

Exercise For Convexity and Optimization in \mathbb{R}^n

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Dedicated to the knee scrapes, playdates, and heartaches.

1 Topics in Real Analysis

Exercise 1.1. For any vectors \mathbf{x} and \mathbf{y} in \mathbb{R}^n , show that $\|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2 = 2\|\mathbf{x}\|^2 + 2\|\mathbf{y}\|^2$. Interpret this relation as a statement about parallelograms in \mathbb{R}^2 and \mathbb{R}^3 .

Solution. To prove that $\|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2 = 2\|\mathbf{x}\|^2 + 2\|\mathbf{y}\|^2$ for any vectors $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$, we use the definition of the Euclidean norm and properties of the dot product. Recall that $\|\mathbf{x}\|^2 = \mathbf{x} \cdot \mathbf{x}$.

First, expand $\|\mathbf{x} + \mathbf{y}\|^2$:

$$\|\mathbf{x} + \mathbf{y}\|^2 = (\mathbf{x} + \mathbf{y}) \cdot (\mathbf{x} + \mathbf{y}) = \mathbf{x} \cdot \mathbf{x} + 2\mathbf{x} \cdot \mathbf{y} + \mathbf{y} \cdot \mathbf{y} = \|\mathbf{x}\|^2 + 2(\mathbf{x} \cdot \mathbf{y}) + \|\mathbf{y}\|^2.$$

Next, expand $\|\mathbf{x} - \mathbf{y}\|^2$:

$$\|\mathbf{x} - \mathbf{y}\|^2 = (\mathbf{x} - \mathbf{y}) \cdot (\mathbf{x} - \mathbf{y}) = \mathbf{x} \cdot \mathbf{x} - 2\mathbf{x} \cdot \mathbf{y} + \mathbf{y} \cdot \mathbf{y} = \|\mathbf{x}\|^2 - 2(\mathbf{x} \cdot \mathbf{y}) + \|\mathbf{y}\|^2.$$

Add these two expressions:

$$\|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2 = (\|\mathbf{x}\|^2 + 2(\mathbf{x} \cdot \mathbf{y}) + \|\mathbf{y}\|^2) + (\|\mathbf{x}\|^2 - 2(\mathbf{x} \cdot \mathbf{y}) + \|\mathbf{y}\|^2) = \|\mathbf{x}\|^2 + \|\mathbf{x}\|^2 + \|\mathbf{y}\|^2 + \|\mathbf{y}\|^2 + 2(\mathbf{x} \cdot \mathbf{y}) - 2(\mathbf{x} \cdot \mathbf{y}).$$

The cross terms $2(\mathbf{x} \cdot \mathbf{y})$ and $-2(\mathbf{x} \cdot \mathbf{y})$ cancel, yielding:

$$\|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2 = 2\|\mathbf{x}\|^2 + 2\|\mathbf{y}\|^2.$$

Thus, the equality holds for all $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$.

In \mathbb{R}^2 and \mathbb{R}^3 , this equality has a geometric interpretation related to parallelograms. Consider vectors \mathbf{x} and \mathbf{y} emanating from the same initial point. These vectors form two adjacent sides of a parallelogram. The vector $\mathbf{x} + \mathbf{y}$ represents one diagonal of the parallelogram, and $\mathbf{x} - \mathbf{y}$ represents the other diagonal (assuming the parallelogram is completed appropriately).

The left side of the equality, $\|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2$, is the sum of the squares of the lengths of the two diagonals. The right side, $2\|\mathbf{x}\|^2 + 2\|\mathbf{y}\|^2$, is twice the sum of the squares of the lengths of the two adjacent sides. Since a parallelogram has two pairs of equal sides, the sum of the squares of the lengths of all four sides is $2\|\mathbf{x}\|^2 + 2\|\mathbf{y}\|^2$ (two sides of length $\|\mathbf{x}\|$ and two of length $\|\mathbf{y}\|$).

