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HOMEWORK ASSIGNMENT no. 6, issued on Wednesday 23 November 2011
Due: Wednesday 30 November 2011 by 2 pm in the designated "FA2" box on the 1st floor
Info: www.math.lmu.de/~~michel/WS11-12_FA2.html

Each exercise sheet is worth a full mark of 40 points. Correct answers without proofs are not accepted. Each step should be justified. You can hand in the solutions either in German or in English.

## Exercise 21. (The Hardy operator - I)

Consider the Banach space $C([0,1], \mathbb{R})$ of real-valued continuous functions on $[0,1]$ equipped with the usual norm of the maximum $\|f\|=\max _{x \in[0,1]}|f(x)|$. Let $f \mapsto T f$ be the map defined by

$$
(T f)(x):= \begin{cases}\frac{1}{x} \int_{0}^{x} f(y) \mathrm{d} y & \text { if } x \in(0,1]  \tag{*}\\ f(0) & \text { if } x=0\end{cases}
$$

(i) Show that $(*)$ defines a linear map $T$ of $C([0,1], \mathbb{R})$ into itself.
(ii) Show that $T$ is bounded and compute $\|T\|$.
(iii) Show that $\sigma_{\mathrm{p}}(T)=(0,1]$ and for each eigenvalue determine the corresponding eigenfunctions.
(iv) Decide whether $T$ is compact or not.

Exercise 22. (The Hardy operator - II)
Next to $C([0,1], \mathbb{R})$ considered in Exercise 21, consider the Banach space $C^{1}([0,1], \mathbb{R})$ equipped with norm $\|f\|^{\prime}=\max _{x \in[0,1]}|f(x)|+\max _{x \in[0,1]}\left|f^{\prime}(x)\right|$ and the Banach space $L^{q}[0,1]$ with $1 \leqslant q<\infty$. Let $T$ be the map defined in $(*)$, Exercise 21.
(i) Show that $(*)$ defines a bounded linear map $T$ of $C^{1}([0,1], \mathbb{R})$ into itself.
(ii) Show that $\sigma_{\mathrm{p}}(T)=\left(0, \frac{1}{2}\right] \cup\{1\}$ and for each eigenvalue determine the corresponding eigenfunctions.
(iii) Show that $(*)$ defines a bounded linear map $T: C([0,1], \mathbb{R}) \rightarrow L^{q}[0,1]$ and decide whether such a map is compact or not.

Exercise 23. (The Hardy operator - III)
Let $p \in(1, \infty)$. For every $f \in L^{p}[0,1]$ consider the map $f \mapsto T f$ defined by

$$
(T f)(x):=\frac{1}{x} \int_{0}^{x} f(y) \mathrm{d} y \quad \text { for almost every } x \in[0,1] .
$$

(i) Show that $T$ defines a bounded linear map $T: L^{p}[0,1] \rightarrow L^{p}[0,1]$.
(Hint: Find first a bound $\|T f\|_{p} \leqslant C\|f\|_{p}$ for suitable smooth $f$ 's vanishing at $x=0$, by means of a convenient integration by parts in $\int_{0}^{1}|(T f)(x)|^{p} \mathrm{~d} x$. Then complete the argument by density.)
(ii) Compute $\|T\|$.
(Hint: you may check that the interval $\left(0, \frac{p}{p-1}\right)$ is all made of eigenvalues.)
(iii) Decide whether $T$ is compact or not.
(iv) Decide whether $T$ is compact as a map $T: L^{p}[0,1] \rightarrow L^{q}[0,1]$ with $1 \leqslant q<p<\infty$.

Exercise 24. (The Hardy operator - IV)
Let $p \in(1, \infty)$. For every $f \in L^{p}\left(\mathbb{R}^{+}\right)$consider the map $f \mapsto T f$ defined by

$$
(T f)(x):=\frac{1}{x} \int_{0}^{x} f(y) \mathrm{d} y \quad \text { for almost every } x \in \mathbb{R}^{+} .
$$

(i) Show that $T$ defines a bounded linear map $T: L^{p}\left(\mathbb{R}^{+}\right) \rightarrow L^{p}\left(\mathbb{R}^{+}\right)$.
(Hint: As in Exercise 23 (i).)
(ii) Deduce from (i) the following inequality $\forall F \in C^{1}((0, \infty))$ with $F^{\prime} \in L^{p}[0, \infty], F(0)=0$ :

$$
\int_{0}^{\infty} \frac{|F(x)|^{p}}{x^{p}} \mathrm{~d} x \leqslant\left(\frac{p}{p-1}\right)^{p} \int_{0}^{\infty}\left|F^{\prime}(x)\right|^{p} \mathrm{~d} x
$$

(the Hardy's inequality, G. H. Hardy, Note on a theorem of Hilbert, Math. Zeitschr. 6 (1920), 314-317).
(iii) Compute $\|T\|$.
(Hint: saturate your bound $\|T f\|_{p} \leqslant C\|f\|_{p}$ with a sequence $f_{n}(x) \sim x^{-\alpha(n)}$ as $x \rightarrow \infty$, adjusting the power-law decay $\alpha(n)$ in a convenient way.)
(iv) Decide whether $T$ is compact or not.
(v) Determine the adjoint $T^{\prime}$ of $T$.

