

1. $A \in \mathcal{L}(X)$, X real Hilbert space.

$$f_1(x) = (Ax, x) \quad f_2(x) = \frac{1}{2}(Ax - z, Ax - z), \quad z \in X$$

$$\begin{aligned} (f_1'(x), h) &= \lim_{t \rightarrow 0} \frac{1}{t} (f_1(x+th) - f_1(x)) \\ &= \lim_{t \rightarrow 0} \frac{1}{t} ((A(x+th), x+th) - (Ax, x)) \\ &= \lim_{t \rightarrow 0} \frac{1}{t} ((Ax, x) + t(Ah, x) + t(Ax, h) + t^2(Ah, h) - (Ax, x)) \\ &= \lim_{t \rightarrow 0} \frac{1}{t} (t(Ah, x) + t(Ax, h) + t^2(Ah, h)) \\ &= \lim_{t \rightarrow 0} ((Ah, x) + (Ax, h) + t(Ah, h)) \\ &= (Ah, x) + (Ax, h) \\ &= (h, A^*x) + (Ax, h) \\ &= (A + A^*)(x), h \quad \forall h \in X \end{aligned}$$

$$\begin{aligned} (f_1''(x), h, g) &= \lim_{t \rightarrow 0} \frac{1}{t} (f_1'(x+tg)h - f_1'(x)h) \\ &= \lim_{t \rightarrow 0} \frac{1}{t} ((A + A^*)(x+tg), h) - ((A + A^*)(x), h) \\ &= \lim_{t \rightarrow 0} \frac{1}{t} ((A + A^*)(tg), h) \\ &= (A + A^*)(g), h = (A + A^*)(h), g \quad \forall h, g \in X \end{aligned}$$

$$\begin{aligned} f_2'(x) &= \lim_{t \rightarrow 0} \frac{1}{2t} \left[(A(x+th) - z, A(x+th) - z) - (Ax - z, Ax - z) \right] \\ &= \lim_{t \rightarrow 0} \frac{1}{2t} \left[(Ax - z, Ax - z) + t(Ah, Ax - z) + t(Ax - z, Ah) + t^2(Ah, Ah) - (Ax - z, Ax - z) \right] \\ &= \lim_{t \rightarrow 0} \frac{1}{2t} \left[t(Ah, Ax - z) + t(Ax - z, Ah) + t^2(Ah, Ah) \right] \\ &= \frac{1}{2} [(Ah, Ax - z) + (Ax - z, Ah)] \\ &= (A^*(Ax - z), h) \end{aligned}$$

$$\begin{aligned}
(f_2''(x), hg) &= \lim_{t \rightarrow 0} \frac{1}{t} (f_1'(x+tg)h - f_1'(x)h) \\
&= \lim_{t \rightarrow 0} \frac{1}{t} [A^*(A(x+tg) - z), h] - (A^*(Ax - z), h) \\
&= \lim_{t \rightarrow 0} \frac{1}{t} [(A^*Ax - A^*z, h) + (A^*A(tg), h) - (A^*(Ax - z), h)] \\
&= \lim_{t \rightarrow 0} \frac{1}{t} (t A^*Agh) \\
&= (A^*Ag, h) = (A^*Ah, g)
\end{aligned}$$

2. Show if A radially continuous

$$A \text{ potential operator} \Leftrightarrow \int_0^1 \langle Atx, x \rangle dt - \int_0^1 \langle Aty, y \rangle dt = \int_0^1 \langle A(y+t(x-y)), x-y \rangle dt$$

$\forall x, y \in X$

From Lemma 3.3 proof (a) \Rightarrow (b) still holds; i.e.

$$A \text{ potential} \Rightarrow \int_0^1 \langle Atx, x \rangle dt - \int_0^1 \langle Aty, y \rangle dt = \int_0^1 \langle A(y+t(x-y)), x-y \rangle dt$$

$\forall x, y \in X$

So just need to show " \Leftarrow "