Therefore, the equality states that for any parallelogram in \mathbb{R}^2 or \mathbb{R}^3 , the sum of the squares of the lengths of the diagonals equals the sum of the squares of the lengths of all four sides. This is a fundamental property of parallelograms in Euclidean geometry, often called the parallelogram law.

Lemma 3.1. Let $\{S_\alpha\}_{\alpha \in A}$ be a collection of subsets of a set X . Then

$$\begin{aligned} \bigcup_{\alpha \in A} S_\alpha &= c \left[\bigcap_{\alpha \in A} (cS_\alpha) \right], \\ \bigcap_{\alpha \in A} S_\alpha &= c \left[\bigcup_{\alpha \in A} (cS_\alpha) \right]. \end{aligned}$$

Proof. We establish both identities by showing mutual inclusion of the corresponding sets.

$$1. \bigcup_{\alpha \in A} S_\alpha = c \left[\bigcap_{\alpha \in A} (cS_\alpha) \right].$$

(i) *Subset relation \subseteq .* Let $x \in \bigcup_{\alpha \in A} S_\alpha$. Then there exists an index $\alpha_0 \in A$ such that $x \in S_{\alpha_0}$. If x were also contained in $\bigcap_{\alpha \in A} (cS_\alpha)$, it would belong to cS_{α_0} , i.e. $x \notin S_{\alpha_0}$, a contradiction. Therefore $x \notin \bigcap_{\alpha \in A} (cS_\alpha)$, which means $x \in c \left[\bigcap_{\alpha \in A} (cS_\alpha) \right]$.

(ii) *Subset relation \supseteq .* Conversely, take $x \in c \left[\bigcap_{\alpha \in A} (cS_\alpha) \right]$. Then $x \notin \bigcap_{\alpha \in A} (cS_\alpha)$, so there exists an index $\alpha_1 \in A$ with $x \notin cS_{\alpha_1}$. Equivalently, $x \in S_{\alpha_1}$, hence $x \in \bigcup_{\alpha \in A} S_\alpha$. Combining (i) and (ii) yields the desired equality.

$$2. \bigcap_{\alpha \in A} S_\alpha = c \left[\bigcup_{\alpha \in A} (cS_\alpha) \right].$$

The argument is analogous.

(i) *Subset relation \subseteq .* Let $x \in \bigcap_{\alpha \in A} S_\alpha$. Then $x \in S_\alpha$ for every α . Consequently, $x \notin cS_\alpha$ for any α , which implies $x \notin \bigcup_{\alpha \in A} (cS_\alpha)$. Hence $x \in c \left[\bigcup_{\alpha \in A} (cS_\alpha) \right]$.

(ii) *Subset relation \supseteq .* Let $x \in c \left[\bigcup_{\alpha \in A} (cS_\alpha) \right]$. Then $x \notin \bigcup_{\alpha \in A} (cS_\alpha)$, so for every $\alpha \in A$ we have $x \notin cS_\alpha$; equivalently $x \in S_\alpha$. Therefore $x \in \bigcap_{\alpha \in A} S_\alpha$.

Since both inclusions hold, the second identity follows. \square

Exercise 4.1. Use the properties of the norm to show that the function d defined by

$$d(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\| = \left(\sum_{i=1}^n (x_i - y_i)^2 \right)^{1/2}$$

is a metric, or distance function, on \mathbb{R}^n .

Proof. To verify that $d(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\|$ is a metric on \mathbb{R}^n , we must show that it satisfies the following three properties for all $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{R}^n$: (i) non-negativity with the identity of indiscernibles, (ii) symmetry, and (iii) the triangle inequality.

1. Non-negativity and identity of indiscernibles. The Euclidean norm is always non-negative, so

$$d(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\| \geq 0.$$

Moreover, $d(\mathbf{x}, \mathbf{y}) = 0$ if and only if $\|\mathbf{x} - \mathbf{y}\| = 0$, which occurs precisely when $\mathbf{x} - \mathbf{y} = \mathbf{0}$, i.e. when $\mathbf{x} = \mathbf{y}$.

