0) = \lim_{\epsilon \rightarrow 0} -\frac{1}{4\pi} \iiint_{|x^2+y^2+z^2|>\epsilon} \frac{\Delta \varphi(x, y, z)}{\sqrt{x^2 + y^2 + z^2}^{p/2}} dx dy dz$.

Problem IV Suppose $\{f_n\}$ is a sequence of complex valued measurable functions on the interval $[0, 1]$ and suppose that $\lim_{n \rightarrow \infty} f_n(x) = g(x)$ for almost every $x \in [0, 1]$.

- (a) Prove that g is a measurable function.
- (b) Prove the following version of Egoroff's Theorem: Given any $\epsilon > 0$, there exists a measurable set $E \subset [0, 1]$ with Lebesgue measure $|E| < \epsilon$ such that $f_n \rightarrow g$ uniformly on $[0, 1] \setminus E$.
(You may use without proof the basic properties of Lebesgue measure, such as countable additivity. However, your proof should not depend on quoting results about convergence theorems for Lebesgue integrals.)

Problem V Let f_n be a sequence of functions belonging to $L^1(\mathbb{R})$, the set of integrable functions on the real line \mathbb{R} . Suppose that there is a measurable function f so that $\lim_{n \rightarrow \infty} f_n(x) = f(x)$ for almost every $x \in \mathbb{R}$. Consider the following statements:

- (1) $\lim_{n \rightarrow \infty} \int_{\mathbb{R}} |f_n(x)| dx = A$ exists.
- (2) $\int_{\mathbb{R}} |f(x)| dx < \infty$.
- (3) $\lim_{n \rightarrow \infty} \int_{\mathbb{R}} |f_n(x)| dx = \int_{\mathbb{R}} |f(x)| dx < \infty$.
- (4) $\lim_{n \rightarrow \infty} \int_E |(f_n - f)(x)| dx = 0$ for every measurable set $E \subset \mathbb{R}$.

Discuss (with proofs or examples) which of these four statements do or do not imply the other statements in the list.

Problem VI Let $f \in L^1(\mathbb{R})$. For $y > 0$, define $f_y(x) = \frac{2}{\pi} \int_{-\infty}^{+\infty} \frac{f(x-t)y^3}{(t^2 + y^2)^2} dt$.

- (a) Prove that for each $y > 0$ the function $f_y \in L^1(\mathbb{R})$.

- (b) Prove that $\lim_{y \rightarrow 0} \|f - f_y\|_1 = 0$. (You may use the fact that $\frac{2}{\pi} \int_{-\infty}^{\infty} \frac{dt}{(t^2 + 1)^2} = 1$.)
- (c) Prove that there is a sequence $y_j \rightarrow 0$ so that for almost all $x \in \mathbb{R}$, $\lim_{j \rightarrow \infty} f(y_j)(x) = f(x)$.
- (d) A stronger true statement than that in part (c) is that for almost all $x \in \mathbb{R}$, $\lim_{y \rightarrow 0} f_y(x) = f(x)$. Without giving proofs, discuss some of the steps that are involved in proving this result.

Problem VII Let H be a real Hilbert space with inner product $\langle \cdot, \cdot \rangle$. A sequence $\{x_n\}_{n \geq 1}$ converges weakly to x_0 if and only if $\lim_{n \rightarrow \infty} \langle x_n, y \rangle = \langle x_0, y \rangle$ for all $y \in H$. A sequence converges strongly to x_0 if and only if $\lim_{n \rightarrow \infty} \|x_n - x_0\| = 0$. A bounded linear operator $T : H \rightarrow H$ is compact if for every bounded sequence $\{x_n\}$ of vectors in H , there is a subsequence of integers $n_j \rightarrow \infty$ so that $T(x_{n_j})$ converges strongly in H .

