Homework #8 • MATH 419 • Last Homework

• submit your write-up on Thursday 28 July (my parents arrive on Friday).

A) A Bounded Linear Operator (4 pages) Consider the operator

$$K[f] = \int_0^x (x - y) f(y) \, dy$$
 (1)

where $f(x) \in L_2[0,1]$. Prove that $K \in B(L_2, L_2)$ with $||K||^2 \le 1/12$. You might first need to verify the identity

$$\left(\int_0^x \left(x-y\right)f(y)\,dy\right)^2 \leq \left(\int_0^x \left(x-y\right)^2\,dy\right)\left(\int_0^x |f(y)|^2\,dy\right) \tag{2}$$

• Use an induction argument to obtain the power operator formula

$$K^{n}[f] = \frac{1}{(2n-1)!} \int_{0}^{x} (x-y)^{(2n-1)} f(y) \, dy \tag{3}$$

then apply this result to find a very pretty expression for the solution f(x) to the integral equation

$$f(x) - \int_0^x (x - y) f(y) \, dy = g(x) \tag{4}$$

given $g(x) \in L_2[0, 1]$. (Pretty means no summation — one integration is inevitable.) Check your calculations by choosing any particular g(x) and verifying that your general solution formula satisfies the integral equation.

bonus: The norm of ||K|| can be evaluated by clear thinking & some simple calculus.