Show that $F(x) = \int_0^1 \langle Asx, x \rangle ds$ is the potential of A

$$\lim_{t \rightarrow 0} \frac{F(u+tv) - F(v)}{t} = \lim_{t \rightarrow 0} \frac{1}{t} \left[\int_0^1 \langle A(s(u+tv)), u+tv \rangle ds - \int_0^1 \langle Asv, v \rangle ds \right]$$

Setting $x = u+tv$ & $y = v$, by left hand side of implication

$$\begin{aligned}
\lim_{t \rightarrow 0} \frac{F(u+tv) - F(v)}{t} &= \lim_{t \rightarrow 0} \frac{1}{t} \int_0^1 \langle A(u+stv), tv \rangle ds \\
&= \lim_{t \rightarrow 0} \int_0^1 \langle A(u+stv), v \rangle ds
\end{aligned}$$

Let $\varphi_t'(s) = \langle A(u+stv), v \rangle$, then

$$\lim_{t \rightarrow 0} \frac{F(u+tv) - F(v)}{t} = \lim_{t \rightarrow 0} \int_0^1 \varphi_t'(s) ds = \lim_{t \rightarrow 0} [\varphi_t(1) - \varphi_t(0)]$$

By mean value theorem there exists a s_0 st $\varphi_t'(s_0) = \varphi_t(1) - \varphi_t(0)$

$$\text{Therefore } \lim_{t \rightarrow 0} \frac{F(u+tv) - F(v)}{t} = \lim_{t \rightarrow 0} \varphi_t'(s_0) = \lim_{t \rightarrow 0} \langle A(u+s_0tv), v \rangle = \langle Au, v \rangle$$

as A radially continuous

$\Rightarrow F$ potential of $A \Rightarrow A$ is a potential operator.

3.0 X real Hilbert space, $A \in \mathcal{L}(X)$. A is self-adjoint.

As A self-adjoint \Rightarrow linear

Assume exists sequence $\{u_n\}$ weakly converges to u .

$$(Au_n, v) = (u_n, Av) \rightarrow (u, Av) = (Au, v)$$

$$\Rightarrow Au_n \rightarrow Au$$

$\Rightarrow A$ is weakly continuous \Rightarrow demicontinuous \Rightarrow relatively compact.

Now consider

$$\int_0^1 (A(y+t(x-y)), x-y) dt$$

$$= \int_0^1 (Ay, x) - (Ay, y) + t(Ax, x) - t(Ax, y) - t(Ay, x) + t(Ay, y) dt$$

$$= (Ay, x) - (Ay, y) + \frac{1}{2}(Ax, x) - \frac{1}{2}(Ax, y) - \frac{1}{2}(Ay, x) + \frac{1}{2}(Ay, y)$$

$= \frac{1}{2}(Ay, x)$
as A self-adjoint.

$$= \frac{1}{2}(Ax, x) - \frac{1}{2}(Ay, y)$$

$$\int_0^1 (Atx, x) dt - \int_0^1 (Aty, y) dt = \frac{1}{2}(Ax, x) - \frac{1}{2}(Ay, y)$$

$$\Rightarrow \int_0^1 (Atx, x) dt - \int_0^1 (Aty, y) dt = \int_0^1 (A(y+t(x-y)), x-y) dt$$

So, as A demicontinuous, from lemma 3.3 A is a potential operator. From lemma 3.2

$$F(x) = F(0) + \int_0^1 (Atx, x) dt = F(0) + (Atx, x) \int_0^1 t dt = F(0) + \frac{1}{2}(Ax, x)$$