- (a) Prove that if a sequence $\{x_n\}$ converges weakly to x_0 and if a sequence y_n converges strongly to y_0 , then $\lim_{n \rightarrow \infty} \langle x_n, y_n \rangle = \langle x_0, y_0 \rangle$.
- (b) Prove that if T is a compact operator on the Hilbert space H , then there is a vector $x_0 \in H$ with $\|x_0\| = 1$ and $\sup_{\|x\| \leq 1} \langle Tx, x \rangle = \langle Tx_0, x_0 \rangle$.
- (c) Let T be a compact operator on the Hilbert space H . Let $\lambda \in \mathbb{C}$ be a nonzero complex number, and let $E_\lambda = \{x \in H | T(x) = \lambda x\}$. Prove that E_λ is a finite dimensional subspace of H .

Problem VIII A distribution T on \mathbb{R}^2 is a continuous linear functional on the space $\mathcal{C}_0^\infty(\mathbb{R}^2)$.

- (a) Let T be a distribution on \mathbb{R}^2 . Give a precise definition of what it means that $\frac{\partial T}{\partial x_1} = \frac{\partial T}{\partial x_2} = 0$ on an open set $\Omega \subset \mathbb{R}^2$.
- (b) Let T be a distribution on \mathbb{R}^2 , and suppose that $\frac{\partial T}{\partial x_1} = \frac{\partial T}{\partial x_2} = 0$ on all of \mathbb{R}^2 . Prove that there is a constant A so that for every function $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^2)$, $T[\varphi] = A \int_{\mathbb{R}^2} \phi(x) dx$.
- (c) Suppose that T be a distribution on \mathbb{R}^2 , and suppose that $\frac{\partial T}{\partial x_1} = \frac{\partial T}{\partial x_2} = 0$ on the open set $\mathbb{R}^2 \setminus \{0\}$. Is the conclusion of part (b) still true? Either give a proof, or give a counterexample.
- (d) Define a real valued function g on \mathbb{R}^2 by setting $g(x, y) = \begin{cases} x^2 + y^2 & \text{if } x^2 + y^2 \leq 1, \\ 1 & \text{if } x^2 + y^2 > 1. \end{cases}$ Show that Δg (in the sense of distributions) is a finite measure on \mathbb{R}^2 and calculate what that measure is.

Problem IX A real valued function f defined on \mathbb{R} belongs to the space $\mathcal{C}^{1/2}(\mathbb{R})$ if and only if

$$\sup_{x \in \mathbb{R}} |f(x)| + \sup_{x \neq y} \frac{|f(x) - f(y)|}{\sqrt{|x - y|}} < \infty.$$

Prove that a function $f \in \mathcal{C}^{1/2}(\mathbb{R})$ if and only if there is a constant C so that for every $\epsilon > 0$ there is a bounded function $\varphi \in \mathcal{C}^\infty(\mathbb{R})$ such that

$$\sup_{x \in \mathbb{R}} |f(x) - \varphi(x)| \leq C\sqrt{\epsilon} \quad \text{and} \quad \sup_{x \in \mathbb{R}} \sqrt{\epsilon} |\varphi'(x)| \leq C.$$

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I. Let $\{a_n\}$, $n \geq 0$, be an infinite sequence of complex numbers.

(a) If $\sum a_n$ converges to S , then $\{a_n\}$ is Abel summable to S .

Fix $\epsilon > 0$, and choose N so large that $\sup_{n \geq N} |A_n| \leq \epsilon$, where $A_n = \sum_{j=N}^n a_j$.

We use summation by parts. For any $x \in [0, 1]$ and $k > N$,

$$\left| \sum_{n=k}^m a_n x^n \right| = \left| \sum_{n=k}^{m-1} A_n (x^n - x^{n+1}) - A_{k-1} x^k + A_m x^m \right| \leq \left(\sup_{n \geq N} |A_n| \right) \sum_{n=k}^{m-1} (x^n - x^{n+1}) + 2\epsilon$$

The inequality follows from the positivity of $x^n - x^{n+1}$ on $[0, 1]$. We rewrite the last quantity as

$$\left(\sup_{n \geq N} |A_n| \right) (x^k - x^m) + 2\epsilon \leq 3\epsilon,$$

which shows that $f(x) = \sum a_n x^n$ converges uniformly for all $x \in [0, 1]$. Thus $f(x)$ is continuous, which shows that $\{a_n\}$ is Abel summable to S .

