

Lecture 1 Assignment

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- Recall the definition of a rational number, denoted as \mathbb{Q} . Prove that the Euler's number $e = \sum_{k=0}^{\infty} \frac{1}{k!} \notin \mathbb{Q}$. A factorial is defined as $k! = (k)(k-1)(k-2)(k-3)\dots, \forall k \in \mathbb{Z}^+$, note that $0! = 1$. Furthermore, a sum notation $\sum_{k=0}^{\infty} k = 0+1+2+3+\dots$

Suppose that e is rational, such that $e = \frac{n}{d}$, where n and d are positive integers.

$$\frac{n}{d} = e = \sum_{k=0}^{\infty} \frac{1}{k!}$$

Multiply both sides by $d!$, we get the following equation

$$\begin{aligned} \frac{n}{d} d! &= d! \sum_{k=0}^{\infty} \frac{1}{k!} \\ n(d-1)! &= d! \left[\frac{1}{0!} + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{d!} + \frac{1}{(d+1)!} + \frac{1}{(d+2)!} + \frac{1}{(d+3)!} + \dots \right] \\ &= \left(\frac{d!}{0!} + \frac{d!}{1!} + \frac{d!}{2!} + \dots + \frac{d!}{d!} \right) + \left[\frac{d!}{(d+1)!} + \frac{d!}{(d+2)!} + \frac{d!}{(d+3)!} + \dots \right] \\ &= \sum_{k=0}^d \frac{d!}{k!} + \sum_{k=d+1}^{\infty} \frac{d!}{k!} \end{aligned}$$

The term $n(d-1)!$ is clearly an integer. The first sum is also an integer, since $k \leq d$. The second sum we can simplify as follows

$$\frac{1}{d+1} + \frac{1}{(d+1)(d+2)} + \frac{1}{(d+1)(d+2)(d+3)} + \dots$$

The second sum is clearly greater than 0, and we can see (by considering respective terms) that

$$\left[\frac{1}{d+1} + \frac{1}{(d+1)(d+2)} + \frac{1}{(d+1)(d+2)(d+3)} + \dots \right] < \sum_{k=0}^{\infty} \left(\frac{1}{d+1} \right)^{(k+1)}$$

The right-hand side of the inequality is a geometric series, and we used the formula to show that the second sum is going to be less than 1

$$\begin{aligned} \sum_{k=0}^{\infty} \left(\frac{1}{d+1} \right)^{(k+1)} &= \left[\frac{1}{d+1} + \frac{1}{(d+1)^2} + \frac{1}{(d+1)^3} + \dots \right] \\ &= \frac{\frac{1}{d+1}}{1 - \frac{1}{d+1}} = \frac{1}{d} \leq 1 \end{aligned}$$

With this logical statement, the second sum is greater than 0 and less than 1, which is not an integer. This is a contradiction, since $n(d-1)!$ is an integer, and the second sum is not an integer

$$n(d-1)! \neq \sum_{k=0}^d \frac{d!}{k!} + \sum_{k=d+1}^{\infty} \frac{d!}{k!}$$

Therefore, e is irrational since $\mathbb{Z} = \mathbb{Z} + \overline{\mathbb{Z}}$ is simply impossible.

- Prove Minkowski's Inequality for sums, $\forall (p > 1, (a_k, b_k) > 0)$:

$$\left(\sum_{k=1}^n |a_k + b_k|^p \right)^{\frac{1}{p}} \leq \left(\sum_{k=1}^n |a_k|^p \right)^{\frac{1}{p}} + \left(\sum_{k=1}^n |b_k|^p \right)^{\frac{1}{p}}$$

Define:

$$q = \frac{p}{p-1}$$

Then:

$$\frac{1}{p} + \frac{1}{q} = \frac{1}{p} + \frac{p-1}{p} = 1$$

It follows that:

$$\begin{aligned}
\sum_{k=1}^n (a_k + b_k) &= \sum_{k=1}^n a_k (a_k + b_k)^{p-1} + \sum_{k=1}^n b_k (a_k + b_k)^{p-1} \\
&\leq \left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^n ((a_k + b_k)^{p-1})^q \right)^{\frac{1}{q}} + \left(\sum_{k=1}^n b_k^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^n ((a_k + b_k)^{p-1})^q \right)^{\frac{1}{q}} \\
&\quad \text{(Holder's Inequality for Sums, applied twice)} \\
&= \left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^n (a_k + b_k)^p \right)^{\frac{1}{q}} + \left(\sum_{k=1}^n b_k^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^n (a_k + b_k)^p \right)^{\frac{1}{q}} \\
&\quad \text{(by the power of power property and hypothesis: } (p-1)q = p) \\
&= \left(\left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} + \left(\sum_{k=1}^n b_k^p \right)^{\frac{1}{p}} \right) \left(\sum_{k=1}^n (a_k + b_k)^p \right)^{\frac{1}{q}} \\
&\leq \left(\sum_{k=1}^n (a_k + b_k)^p \right)^{1 - \frac{1}{q}} \left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} + \left(\sum_{k=1}^n b_k^p \right)^{\frac{1}{p}} \quad \text{(Dividing by: } \left(\sum_{k=1}^n (a_k + b_k)^p \right)^{\frac{1}{q}}) \\
&\leq \left(\sum_{k=1}^n (a_k + b_k)^p \right)^{\frac{1}{p}} \leq \left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} + \left(\sum_{k=1}^n b_k^p \right)^{\frac{1}{p}} \quad \text{(as } 1 - \frac{1}{q} = p)
\end{aligned}$$

3. Prove the triangle inequality $|x+y| \leq |x| + |y|, \forall (x, y) \in \mathbb{R}$.

Proof of Triangle Inequality:

For any real numbers x and y , we want to prove that $|x+y| \leq |x| + |y|$.

Consider the cases:

Case 1: $x+y \geq 0$

In this case, $|x+y| = x+y$, $|x| = x$, and $|y| = y$. Therefore, we have:

$$|x+y| = x+y = |x| + |y|$$

Case 2: $x+y < 0$

In this case, $|x+y| = -(x+y)$, $|x| = -x$, and $|y| = -y$. Therefore, we have:

$$|x+y| = -(x+y) = -x - y = |x| + |y|$$

Conclusion:

In both cases, we have $|x+y| \leq |x| + |y|$. Thus, the triangle inequality holds for all real numbers x and y .

4. Prove Sedrakyan's Lemma $\forall u_i, v_i \in \mathbb{R}^+$:

$$\frac{(\sum_{i=1}^n u_i)^2}{\sum_{i=1}^n v_i} \leq \sum_{i=1}^n \frac{(u_i)^2}{v_i} \quad (1)$$

To prove Sedrakyan's Lemma, we can use Cauchy-Schwarz Inequality.

Let's denote $x_i = \sqrt{v_i}$ and $y_i = u_i$. Then the given inequality becomes

$$\left(\frac{\sum_{i=1}^n x_i y_i}{\sqrt{\sum_{i=1}^n v_i}} \right)^2 \leq \sum_{i=1}^n \frac{(x_i)^2 (y_i)^2}{v_i} \quad (2)$$

This is essentially the squared form of the Cauchy-Schwarz Inequality, which states

$$\left(\sum_{i=1}^n a_i b_i \right)^2 \leq \left(\sum_{i=1}^n a_i^2 \right) \left(\sum_{i=1}^n b_i^2 \right) \quad (3)$$

where

$$a_i = x_i \sqrt{\frac{v_i}{\sum_{i=1}^n v_i}} \quad (4)$$

$$b_i = \frac{y_i}{\sqrt{\frac{v_i}{\sum_{i=1}^n v_i}}} \quad (5)$$

By applying the Cauchy-Schwarz Inequality to (4) and (5), we get

$$\left(\sum_{i=1}^n x_i y_i \sqrt{\frac{v_i}{\sum_{i=1}^n v_i}} \right)^2 \leq \left(\sum_{i=1}^n (x_i)^2 \frac{v_i}{\sum_{i=1}^n v_i} \right) \left(\sum_{i=1}^n (y_i)^2 \frac{1}{\frac{v_i}{\sum_{i=1}^n v_i}} \right) \quad (6)$$

Simplify

$$\left(\sum_{i=1}^n x_i y_i \right)^2 \leq \left(\sum_{i=1}^n (x_i)^2 \right) \left(\sum_{i=1}^n (y_i)^2 \right) \quad (7)$$

Which is equivalent to

$$\left(\frac{\sum_{i=1}^n u_i}{\sqrt{\sum_{i=1}^n v_i}} \right)^2 \leq \sum_{i=1}^n \frac{(u_i)^2}{v_i} \quad (8)$$

Therefore, Sedrakyan's Lemma is proved.