$\underbrace{\int_0^1 t dt}_{\text{Constant}}$

$$\text{Let } F(0) = 0 \Rightarrow F(x) = \frac{1}{2}(Ax, x)$$

$$\text{From Exercise 1 } \text{grad } F(x) = \frac{1}{2} \text{grad}(Ax, x)$$

$$= \frac{1}{2}(A+A^*)(x)$$

$$= Ax \quad \text{as } A=A^*$$

4. X^* strictly convex Banach space.

$\mathcal{U}: X \rightarrow X^*$ dualisation - strictly monotone, coercive, & demicontinuous

$$\langle \mathcal{U}y, y-x \rangle = \langle \mathcal{U}y, y \rangle - \langle \mathcal{U}y, x \rangle$$

$$\geq \|y\|^2 - \|x\| \|y\|$$

$$\geq \|y\|^2 - \frac{1}{2} (\|x\|^2 + \|y\|^2)$$

$$= \frac{1}{2} \|y\|^2 - \frac{1}{2} \|x\|^2$$

$$\geq -\|x\|^2 + \|x\| \|y\|$$

$$\geq \langle \mathcal{U}x, y-x \rangle$$

Select $y = x + th$, $h \in X$

$$t \langle \mathcal{U}x, h \rangle \leq \frac{1}{2} \|x + th\|^2 - \frac{1}{2} \|x\|^2 \leq t \langle \mathcal{U}x, y-x \rangle$$

Divide by $t \neq 0$ & take limit

$$\langle \mathcal{U}x, h \rangle \leq \lim_{t \rightarrow 0} \frac{1}{2t} [\|x + th\|^2 - \frac{1}{2} \|x\|^2] \leq \lim_{t \rightarrow 0} \langle \mathcal{U}(x + th), h \rangle$$

$$\Rightarrow \langle \mathcal{U}x, h \rangle = \lim_{t \rightarrow 0} \frac{1}{t} [F(x + th) - F(x)]$$

$$\text{where } F(x) = \frac{1}{2} \|x\|^2$$

$\Rightarrow F$ potential for operator \mathcal{U} .

$$5. F(x) = \|x\|^{\alpha+1}, \alpha > 0$$

$\|\cdot\|$ - Gateaux differentiable at every point

From definition of Gateaux-derivative for $x \neq 0$

$$\langle \text{grad } F(x), h \rangle = (\alpha+1) \|x\|^\alpha \langle \text{grad } \|x\|, h \rangle$$

$$Ax \equiv \text{grad } F(x) = (\alpha+1) \|x\|^\alpha \text{grad } \|x\| \in X \rightarrow X^*$$

, Thus, A potential operator with potential F .

A monotone:

Use fact that $\langle \text{grad } \|x\|, x \rangle = \|x\|$ and $\|\text{grad } \|x\|\| = 1$

$$\langle Ax - Ay, x - y \rangle = \langle Ax, x \rangle - \langle Ay, y \rangle - \langle Ax, y \rangle + \langle Ay, x \rangle$$

$$\geq (\alpha+1) [\|x\|^\alpha \langle \text{grad } \|x\|, x \rangle + \|y\|^\alpha \langle \text{grad } \|y\|, y \rangle - \|x\|^\alpha \|\text{grad } \|x\|\| \|y\| - \|y\|^\alpha \|\text{grad } \|y\|\| \|x\|]$$

$$\geq (\alpha+1) [\|x\|^{\alpha+1} + \|y\|^{\alpha+1} - \|x\|^\alpha \|y\| - \|y\|^\alpha \|x\|]$$

$$= (\alpha+1) (\|x\| - \|y\|) (\|x\|^\alpha - \|y\|^\alpha) \geq 0$$

A coercive:

$$\langle Ax, x \rangle = (\alpha+1) \|x\|^\alpha \langle \text{grad } \|x\|, x \rangle = (\alpha+1) \|x\|^{\alpha+1}, x \in X$$

$$\lim_{\|x\| \rightarrow \infty} \frac{\langle Ax, x \rangle}{\|x\|} = \lim_{\|x\| \rightarrow \infty} \frac{(\alpha+1) \|x\|^\alpha \langle \text{grad } \|x\|, \|x\| \rangle}{\|x\|}$$

$$= \lim_{\|x\| \rightarrow \infty} \frac{(\alpha+1) \|x\|^\alpha \|x\|}{\|x\|}$$

$$= \lim_{\|x\| \rightarrow \infty} (\alpha+1) \|x\|^\alpha = +\infty$$