(b) $a_n = (-1)^n$ is Abel summable to $1/2$, but $\sum(-1)^n$ fails to converge.

This is clear.

(c) If $a_n \geq 0$ is Abel summable to A , then $\sum a_n$ converges to A . Indeed, since $a_n \geq 0$, we have that

$\sum_{n=0}^{\infty} a_n x^n \leq \sum_{n=0}^{\infty} a_n$, so $A = \lim_{r \nearrow 1} \sum_{n=0}^{\infty} a_n x^n \leq \sum_{n=0}^{\infty} a_n$. Moreover, for any $N \in \mathbb{N}$ and $0 \leq x \leq 1$, we have that $\sum_{n=0}^{\infty} a_n x^n \geq \sum_{n=0}^N a_n x^n$. Taking the limit as $r \nearrow 1$ gives that $A = \lim_{r \nearrow 1} \sum_{n=0}^{\infty} a_n x^n \geq \lim_{r \nearrow 1} \sum_{n=0}^N a_n x^n = \sum_{n=0}^N a_n$. Thus, as $N \rightarrow \infty$ we have $\sum_{n=0}^{\infty} a_n \leq A$. Therefore $\sum_{n=0}^{\infty} a_n = A$.

II. Let $\{f_n\}, n \geq 1$ be an infinite sequence of real valued continuous functions defined for all $x \in \mathbb{R}$. Suppose f_n converges uniformly to g on \mathbb{R} .

(a) If $f_n(x) = x + 1/n$, then f_n converges uniformly to $g(x) = x$, but f_n^2 doesn't converge uniformly to x^2 .

Just observe that $f_n^2 - x^2 = 2x/n + 1/n^2$.

(b) If ϕ is a uniformly continuous function on \mathbb{R} , then $\phi(f_n)$ converges uniformly to g .

Totally routine.

(c) There is a bounded continuous function ϕ defined on \mathbb{R} and a sequence f_n converging uniformly to g such that $\phi(f_n)$ does not converge uniformly to $\phi(g)$.

Let ϕ be any continuous bounded function which is 0 on the integers and 1 on the set $\{n + 1/n | n \in \mathbb{Z} - \{0\}\}$, and take $f_n(x) = x + 1/n$, as before. Then $\phi(g(n)) = 0$, while $\phi(f_n(n)) = 1$.

(d) If each f_n is continuously differentiable, and f'_n converges uniformly to h , then g is differentiable, and $g'(x) = h(x)$ for all $x \in \mathbb{R}$.

By the fundamental theorem of calculus and uniform convergence,

$$g(x) - g(0) = \lim_{n \rightarrow \infty} f_n(x) - f_n(0) = \lim_{n \rightarrow \infty} \int_0^x f'_n(t) dt = \int_0^x h(t) dt.$$

Thus g is differentiable with $g' = h$.

III. (a) We can assume that φ is supported in the unit ball. In which case, since φ is bounded above by C ,

$$\iiint_{|x^2+y^2+z^2|>\epsilon} \frac{\varphi(x, y, z)}{|x^2 + y^2 + z^2|^{p/2}} dx dy dz \leq C \int_{\epsilon}^1 \frac{1}{r^p} r^2 dr$$

which is finite for all ϵ is $2 - p > -1$, that is $p < 3$.

