

Exercise sheet 1 – released on 15.10.2019

Exercise 1.1 (voting Exercise)

Let $\Omega := [0, 1] \subset \mathbb{R}$. Show that:

- (a) the space $X := C^0(\Omega)$ with $\langle f, g \rangle_X := \int_0^1 f(x)g(x) dx$ for $f, g \in X$ is not a real-valued Hilbert space.
- (b) the space $X := H^1(\Omega)$ with $\langle f, g \rangle_X := \int_0^1 \frac{\partial}{\partial x} f(x) \frac{\partial}{\partial x} g(x) dx$ for $f, g \in X$ is not a real-valued Hilbert space.

Exercise 1.2 (written Exercise)[6 Points]

Prove Theorem 1.7 by following these steps.

- (a) Use without proof that for $x \in X$ there exists a minimizing sequence $\{y_k\}_{k \in \mathbb{N}} \subset Y$ satisfying

$$\lim_{k \rightarrow \infty} \|x - y_k\|_X = \inf_{y \in Y} \|x - y\|_X.$$

Use the Parallelogram law to prove that this sequence converges and $\tilde{y} := \lim_{k \rightarrow \infty} y_k \in Y$. Conclude that $\|x - \tilde{y}\|_X = \inf_{y \in Y} \|x - y\|_X$ and show that \tilde{y} is unique. Define $Px := \tilde{y}$.

- (b) Show that for $x \in X$

$$\|x - Px\|_X = \inf_{y \in Y} \|x - y\|_X \quad \Leftrightarrow \quad \langle x - Px, y \rangle_X = 0, \quad \forall y \in Y.$$

- (c) Using this equivalent characterization to show that P is linear.

- (d) Show that for $x \in X$

$$\langle x - Px, y \rangle_X = 0, \quad \forall y \in Y \quad \Leftrightarrow \quad Px = \sum_{i=1}^n \langle x, \varphi_i \rangle_X \varphi_i.$$

Exercise 1.3 (voting Exercise)

Let $X = \mathbb{R}^n$, $A \in \mathbb{R}^{n \times n}$ and define the bilinear form $a : X \times X \rightarrow \mathbb{R}$ via $a(u, v) = \langle Au, v \rangle_X$. We denote with

$$\alpha := \inf_{u \in X \setminus \{0\}} \frac{a(u, u)}{\|u\|_X^2}$$

the *coercivity constant* of a and call a *coercive* if $\alpha > 0$. Show that:

- (a) $a(u, u) = a_s(u, u) = \langle A_S u, u \rangle_X$, where a_s is defined in Definition 1.11 and $A_S := \frac{1}{2}(A + A^\top)$.
- (b) the coercivity constant of a is $\min\{\lambda_i\}_{i=1}^n$, where $\{\lambda_i\}_{i=1}^n$ are the eigenvalues of A_S .
- (c) a is coercive $\Leftrightarrow A_S$ is positive definite.

Explanation of terms

- For **written Exercises** hand in your elaboration/solution after one of the lectures or via Email to Dominik Garmatter until **28.10.2019**.
- For **programming Exercises** send your **commented** solution in MATLAB-Code via E-mail to Dominik Garmatter. Please, start the subject of your E-mail with "**MOR_201920_1:**".
- For **voting Exercises** no written solution is requested. The solution for these exercises will be discussed/presented during the exercise course.
- All exercises of Exercise sheet 1 will be discussed during the exercise on 29.10.2019.