

Exercise 1

We define $A : H \rightarrow H$, $x \mapsto J^{-1}(\overline{Q(x, \cdot)})$, where J denotes the Riesz isomorphism. A satisfies $Q(x, y) = \langle Ax, y \rangle$ for all $x, y \in H$, and $\|Ax\|^2 = |Q(x, Ax)| \leq C\|x\|\|Ax\|$, which implies that $A \in L(H)$ with $\|A\|_{H \rightarrow H} \leq C$. A is injective since for all $x \in H$, $\langle Ax, x \rangle = Q(x, x) \geq \delta\|x\|^2$, and therefore $\|Ax\| \geq \delta\|x\|$. Moreover, this inequality implies that A has closed range. Indeed, if $(x_n)_{n \in \mathbb{N}} \subset H$ is such that $(Ax_n)_{n \in \mathbb{N}}$ converges to some $y \in H$, then $(x_n)_{n \in \mathbb{N}}$ is a Cauchy sequence by the inequality, and since H is complete, it converges to some $x \in H$. Hence, $\|y - Ax\| = \lim_{n \rightarrow \infty} \|Ax_n - Ax\| = 0$ since A is bounded. If $z \in (\text{Ran}(A))^\perp$, then $0 = \langle Az, z \rangle \geq \delta\|z\|^2$, and thus, $(\text{Ran}(A))^\perp = \{0\}$. Since the range is a closed subspace, it follows that $\text{Ran}(A) = H$. Therefore, there exists $A^{-1} : H \rightarrow H$, and from $\|Ax\| \geq \delta\|x\|$ it follows that $\|x\| \geq \delta\|A^{-1}x\|$ for all $x \in H$, which implies that A^{-1} is bounded and $\|A^{-1}\|_{H \rightarrow H} \leq \delta^{-1}$.

Exercise 2

- For $x, y \in l^2(\mathbb{N})$ we have $\langle T_L x, y \rangle = \sum_{j=1}^{\infty} x_{j+1} \overline{y_j} = \langle x, T_R y \rangle$, where T_R is the right shift operator. Hence, $T_L^* = T_R$. Moreover, $\langle T_R x, y \rangle = \sum_{j=2}^{\infty} x_j \overline{y_{j-1}} = \langle x, T_L y \rangle$, which implies that $T_L^{**} = T_L$.
- T is linear since the integral is linear. For $f \in L^2([0, 1])$ we have by the Cauchy-Schwarz inequality, $\int_0^1 |Tf(t)|^2 dt \leq \int_0^1 (\int_0^t |f(s)| ds)^2 dt \leq \int_0^1 \|f\|_{L^2}^2 dt = \|f\|_{L^2}^2$, and hence $\|Tf\|_{L^2} \leq \|f\|_{L^2}$. Let $f, g \in L^2([0, 1])$. We have $\langle Tf, g \rangle = \int_0^1 \int_0^t f(s) ds \overline{g(t)} dt = \int_0^1 \int_s^1 f(s) \overline{g(t)} dt ds = \langle f, T^*g \rangle$, where $T^*g(s) = \int_s^1 g(t) dt$ for $s \in [0, 1]$.
- For $f \in L^2([0, 1]; \mathbb{R})$ and $g \in L^2([0, 1]; \mathbb{C})$ we compute $\langle T_k f, g \rangle = \int_0^1 \int_0^1 k(t, s) f(s) \overline{g(t)} dt ds = \int_0^1 f(s) \int_0^1 k(t, s) \overline{g(t)} dt ds$. If we set $k^*(t, s) := \overline{k(s, t)}$ for almost every $s, t \in [0, 1]$, then $T_k^* = T_{k^*}$.