Conversely, to show that the integral does not exist if $p \geq 3$, we use Urysohn's Lemma to construct $\phi \in C_c^\infty$ such that $\phi = 1$ in the unit ball and $\phi = 0$ outside the ball of radius 2 centered at the origin. Then, by switching to spherical coordinates, we see that $\lim_{\epsilon \rightarrow 0} \iiint_{|x^2+y^2+z^2|>\epsilon} \frac{\varphi(x, y, z)}{|x^2 + y^2 + z^2|^{p/2}} dx dy dz$ converges if and only if $\int_0^1 \frac{\rho^2}{\rho^p} d\rho$

(where $\rho = (x^2 + y^2 + z^2)^{1/2}$) converges, i.e. when $p < 3$.

(b) Compute compute compute! Since

$$\frac{\partial^2}{\partial x^2} (x^2 + y^2 + z^2)^{-p/2} = \frac{-p}{(x^2 + y^2 + z^2)^{\frac{p}{2}+1}} + \frac{(p^2 + 2p)x^2}{(x^2 + y^2 + z^2)^{\frac{p}{2}+2}}$$

$\Delta((x^2 + y^2 + z^2)^{-p/2}) = \frac{p^2 - p}{(x^2 + y^2 + z^2)^{\frac{p}{2}+1}}$, so we require $p^2 - p = 0$, that is $p = 0$ or $p = 1$.

(c) Recall Green's Theorem which says that (under suitable hypotheses which are satisfied here)

$$\int_{\Omega} u \Delta v - v \Delta u dV = \int_{\partial \Omega} u \frac{\partial v}{\partial n} - v \frac{\partial u}{\partial n} d\sigma$$

where $\frac{\partial}{\partial n}$ denotes the unit outward normal. In our case, if we let $u = \varphi$ and $f(x, y, z) = \frac{1}{4\pi}(x^2 + y^2 + z^2)^{-1/2}$, then by (b) and the support conditions on φ , we have

$$\begin{aligned} \iiint_{\epsilon < x^2+y^2+z^2 < 1} -\Delta \varphi f dx dy dz &= \iiint_{\epsilon < x^2+y^2+z^2 < 1} \Delta f \varphi - \Delta \varphi f dx dy dz \\ &= - \int_{x^2+y^2+z^2=\epsilon} \varphi \frac{\partial f}{\partial n} - \frac{\partial \varphi}{\partial n} f d\sigma. \end{aligned}$$

However, in polar coordinates, $f(r) = \frac{1}{4\pi} \frac{1}{r}$, so $\frac{\partial f}{\partial n} = \frac{\partial f}{\partial r} = -\frac{1}{4\pi} \frac{1}{r^2}$. For ϵ small, $\phi(x, y, z) = \phi(0, 0, 0) + O(\epsilon)$ and the second integral is also $O(\epsilon)$. Note $-\int_{r=\epsilon} \frac{\partial f}{\partial r} d\sigma = 1$. Letting $\epsilon \rightarrow 0$ gives the solution.

IV. (a) By breaking g into its real and imaginary parts, we can assume that g is real-valued. Note that $g^{-1}((c, \infty)) = \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} f_k^{-1}((c, \infty))$ since we can write $g = \inf_{n \rightarrow \infty} \sup_{k \geq n} f_k$. But then $g^{-1}((c, \infty))$ is a measurable set.

(b) Fix $\epsilon > 0$. Let $E_{km} = \{x \in [0, 1] : |f_k(x) - g(x)| > \frac{\epsilon}{2^m}\}$. Note that $\bigcup_{n \geq 1} \bigcap_{k \geq n} E_{km}^c = \{x : |f_k(x) - g(x)| > \frac{\epsilon}{2^m}, \text{ for large } k\}$. But $f_n \rightarrow g$ almost everywhere, so $|\bigcup_{n \geq 1} \bigcap_{k \geq n} E_{km}^c| = 1$ (just work out what the unions and intersections mean). Hence, there exists N_m so that if $E_m = \bigcup_{k \geq N_m} E_{km}$, then $|E_m| \leq \frac{\epsilon}{2^m}$. Let $E = \bigcup_m E_m$. It follows that $|E| < 2\epsilon$. Let $x \in E^c$. Then $x \in E_m^c = \bigcap_{k \geq N_m} E_{km}^c$, so $|f_k(x) - g(x)| < \frac{\epsilon}{2^m}$ for $k \geq N_m$. This is independent of $x \in E^c$, so $f_k \rightarrow g$ uniformly on E^c .

