Question 30.

Let $U \subseteq \mathbf{R}^n$ be an open set in $\mathbf{R}^n$, and let K be a compact subset of U. Prove that there exists an *infinitely differentiable* function $\varphi : \mathbf{R}^n \to [0, 1]$ such that $\varphi(p) = 1$ for all $p \in K$, and $\varphi(p) = 0$ for all $p \in \mathbf{R}^n \setminus U$. This is called a **bump function** supported on U.
(For a function $f : U \to Y$, the n**th total derivative** $f^{(n)}$ is defined as follows: for $n = 0$, we set $f^{(0)} = f$; for $n \geq 1$, if $f^{(n-1)}$ is totally differentiable, we set $f^{(n)} = (f^{(n-1)})'$. We say that f is **infinitely differentiable** if $f^{(n)}$ exists for all $n \geq 0$.)

Proof. First, we notice that the bump function in Big List #4 can be generalised to arbitrary intervals by simply performing horizontal translations. Now, we show that bump functions for closed rectangles within open rectangles in $\mathbb{R}^n$ can be constructed.
Let $R = \prod_{i=1}^{n} [a_i, b_i]$ be a closed rectangle in $\mathbb{R}^n$.

$\square$

Question 31.

(a) Let $A \in M_n(\mathbf{R})$ be a symmetric matrix and let $Q(\vec{x}) = \vec{x}^T A\vec{x}$ be the correpsonding quadratic form. Prove that the following two statements are equivalent:

(i) $Q(\vec{x}) > 0$ for all $\vec{x} \neq \vec{0}$.

(ii) All eigenvalues of A are strictly positive.

In this case, we say that Q is a **positive definite** quadratic form, and that A is a **positive definite** matrix.

(b) Prove the following "stay away" lemma, which you will need for part (c): if $Q : \mathbf{R}^n \to \mathbf{R}$ is a positive definite quadratic form, then there exists a constant $\eta > 0$ such that $Q(\vec{x}) \geq \eta \|\vec{x}\|^2$ for all $\vec{x} \in \mathbf{R}^n$.

(c) Let $U \subseteq \mathbf{R}^n$ be an open set, let $f : U \to \mathbf{R}$ be a twice continuously differentiable function, and let $p_0 \in U$ be a point at which $\nabla f(p_0) = \vec{0}$. Prove that if the Hessian matrix $Hf(p_0)$ is positive definite, then f achieves a **local minimum** at p_0; *i.e.* p_0 has an open neighborhood U_0, contained in U, such that $f(p) \geq f(p_0)$ for all $p \in U_0$.

Proof. (a):
Suppose that $Q(\vec{x}) > 0$ for all $\vec{x} \neq 0$. Since A is symmetric, it is orthogonally diagonalizable, so there exists an orthogonal matrix $P \in M_n(\mathbb{R})$ such that $B = P^\top AP$ is diagonal. Letting $Q_B(\vec{x}) = \vec{x}^\top B\vec{x}$, we have that

$$Q(\vec{x}) = Q_B \circ P(\vec{x})$$

We will show that $Q_B(\vec{x}) > 0$ for all $\vec{x} \neq 0$.
Let $\vec{x} \in \mathbb{R}^n$ so that $\vec{x} \neq 0$. Since $Q(\vec{x}) > 0$, it follows that $Q_B(\vec{x}) > 0$ as well, which implies that its eigenvalues are strictly positive. Since A and B share the same eigenvalues, we are done with this direction.

□