HOMEWORK ASSIGNMENT no. 10, issued on Tuesday 19 June 2012
Due: Tuesday 26 June 2012 by 6 pm in the designated "FA" box on the 1st floor Info: www.math.lmu.de/ ${ }^{\sim}$ michel/SS12_FA.html

Each exercise is worth a full mark of 10 points. Correct answers without proofs are not accepted. Each step should be justified. You can hand in your solutions either in German or in English.

Exercise 37. (A normalized system of vectors with fixed angle among them converge weakly.)
(i) Let $\left\{x_{n}\right\}_{n=1}^{\infty}$ be a sequence of vectors in a Hilbert space $\mathcal{H}$ such that $\left\|x_{n}\right\|=1 \forall n$ and $\left\langle x_{n}, x_{m}\right\rangle=\frac{1}{2012}$ whenever $m \neq n$. Prove that there exists $x \in \mathcal{H}$ such that

$$
\left\langle x_{n}, y\right\rangle \xrightarrow{n \rightarrow \infty}\langle x, y\rangle \quad \forall y \in \mathcal{H} .
$$

(ii) Produce an example of a Hilbert space $\mathcal{H}$, a collection $\left\{x_{n}\right\}_{n=1}^{\infty}$ in $\mathcal{H}$, and a vector $x \in \mathcal{H}$ with the properties described in (i).

Exercise 38. (Cesaro summability. The canonical ONB of $L^{2}[0,2 \pi]$.)
Consider the Hilbert space $L^{2}[0,2 \pi]$ and the subspace $C\left(\mathbb{S}^{1}\right) \equiv\{f \in C([0,2 \pi]) \mid f(0)=f(2 \pi)\}$. Define $e_{n}(x):=\frac{e^{i n x}}{\sqrt{2 \pi}}, n \in \mathbb{Z} .\left\{e_{n}\right\}_{n \in \mathbb{Z}}$ is clearly an orthonormal set with respect to the scalar product in $L^{2}[0,2 \pi]$ and it is entirely contained in $C\left(\mathbb{S}^{1}\right)$. For every $f \in C([0,2 \pi])$ define

$$
S_{N}(f):=\sum_{n=-N}^{N}\left\langle e_{n}, f\right\rangle e_{n}, \quad \Sigma_{N}(f):=\frac{1}{N+1}\left(S_{0}(f)+\cdots+S_{N}(f)\right) \quad(N=0,1,2, \ldots)
$$

(i) Show that $\left\|\Sigma_{N}(f)-f\right\|_{\infty} \xrightarrow{N \rightarrow \infty} 0$ for every $f \in C\left(\mathbb{S}^{1}\right)$.
(ii) Show that $\left\|S_{N}(f)-f\right\|_{2} \xrightarrow{N \rightarrow \infty} 0$ for every $f \in L^{2}[0,2 \pi]$ - and therefore (owing to Theorem 2.40 in class) $\left\{e_{n}\right\}_{n \in \mathbb{Z}}$ is an ONB of $L^{2}[0,2 \pi]$.

Exercise 39. (Examples of compact / non-compact subsets of Banach spaces.)
(i) Under what condition on the sequence $\left\{a_{n}\right\}_{n=1}^{\infty}$ in ( $0, \infty$ ) is the set (the "parallelepiped") $\left\{x=\left(x_{1}, x_{2}, \ldots\right) \in \ell^{2}| | x_{n} \mid \leqslant a_{n} \forall n \in \mathbb{N}\right\}$ compact in $\ell^{2}$ ? Justify your answer.
(ii) For which continuous functions $\varphi:[0,1] \rightarrow[0, \infty)$ is the set $\bar{A}$ compact in $C([0,1])$, with $A:=\{f \in C([0,1])| | f(x) \mid \leqslant \varphi(x) \forall x \in[0,1]\}$ ? Justify your answer.
(iii) Let $E:=\left\{\left.f \in C^{1}([0,1])| | f(0)\left|\leqslant a, \int_{0}^{1}\right| f^{\prime}(x)\right|^{2} \mathrm{~d} x \leqslant b\right\}$, for given $a, b>0$. Show that $\bar{E}$ is compact in $C([0,1])$.

Exercise 40. (Examples of $L^{p}$-distances)
For a given $p$ consider the set $S:=\left\{f \in L^{p}[0,1] \mid \int_{0}^{1} f^{2}=1\right\}$. (Here $L^{p}[0,1]$ is a vector space on $\mathbb{C}$.) Let $f_{0}:[0,1] \rightarrow \mathbb{C}$ be the function $f_{0}(x):=x^{2}$. Compute the $L^{p}$-distance from $f_{0}$ to $S$ when
(i) $p=1$,
(ii) $p=2$,
(iii) $p=\infty$.