V. It's clear that (3) implies (2) and (1). We claim that (4) implies (3) (and hence (2) and (1) also). $\int |f_n| \leq \int |f| + \int |f_n - f| \rightarrow \int |f|$ and $\int |f_n| \geq \int |f| - \int |f_n - f| \rightarrow \int |f|$. Also (3) implies (4) using the Generalized Dominated Convergence Theorem. Indeed, $|f_n - f| \leq g_n := |f_n| + |f|$, where $|f_n - f| \rightarrow 0$ a.e., $g_n \rightarrow g := 2|f|$ a.e., and $\int_E g_n \rightarrow \int_E g$. Therefore $\int_E |f_n - f| \rightarrow \int_E 0 = 0$.

Also, we claim (1) implies (2). By Fatou's lemma, $\int |f| = \int \liminf_n |f_n| \leq \liminf_n \int |f_n| < A$. Now, (2) does not imply (1) if we let $f_n = \frac{1}{\sqrt{n}} \chi_{[0, n]}$. Then $f = 0$ and $\int |f_n| = \sqrt{n}$. To show the rest of the implications do not hold, set $f_n = \chi_{(n, n+1)}$.

VI. For the problem, let $\varphi(t) = \frac{2}{\pi} \frac{1}{(t^2+1)^2}$ and $\varphi_y(t) = \frac{1}{y} \varphi(\frac{t}{y})$. Note that $\varphi_y(t) = \frac{y^3}{(t^2+y^2)^2}$ and $\int \varphi_y(t) dt = \int \varphi(t) dt = 1$.

(a) Note that by Tonelli's Theorem,

$$\|f_y\|_{L^1} \leq \frac{2}{\pi} \iint |f(x-t)| \varphi_y(t) dx dt = \|f\|_{L^1}.$$

(b) φ_y is an approximation of the identity and $f_y(x) = f * \varphi_y(t)$. We first show (b) for continuous functions g with compact support. Let $\epsilon > 0$. g is continuous with compact support and hence uniformly continuous, so there exists $\delta > 0$ so that for $|t| < \delta$ and all x , $|g(x-t) - g(x)| < \frac{\epsilon}{\|g\|_{L^\infty}}$. For y small enough, $\int_{|t| > \delta} \varphi_y(t) < \frac{\epsilon}{2\|g\|_{L^\infty}}$. Then using the fact that $\int \varphi_y(t) dt = 1$

$$\|g - g_y\|_{L^1} \leq \iint |g(x) - g(x-t)| \varphi_y(t) dt dx < \int \int_{|t| < \delta} \frac{\epsilon}{\|g\|_{L^\infty}} \varphi_y(t) dx dt + \int \int_{|t| > \delta} 2\|g\|_{L^\infty} \varphi_y(t) dt dx < 2\epsilon.$$

For an arbitrary $f \in L^1$, let $\epsilon > 0$ and choose g continuous so that $\int |f - g| < \epsilon$. Writing $f(x) - f(x-t) = f(x) - g(x) - (f(x-t) - g(x-t)) + g(x-t) - g(x)$ and breaking up the integral into three pieces easily leads to the answer.

