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Integral Equations

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Exercise List 3

11. Assume that $K: H_1 \rightarrow H_2$ is a compact operator between Hilbert spaces. Given bounded linear maps $A: H \rightarrow H_1$ and $B: H_2 \rightarrow H$, where H is again Hilbert, prove that KA and BK are compact. Also, prove that the sum $K_1 + K_2$ of two compact operators $K_1, K_2: H_1 \rightarrow H_2$ is compact.
12. Assume that $\langle a_n \rangle$ is a sequence of complex numbers converging to zero. Consider the linear map

$$A: \ell^2 \rightarrow \ell^2, \quad \langle x_n \rangle \mapsto \langle a_n x_n \rangle.$$

Prove that A is compact. Hint: Use the previous exercise with suitable operators K_n having finite dimensional image spaces.

13. Assume that $K: H \rightarrow H$ is a linear operator and that for some positive integer n_0 we know that K^{n_0} is compact. What can you say about $\text{Ker}(I - K)$?
14. Prove that a compact operator $K: \ell^2(\mathbb{C}) \rightarrow \ell^2(\mathbb{C})$ is a norm limit of finite dimensional operators. Hint: Let Q_n be the orthogonal projection to span $\{e_1, \dots, e_n\}$, where $\langle e_i \rangle$ is the standard orthonormal basis of $\ell^2(\mathbb{C})$. Let $K_n = Q_n K$ and prove that $\|K - K_n\| \rightarrow 0$ by considering a suitable finite covering of the compact set $K(B)$, where B is the closed unit ball of $\ell^2(\mathbb{C})$.
15. Show that the following integral equation

$$\varphi(x) - \frac{1}{2} \int_0^1 \cos(xy) \varphi(y) dy = f(x), \quad x \in [0, 1]$$

has a unique solution $\varphi \in C([0, 1])$ for any $f \in C([0, 1])$.

Hint: Let $(K\varphi)(x) := \frac{1}{2} \int_0^1 \cos(xy) \varphi(y) dy$. Show that for $\varphi \in \text{Ker}(I - K)$

$$|\varphi(x)| \leq \frac{1}{2} \|\varphi\|_\infty, \quad x \in [0, 1]$$

holds and implies that $\text{Ker}(I - K) = \{0\}$.