Exercise 3

- If $\|f\|_{L^{p,q}} = 0$, then $f^*(s) = 0$ for almost every $s > 0$, and hence, $0 = d_f(s) = m^n(\{x \in \mathbb{R}^n : |f(x)| > 0\})$, which implies $f = 0$ almost everywhere. For $\lambda \in \mathbb{C} \setminus \{0\}$ and $\alpha \geq 0$ we have $d_{\lambda f}(\alpha) = m^n(\{x \in \mathbb{R}^n : |\lambda f(x)| > \alpha\}) = d_f(|\lambda|^{-1}\alpha)$. It follows that for $s > 0$, $(\lambda f)^*(s) = \inf\{\alpha > 0 : d_f(|\lambda|^{-1}\alpha) \leq s\} = |\lambda| f^*(s)$. Let $f, g \in L^{p,q}$ and $s_1, s_2 > 0$. We set $A = \{\alpha_1 > 0 : d_f(\alpha_1) \leq s_1\}$, $B = \{\alpha_2 > 0 : d_g(\alpha_2) \leq s_2\}$ and $S = \{\alpha > 0 : d_{f+g}(\alpha) \leq s_1 + s_2\}$. Since $d_{f+g}(\alpha_1 + \alpha_2) \leq d_f(\alpha_1) + d_g(\alpha_2)$ for $\alpha_1, \alpha_2 \geq 0$, we have $A + B \subset S$. Hence, $(f+g)^*(s_1 + s_2) = \inf S \leq \inf A + \inf B = f^*(s_1) + g^*(s_2)$. Using this we compute $\|f+g\|_{L^{p,q}} \leq \|s^{\frac{1}{p}-\frac{1}{q}}(f^*(\frac{\cdot}{s}) + g^*(\frac{\cdot}{s}))\|_{L^q(0,\infty)} \leq 2^{\frac{1}{p}-\frac{1}{q}} (\|(\frac{\cdot}{s})^{\frac{1}{p}-\frac{1}{q}} f^*(\frac{\cdot}{s})\|_{L^q(0,\infty)} + \|(\frac{\cdot}{s})^{\frac{1}{p}-\frac{1}{q}} g^*(\frac{\cdot}{s})\|_{L^q(0,\infty)}) = 2^{\frac{1}{p}} (\|f\|_{L^{p,q}} + \|g\|_{L^{p,q}})$.
- Let $f : \mathbb{R}^n \rightarrow \mathbb{C}$ be measurable. Since $\|f\|_{L^p}^p = \int_{\mathbb{R}^n} \int_0^{|f(x)|} p s^{p-1} ds dx = p \int_0^\infty s^{p-1} d_f(s) ds$, it suffices to show $d_f = d_{f^*}$. To this end we first note that $\alpha < f^*(s)$ if and only if $s < d_f(\alpha)$. Hence, $d_{f^*}(\alpha) = m^n(\{s > 0 : f^*(s) > \alpha\}) = m^n((0, d_f(\alpha))) = d_f(\alpha)$.

3. Let $q_1 < q_2 = \infty$ and $f \in L^{p, q_1}$. For $s > 0$ we have $|s^{\frac{1}{p}} f^*(s)| = (\frac{q_1}{p} \int_0^s (t^{\frac{1}{p} - \frac{1}{q_1}} |f^*(t)|)^{q_1} dt)^{\frac{1}{q_1}} \leq (\frac{q_1}{p} \int_0^s (t^{\frac{1}{p} - \frac{1}{q_1}} |f^*(t)|)^{q_1} dt)^{\frac{1}{q_1}} \leq (\frac{q_1}{p})^{\frac{1}{q_1}} \|f\|_{p, q_1}$. This implies that $\|f\|_{L^{p, \infty}} \leq (\frac{q_1}{p})^{\frac{1}{q_1}} \|f\|_{p, q_1}$. Let now $q_1 < q_2 < \infty$ and $f \in L^{p, q_1}$. Using the above steps we compute $\|f\|_{L^{p, q_2}}^{q_2} = \int_0^\infty (s^{\frac{1}{p} - \frac{1}{q_1}} |f^*(s)|)^{q_1} s^{\frac{q_2 - q_1}{p}} |f^*(s)|^{q_2 - q_1} ds \leq \|f\|_{L^{p, q_1}}^{q_1} \|f\|_{L^{p, \infty}}^{q_2 - q_1} \leq C \|f\|_{L^{p, q_1}}^{q_2}$.
4. Let $f, g : \mathbb{R}^n \rightarrow \mathbb{C}$ be measurable and $s_1, s_2 > 0$. We set $A = \{t_1 > 0 : d_f(t_1) \leq s_1\}$, $B = \{t_2 > 0 : d_g(t_2) \leq s_2\}$ and $P = \{t > 0 : d_{fg}(t) \leq s_1 + s_2\}$. Since $d_{fg}(t_1 t_2) \leq d_f(t_1) + d_g(t_2)$ for all $t_1, t_2 > 0$, it follows that $A \cdot B \subset P$, and hence $(fg)^*(s_1 + s_2) = \inf P \leq \inf A \cdot \inf B = f^*(s_1) g^*(s_2)$. If $q < \infty$ we have $\|fg\|_{L^{p, q}} \leq (\int_0^\infty s^{\frac{q}{p} - 1} |f^*(\frac{\cdot}{2}) g^*(\frac{\cdot}{2})|^q ds)^{\frac{1}{q}} \leq 2^{\frac{1}{p}} \|s^{\frac{1}{p_0} - \frac{1}{q_0}} f^*\|_{L^{q_0}(0, \infty)} \|s^{\frac{1}{p_1} - \frac{1}{q_1}} g^*\|_{L^{q_1}(0, \infty)} = 2^{\frac{1}{p}} \|f\|_{L^{p_0, q_0}} \|g\|_{L^{p_1, q_1}}$. If $q = \infty$ we have $\|fg\|_{L^{p, \infty}} \leq \|s^{\frac{1}{p}} f^*(\frac{\cdot}{2}) g^*(\frac{\cdot}{2})\|_{L^\infty(0, \infty)} \leq 2^{\frac{1}{p}} \|f\|_{L^{p_0, \infty}} \|g\|_{L^{p_1, \infty}}$.