(c) Let $\epsilon > 0$. There exist $y_j \rightarrow 0$ so that $\|f - f_{y_j}\|_1 < \frac{\epsilon}{2^j}$. Let $g_j = f_{y_j}$ and $g_0 = 0$. Let $E_j = \{x : |f - g_j| > \frac{\epsilon}{j}\}$. Then $|E_j| \leq \int \chi_{E_j} \leq j \int |f - g_j| < \frac{j}{2^j}$. Claim: $\lim_{N \rightarrow \infty} \int \chi_{E_N} = 0$ a.e. Note that there exists N_0 so that $\sum_{j \geq N_0} \frac{j}{2^j} < \epsilon$, $\frac{1}{N_0} < \epsilon$. Then $\bigcup_{N \geq N_0} \{x : |g_N - f| > \epsilon\} \subseteq \sum_{N \geq N_0} |E_N| < \epsilon$. This implies pointwise convergence.

(d) Look up approximations of the identity in any Real Analysis textbook.

VII(a) Note $\langle x_n, y_n \rangle - \langle x_0, y_0 \rangle = \langle x_n, y_n - y_0 \rangle + \langle x_n - x_0, y_n \rangle$. Since $x_n \rightarrow x$ weakly, $|\langle x_n - x_0, y_n \rangle| \rightarrow 0$ as $n \rightarrow \infty$. Thus we need only to show that $|\langle x_n, y_n - y_0 \rangle| \rightarrow 0$ as $n \rightarrow \infty$. To see this, observe $|\langle x_n, y_n - y_0 \rangle| \leq \|x_n\| \|y_n - y_0\|$, and $\|y_n - y_0\| \rightarrow 0$ as $n \rightarrow \infty$. To complete the proof, we need only to see that $\|x_n\|$ are uniformly bounded in n , and we use the uniform boundedness principle. Let $y \in X$, and $T_y \in \mathcal{L}(H, \mathbb{C})$ be defined by $T_y(x) = \langle x, y \rangle$. If $\mathcal{A} = \{T_{x_n}\}$, note that $\sup_{T \in \mathcal{A}} |Ty| < \infty$ for each $y \in H$ since $\langle x_n, y \rangle \rightarrow \langle x, y \rangle$.

(b) Given $x \neq 0$, $\|x\| < 1$ where $\langle Tx, x \rangle = c$, $\langle T(\frac{x}{\|x\|}), \frac{x}{\|x\|} \rangle = \frac{c}{\|x\|^2} \geq c$, so it follows

$$\sup_{\|x\| \leq 1} \langle Tx, x \rangle = \sup_{\|x\|=1} \langle Tx, x \rangle$$

Let $x_n \in H$, $\|x_n\| = 1$ so $\langle Tx_n, x_n \rangle \rightarrow L$ as $n \rightarrow \infty$. x_n is a bounded sequence in H and T is a compact operator, so there exists a subsequence n_k so that Tx_{n_k} converges strongly, say to y_0 . H is a Hilbert space, so H is reflexive. Since x_{n_k} is in the unit ball, a compact set in the weak* topology by Banach-Alaoglu, there exists x_0 in the unit ball such that $x_{n_k} \rightarrow x_0$ weakly. Rename this last subsequence as x_m . By (a), it follows that $\langle Tx_m, x_m \rangle \rightarrow \langle y_0, x_0 \rangle$. We are done once we establish that $Tx_0 = y_0$. But this follows easily from what we have done.

(c) Let $\lambda \in \mathbb{C} \setminus \{0\}$. If E_λ is infinite dimensional, there exists an orthonormal basis x_1, x_2, \dots . But then $Tx_n =$

$\lambda x_n \perp \lambda x_m = Tx_m$ for all $n \neq m$, but this contradicts that T is compact (x_n is a bounded sequence and Tx_n has no convergent subsequence).

VIII(a) Look in a book.

(b) See Theorem 6.11 in Lieb and Loss.

(c) Try $T[\varphi] = \varphi(0)$.