2. Symmetry. Because $\|\mathbf{v}\| = \|-\mathbf{v}\|$ for any vector \mathbf{v} ,

$$d(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\| = \|-(\mathbf{y} - \mathbf{x})\| = \|\mathbf{y} - \mathbf{x}\| = d(\mathbf{y}, \mathbf{x}).$$

3. Triangle inequality. The Euclidean norm satisfies the triangle inequality $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$. Choosing $\mathbf{u} = \mathbf{x} - \mathbf{y}$ and $\mathbf{v} = \mathbf{y} - \mathbf{z}$ gives

$$d(\mathbf{x}, \mathbf{z}) = \|\mathbf{x} - \mathbf{z}\| = \|(\mathbf{x} - \mathbf{y}) + (\mathbf{y} - \mathbf{z})\| \leq \|\mathbf{x} - \mathbf{y}\| + \|\mathbf{y} - \mathbf{z}\| = d(\mathbf{x}, \mathbf{y}) + d(\mathbf{y}, \mathbf{z}).$$

Since all three axioms hold, the function d is indeed a metric on \mathbb{R}^n . \square

Exercise 4.2. (a) Sketch the graph of $y = \sin(1/x)$ for $x > 0$.

(b) Consider the graph as a set in \mathbb{R}^2 and find the limit points of this set.

Solution. (a) **Sketch of the curve.** Set $t = 1/x$ for $x > 0$. Then the graph of $y = \sin(1/x)$ for $x > 0$ corresponds to the standard sine curve $y = \sin t$ for $t > 0$, but viewed through the change of variables $x = 1/t$. As $x \rightarrow 0^+$ we have $t \rightarrow +\infty$, so the curve oscillates infinitely often between -1 and 1 while its x -coordinate approaches 0 . For moderate values of x the graph resembles the usual sine curve stretched horizontally, whereas near the y -axis the oscillations become increasingly rapid, creating a "comb-like" fringe that accumulates on the interval $\{0\} \times [-1, 1]$.

(b) **Limit points of the graph.** Let

$$S := \{(x, \sin(1/x)) : x > 0\} \subset \mathbb{R}^2.$$

We claim that the set of limit points of S is

$$S' = S \cup \{(0, y) : -1 \leq y \leq 1\}.$$

The verification proceeds in two steps.

Step 1: Every point of S is a limit point. Fix $(x_0, \sin(1/x_0)) \in S$ with $x_0 > 0$ and let $\varepsilon > 0$ be given. Recall the elementary inequality $|\sin u - \sin v| \leq |u - v|$ valid for all real numbers u, v . Set

$$\delta := \min\left\{\frac{\varepsilon}{2}, \frac{\varepsilon x_0^2}{4}, \frac{x_0}{2}\right\}.$$

Pick any $x_\varepsilon \in (x_0 - \delta, x_0 + \delta) \setminus \{x_0\}$ and define $P_\varepsilon := (x_\varepsilon, \sin(1/x_\varepsilon))$. Then $P_\varepsilon \in S$ and

$$|x_\varepsilon - x_0| < \frac{\varepsilon}{2}, \quad |\sin(1/x_\varepsilon) - \sin(1/x_0)| \leq |1/x_\varepsilon - 1/x_0| = \frac{|x_\varepsilon - x_0|}{|x_\varepsilon x_0|} \leq \frac{2\delta}{x_0^2} \leq \frac{\varepsilon}{2}.$$

Consequently

$$\|P_\varepsilon - (x_0, \sin(1/x_0))\| \leq \sqrt{(|x_\varepsilon - x_0|)^2 + (|\sin(1/x_\varepsilon) - \sin(1/x_0)|)^2} < \varepsilon,$$

proving that $(x_0, \sin(1/x_0))$ is indeed a limit point of S .

