

HOMEWORK 2*(due Thursday, February 23)***1.** Prove the Young's inequality*(Remember to write out this problem in a proper math manner!):*Given $f \in L^p(\mathbb{R}^n)$ and $g \in L^q(\mathbb{R}^n)$, show that

$$\|f * g\|_{L^r} \leq c \|f\|_{L^p} \|g\|_{L^q},$$

provided $\frac{1}{p} + \frac{1}{q} = 1 + \frac{1}{r}$ and $1 \leq p, q, r \leq \infty$.**2.** Compute the convolution $f * g(x)$, where

(a) $f(x) = e^x$ and $g(x) = \chi_{[0, \infty)}(x)$

(b) $f(x) = e^{-|x|}$ and $g(x) = \sin x$

(c) $f(x) = x \cdot \chi_{[-2, 1]}(x)$ and $g(x) = x^2 + 2$

(d) $f(x) = \chi_{[-4, 0]}(x)$ and $g(x) = \chi_{[-1, 1]}(x)$

3. Compute $f * f$ and $f * f * f$ for $f(x) = \chi_{[-1, 1]}(x)$.**4.** Let f and g be step functions. Show:

(a) $\text{supp}(f + g) \subseteq \text{supp } f \cup \text{supp } g$

(b) $\text{supp}(f \cdot g) \subseteq \text{supp } f \cap \text{supp } g$

(c) $\text{supp}(\lambda \cdot g) \subseteq \text{supp } f$, $\lambda \in \mathbb{R} \setminus \{0\}$

(d) What can you say about $\text{supp}(f * g)$?