(d) Away from $x^2 + y^2 = 1$, $\Delta g(x, y) = 4$ is $x^2 + y^2 < 1$ and $\Delta g(x, y) = 0$ if $x^2 + y^2 > 1$. We have:

$$\begin{aligned} \langle \Delta g, \varphi \rangle &= \langle g, \Delta \varphi \rangle = \iint g(x, y), \Delta \varphi(x, y) dx dy \\ &= \iint_{x^2+y^2 \leq 1} (x^2 + y^2) \Delta \varphi(x, y) dx dy + \iint_{x^2+y^2 > 1} \Delta \varphi(x, y) dx dy. \end{aligned}$$

By a useful version of Green's Theorem and the fact that φ has compact support (no $x^2 + y^2 = R$ integral),

$$\iint_{x^2+y^2 > 1} \Delta \varphi(x, y) dx dy = \iint_{x^2+y^2 > 1} (1) \Delta \varphi(x, y) - (\Delta 1) \varphi(x, y) dx dy = \int_{x^2+y^2=1} \frac{\partial \varphi}{\partial n} d\sigma.$$

And

$$\iint_{x^2+y^2 \leq 1} (x^2 + y^2) \Delta \varphi(x, y) dx dy = \int_0^{2\pi} r^2 \frac{\partial \varphi}{\partial n} - 2\varphi d\sigma + 4 \iint_{x^2+y^2 \leq 1} \varphi(x, y) dx dy.$$

Note, incidentally, we have some cancellation since $r = 1$ and on the unit circle, $\frac{\partial r^2}{\partial n} \Big|_{r=1} = 2$. Adding our answers together yields $-2 \int_{\partial B(0,1)} \varphi d\sigma + 4 \iint_{B(0,1)} \varphi dx dy$.

IX Let φ_t be an approximation of the identity, that is, $\varphi \in C_c^\infty(\mathbb{R})$, $\text{supp } \varphi \subset [-1, 1]$, $\int \varphi = 1$, $\varphi \geq 0$, $\varphi' < c$, and $\varphi_t(x) = \frac{1}{t} \varphi(\frac{x}{t})$. Let $f \in C^{1/2}$. Then

$$\begin{aligned} \left| f(x) - \int f(x-y) \varphi_t(y) dy \right| &= \left| \int (f(x) - f(x-y)) \varphi_t(y) dt \right| \leq \int \frac{|f(x) - f(x-y)|}{\sqrt{|y|}} \sqrt{|y|} \varphi_t(y) dy \\ &C \int_{-t}^t \sqrt{|y|} \varphi_t(y) dt \leq Ct \|\varphi_t\|_1 = Ct. \end{aligned}$$

So if we set $\psi(x) = f * \varphi_\epsilon(x)$, then $\sup_{x \in \mathbb{R}} |f(x) - \psi(x)| \leq C\sqrt{\epsilon}$. Also, since φ' is bounded by a constant, scaling shows that $\sup_{x \in \mathbb{R}} \sqrt{\epsilon} |\psi'(x)| \leq C$. The other direction is easier. Let $x \neq y$ and $\epsilon = |x - y|$. Then

$$\frac{|f(x) - f(y)|}{\sqrt{|x - y|}} \leq \frac{|f(x) - \varphi(x)|}{\sqrt{|x - y|}} + \frac{|\varphi(x) - \varphi(y)|}{\sqrt{|x - y|}} + \frac{|\varphi(x) - f(y)|}{\sqrt{|x - y|}} \leq C + \|\varphi'\|_{L^\infty} \sqrt{\epsilon} + C.$$

To see that $f \in L^\infty$, note that

$$C\sqrt{\epsilon} \leq \sup_{x \in \mathbb{R}} |f(x) - \varphi(x)| \leq \sup_{x \in \mathbb{R}} |f(x)| - |\varphi(x)| \leq \sup_{x \in \mathbb{R}} (|f(x)| - \sup_{y \in \mathbb{R}} |\varphi(y)|) = \sup_{x \in \mathbb{R}} |f(x)| - \sup_{y \in \mathbb{R}} |\varphi(y)|,$$

and it follows immediately that $f \in L^\infty$.