MATH 6361 Applicable Analysis Spring 2022

 First name:

 Points:

Assignment 1, due Thursday, January 27, 11:30am

Please staple this problem sheet to your homework. When asked to prove something, make a careful step-by-step argument. You can quote anything we covered in class in support of your reasoning.

Problem 1

Establish the identity

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

for x, y, z in a real or complex inner product space.

Problem 2

Let P be a bounded linear map on a real or complex Hilbert space H. Show that if $P^2 = P$ (meaning P(Px) = Px for each $x \in H$) and for each $x, y \in H$, $\langle Px, y \rangle = \langle x, Py \rangle$, then the range of P is closed and P is the orthogonal projection onto its range. Hint: If Px = 0 then $x \perp \operatorname{ran}(P)$.

Problem 3

Let K be a closed, convex set in a real Hilbert space H and $x_0 \in H \setminus K$. Recall that there is a unique $y_0 \in K$ such that $||y_0 - x_0|| = \inf_{y \in K} ||y - x_0||$. Show that $z \in K$ satisfies $z = y_0$ if and only if for each $y \in K$, $\langle x_0 - z, y \rangle \leq \langle x_0 - z, z \rangle$. Hint: Consider for $t \in [0, 1]$ the squared distance between x_0 and $ty_0 + (1 - t)z$.

Problem 4

The complex exponentials $u_n(x) = \frac{1}{\sqrt{2\pi}} e^{inx}$, define an orthonormal basis for $L^2([-\pi,\pi])$, so for $f \in L^2([-\pi,\pi])$, $||f||_2^2 = \sum_{n=-\infty}^{\infty} |\langle f, u_n \rangle|^2$. Evaluate both sides of this identity for (a) f(x) = 1, if $x \ge 0$ and f(x) = 0, if x < 0 and (b) $f(x) = \pi - |x|$. On one side, you get a number, on the other, a series.