The corresponding homogeneous integral equation

$$u(x) = \mu \int_0^{\pi} \mathcal{G}(x, y)u(y)dy, \quad 0 \le x \le \pi,$$

is equivalent to (29"). In particular, we get

$$u_n(x) = \mu_n \int_0^{\pi} G(x, y)u_n(y)dy, \quad 0 \le x \le \pi, \quad n = 1, 2,$$
 (32)

Finally, recall that the inner product on $L_2(0,\pi)$ is given by

$$(f \mid g) := \int_0^\pi f(x)g(x)dx.$$

Ad (i). This follows from Proposition 4(i) in Section 4.4.

Ad (ii). It follows from Proposition 4(ii) in Section 4.4 that (30) has a solution iff

$$(b \mid u_n) = 0.$$

By (31),

$$\begin{array}{l} (b \mid u_n) = \int_0^\pi \left(\int_0^\pi \mathcal{G}(x,y) f(y) dy \right) u_n(x) dx \\ = \int_0^\pi \left(\int_0^\pi \mathcal{G}(x,y) u_n(x) dx \right) f(y) dy = \int_0^\pi \mu_n^{-1} u_n(y) f(y) dy \\ = \mu_n^{-1} (f \mid u_n), \end{array}$$

since G(x,y) = G(y,x) for all $x,y \in [a,b]$. Therefore, $(b \mid u_n) = 0$ $(f \mid u_n) = 0$.

Observe that $u \in D(A)$. By (iii), there exists a function w span $\{u_1, u_2, \ldots\}$ such that

$$\Delta := \max_{0 \le x \le \pi} |u(x) - w(x)| < \varepsilon.$$

Hence

$$\|u-w\| = \left(\int_0^\pi (u(x)-w(x))^2 dx\right)^{\frac{1}{2}} \le \pi^{\frac{1}{2}} \Delta < \pi^{\frac{1}{2}} \varepsilon.$$

This implies

$$||v-w|| \leq ||v-u|| + ||u-w|| < \varepsilon + \pi^{\frac{1}{2}}\varepsilon.$$

Thus, the set span $\{u_1, u_2, ...\}$ is dense in $L_2(0, \pi)$.

Applied Functional Analysis Applied Functional Analysis

Jean-Pierre Aubin

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