

Analysis Ia Report

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Problem 1. *Suppose:*

$$d_2(f, g) := \left(\int_a^b \{f(x) - g(x)\}^2 dx \right)^{\frac{1}{2}}, f : [a, b] \rightarrow \mathbb{R} \quad (1)$$

*we will show $(C([a, b]), d_2)$ is a **metric space**.*

(a) **Positivity**

Take: $h = \int_a^b \{f(x) - g(x)\}^2 dx$, then equation (1) becomes:

$$d_2(f, g) = \sqrt{h}$$

Since the value of $(f(x) - g(x))^2 \geq 0$ then $\sqrt{h} \geq 0$, $\forall h \in C[a, b]$, then:

$$d_2(f, g) \geq 0$$

(b) **Definiteness**

(\Leftarrow) put $f(x) = g(x)$, then equation (1) becomes:

$$\begin{aligned} d_2(f, g) &= \sqrt{\int_a^b \{f(x) - g(x)\}^2 dx} \\ &= \sqrt{\int_a^b \{g(x) - g(x)\}^2 dx} \\ d_2(f, g) &= 0 \end{aligned}$$

(\Rightarrow) put $d_2(f, g) = 0$, then equation (1) becomes:

$$\begin{aligned} 0 &= \sqrt{\int_a^b \{f(x) - g(x)\}^2 dx} \\ 0^2 &= \left(\sqrt{\int_a^b \{f(x) - g(x)\}^2 dx} \right)^2 \\ 0 &= \int_a^b \{f(x) - g(x)\}^2 dx \end{aligned}$$

to satisfies (\Rightarrow), $\forall a, b \in \mathbb{R}$

$$\begin{aligned} f(x) - g(x) &= 0 \\ \therefore f(x) &= g(x) \end{aligned}$$

(c) **Symmetry**

$$\begin{aligned}
d_2(f, g) &= \sqrt{\int_a^b \{f(x) - g(x)\}^2 dx} \\
d_2(f, g) &= \sqrt{\int_a^b \left(f(x)^2 - 2f(x)g(x) + g(x)^2 \right) dx} \\
d_2(f, g) &= \sqrt{\int_a^b \left(g(x)^2 - 2g(x)f(x) + f(x)^2 \right) dx} \\
d_2(f, g) &= \sqrt{\int_a^b \{g(x) - f(x)\}^2 dx} \\
d_2(f, g) &= d_2(g, f), \quad \forall f, g \in C
\end{aligned}$$

(d) **Triangle Inequality**

Put $g(x) \leq h(x) \leq f(x)$

$$d_2(f, g) = \sqrt{\int_a^b \{f(x) - h(x) + h(x) - g(x)\}^2 dx}$$

then we take $r(x) = f(x) - h(x)$, and $s(x) = h(x) - g(x)$

$$\begin{aligned}
d_2(f, g) &= \sqrt{\int_a^b r(x)^2 + 2r(x)s(x) + s(x)^2 dx} \\
&= \sqrt{\int_a^b r(x)^2 dx + 2 \int_a^b r(x)s(x) dx + \int_a^b s(x)^2 dx}
\end{aligned}$$

according to Cauchy-Schwartz inequality:

$$\int_a^b r(x)s(x) dx \leq \sqrt{\int_a^b r(x)^2 dx} \sqrt{\int_a^b s(x)^2 dx}$$

thus:

$$\begin{aligned}
d_2(f, g) &\leq \sqrt{\int_a^b r(x)^2 dx + 2 \sqrt{\int_a^b r(x)^2 dx} \sqrt{\int_a^b s(x)^2 dx} + \int_a^b s(x)^2 dx} \\
&\leq \sqrt{\left(\sqrt{\int_a^b r(x)^2 dx} + \sqrt{\int_a^b s(x)^2 dx} \right)^2} \\
&\leq \sqrt{\int_a^b r(x)^2 dx} + \sqrt{\int_a^b s(x)^2 dx} \\
d_2(f, g) &\leq \sqrt{\int_a^b \{f(x) - h(x)\}^2 dx} + \sqrt{\int_a^b \{h(x) - g(x)\}^2 dx} \\
\therefore d_2(f, g) &\leq d_2(f, h) + d_2(h, g)
\end{aligned}$$

Problem 2. Let (X, d) be a metric space, suppose:

$$\tilde{d}(x, y) := \frac{d(x, y)}{1 + d(x, y)} \quad (x, y \in X) \quad (2)$$

we will show that $\tilde{d}(x, y)$ is also **metric** on X

(a) **Positivity**

Since $d(x, y)$ is a metric, it satisfies $d(x, y) \geq 0$, thus:

$$\tilde{d}(x, y) = \frac{d(x, y)}{1 + d(x, y)} \geq 0$$

(b) **Definiteness**

(\Leftarrow) put $x = y$

Since $d(x, y)$ is a metric, it satisfies $x = y \Rightarrow d(x, y) = 0$, thus:

$$\tilde{d}(x, y) = \frac{d(x, y)}{1 + d(x, y)} = \frac{0}{1 + 0} = 0$$

$$\therefore \tilde{d}(x, y) = 0 \Leftarrow x = y$$

(\Rightarrow) put $\tilde{d}(x, y) = 0$

$$\begin{aligned} \tilde{d}(x, y) &= \frac{d(x, y)}{1 + d(x, y)} \\ 0 &= \frac{d(x, y)}{1 + d(x, y)} \end{aligned}$$

to satisfies the equation, $d(x, y) = 0$

and since $d(x, y)$ is a metric, it satisfies $d(x, y) = 0 \Rightarrow x = y$ then x should be equal to y

$$\therefore \tilde{d}(x, y) = 0 \Rightarrow x = y$$

(c) **Symmetry**

Since $d(x, y)$ is a metric, it satisfies $d(x, y) = d(y, x)$,
then we can rewrite equation (2) as:

$$\begin{aligned} \tilde{d}(x, y) &= \frac{d(x, y)}{1 + d(x, y)} \\ &= \frac{d(y, x)}{1 + d(y, x)} = \tilde{d}(y, x) \\ \therefore \tilde{d}(x, y) &= \tilde{d}(y, x) \end{aligned}$$

(d) **Triangle Inequality**

Since $d(x, y)$ is a metric, it satisfies $d(x, y) \leq d(x, z) + d(z, y)$, $\forall x, y, z \in X$,
then we can rewrite equation (2) as:

$$\begin{aligned} \tilde{d}(x, y) &= \frac{d(x, y)}{1 + d(x, y)} \leq \frac{d(x, z) + d(z, y)}{1 + d(x, z) + d(z, y)} \\ &\leq \frac{d(x, z)}{1 + d(x, z) + d(z, y)} + \frac{d(z, y)}{1 + d(x, z) + d(z, y)} \\ &\leq \tilde{d}(x, z) + \tilde{d}(z, y) \\ \therefore \tilde{d}(x, y) &\leq \tilde{d}(x, z) + \tilde{d}(z, y) \end{aligned}$$