MATH 307: Individual Homework 8

Shaochen (Henry) ZHONG, sxz517@case.edu

Due and submitted on 03/03/2021Spring 2021, Dr. Guo

Problem 1

See HW instruction.

For the ease of expression let the following $\|x\|$ be $\|x\|_1$ in this problem. We know $\sum_i^n |x_i|$ is a norm as it shows non-negativity as we always have $\sum_i^n |x_i| \geq 0$ as $|x_i| = \sqrt{Re(x_i)^2 + Im(x_i)^2} \geq 0$.

It also shows *scaling* as for $\|\lambda x\|$ for all $\lambda \in \mathbb{R}$ we have:

$$\|\lambda x\| = \sum_{i=1}^{n} |\lambda x_{i}|$$

$$= \sum_{i=1}^{n} |\lambda(\sqrt{Re(x_{i})^{2} + IM(x_{i})^{2}})|$$

$$= \lambda \sum_{i=1}^{n} |x_{i}| = |\lambda| \|x\|$$

For Triangle inequality, assume we have a $y = [y_1, y_2, y_3, \dots, y_n]$ for $y_i \in \mathbb{C}$. We must have:

$$||x + y|| = \left\| \sum_{i=1}^{n} |x_i + y_i| \right\| = \sum_{i=1}^{n} |x_i + y_i|$$
$$\sum_{i=1}^{n} |x_i + y_i| \le \sum_{i=1}^{n} |x_i| + |y_i| = ||x|| + ||y||$$
$$||x + y|| \le ||x|| + ||y||$$

As all conditions for norm are proven, we may confirm $\sum_{i=1}^{n} |x_i|$ is a norm.

Problem 2

See HW instruction.

For the ease of expression we let $|x_k|$ to have the maximum value among all $|x_i|$. We first to show $||x||_{\infty} \leq ||x||_1$:

$$||x||_{\infty} = |x_k|$$

$$||x||_1 = \sum_{i=1}^{n} |x_i| = |x_1| + |x_2| + \dots + |x_k| + \dots + |x_n|$$
Since all $|x_i| \ge 0$

$$\implies ||x||_{\infty} \le ||x||_1$$

Now to show that $||x||_1 \le n ||x||_{\infty}$:

$$\begin{split} \|x\|_1 &= \sum_i^n |x_i| = \underbrace{|x_1| + |x_2| + \dots + |x_k| + \dots + |x_n|}_{n \text{ elements}} \\ n \|x\|_\infty &= n \cdot |x_k| \\ \text{Since } |x_k| \geq |x_i| \text{ for all } |x_i| \\ \Longrightarrow \|x\|_1 \leq n \|x\|_\infty \end{split}$$

By combining the above two findings together we have $||x||_{\infty} \leq ||x||_{1} \leq n ||x||_{\infty}$. Thus, the 1 and ∞ norm are equivalent in \mathbb{C}^{n} .