Step 2: Points of the form $(0, y)$ with $|y| \leq 1$ are limit points. Fix $y \in [-1, 1]$ and $\varepsilon > 0$. Because the sine function attains every value in $[-1, 1]$ infinitely often, we can pick $t_\varepsilon > \max\{1/\varepsilon, 0\}$ such that $|\sin t_\varepsilon - y| < \varepsilon$. Setting $x_\varepsilon = 1/t_\varepsilon$ we obtain $0 < x_\varepsilon < \varepsilon$ and

$$\|(x_\varepsilon, \sin(1/x_\varepsilon)) - (0, y)\| < \sqrt{\varepsilon^2 + \varepsilon^2} < \sqrt{2}\varepsilon.$$

Thus $(0, y)$ is approached by points of S distinct from itself, so it is a limit point.

Step 3: No other points are limit points. If $x < 0$, every open ball centred at (x, y) contains points whose first coordinate is negative, whereas S lies entirely in $x > 0$; thus such points cannot be limit points. If $x = 0$ but $|y| > 1$, the vertical separation $|y| - 1$ already exceeds the range of \sin , so no sequence in S can approach $(0, y)$.

Finally, consider a point (x, y) with $x > 0$ that does

emphnot belong to S . Write $y_0 := \sin(1/x)$ and set $d := |y - y_0| > 0$. Choose

$$r := \min\left\{\frac{d}{2}, \frac{x}{2}\right\}.$$

For any $(x', \sin(1/x')) \in S$ satisfying $|x' - x| < r$ we have $x' \geq x/2$ and hence, using $|\sin u - \sin v| \leq |u - v|$ again,

$$|\sin(1/x') - y_0| \leq \frac{|x' - x|}{x'x} \leq \frac{2r}{x^2} \leq \frac{d}{2}.$$

Therefore

$$|\sin(1/x') - y| \geq |y - y_0| - |\sin(1/x') - y_0| > \frac{d}{2},$$

so the Euclidean distance between $(x', \sin(1/x'))$ and (x, y) exceeds $d/2$. Hence the ball $B((x, y), d/2)$ contains no point of S , proving that (x, y) is not a limit point. Collecting the cases established in Steps 1–3 completes the description of S' .

Consequently, the set of all limit points of the graph is precisely $S \cup (\{0\} \times [-1, 1])$, as asserted.

Exercise 4.3. Show that for $x \in \mathbb{R}^n$ and $r > 0$ the set $B(x, r)$ is open; that is, show that an open ball is open.

Proof. Let $y \in B(x, r)$, so by definition $\|y - x\| < r$. Define

$$\varepsilon := r - \|y - x\| > 0.$$

We claim that the entire ball $B(y, \varepsilon)$ is contained in $B(x, r)$. Indeed, if $z \in B(y, \varepsilon)$ then $\|z - y\| < \varepsilon$, and by the triangle inequality,

$$\|z - x\| \leq \|z - y\| + \|y - x\| < \varepsilon + \|y - x\| = r.$$

Hence $z \in B(x, r)$. Since every point y of $B(x, r)$ is an interior point, the set $B(x, r)$ is open. \square

Remark. *Idea of the proof.* To show that the open ball $B(x, r)$ is an open set we verify that every point it contains is an interior point. Fix $y \in B(x, r)$ and measure how much "room" is left before reaching the boundary: the gap is $\varepsilon := r - \|y - x\| > 0$. Any point z that sits within this gap around y (that is, $\|z - y\| < \varepsilon$) cannot escape the larger ball, because the triangle inequality guarantees $\|z - x\| < \|z - y\| + \|y - x\| < \varepsilon + (r - \varepsilon) = r$. Thus the smaller ball $B(y, \varepsilon)$ lies completely inside $B(x, r)$, making y an interior point. Since y was arbitrary, $B(x, r)$ is open.