Homework 1

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Problem 1

$$p(t) = \det(A - t \cdot \operatorname{Id}) = \begin{vmatrix} a_{11} - t & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} - t & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} - t & a_{n2} & \cdots & a_{nn} - t \end{vmatrix}$$

Problem 2

The Gamma function is defined as

$$\Gamma(x) := \lim_{n \to \infty} \frac{n! n^x}{x(x+1) \cdots (x+n)}$$

There holds the Weierstraß product representation

$$\frac{1}{\Gamma(x)} = x \cdot e^{Cx} \cdot \prod_{k=1}^{\infty} (1 + \frac{x}{k}) e^{-k/k} \quad \text{with} \quad C := \lim_{n \to \infty} (\sum_{k=1}^{n} \frac{1}{k} - \ln n)$$

Problem 3

Let $f, g : \mathbb{R} \to \mathbb{R}$ be given functions given by

$$f(x) := \begin{cases} -1 & \text{if } x < -\frac{\pi}{2}, \\ \sin(x) & \text{if } -\frac{\pi}{2} \le x \le \frac{\pi}{2}, \text{ and } g(x) := \begin{cases} 1 & \text{if } x \in \mathbb{Q}, \\ 0 & \text{if } x \in \mathbb{R} \setminus \mathbb{Q}. \end{cases}$$

Problem 4

For $q \in \mathbb{R}$, it holds that

$$\lim_{n \to \infty} q^n = \left\{ \begin{array}{ll} +\infty & \text{if } q > 1, \\ 1 & \text{if } q = 1, \\ 0 & \text{if } -1 < q < 1, \\ \nexists & \text{if } q \leq -1. \end{array} \right.$$

Problem 5

$$A := \begin{pmatrix} \alpha & 2\alpha & 3\alpha & \cdots & n\alpha \\ 0 & \alpha & 2\alpha & \ddots & \vdots \\ 0 & 0 & \ddots & \ddots & 3\alpha \\ \vdots & \ddots & \ddots & \ddots & 2\alpha \\ 0 & \cdots & 0 & 0 & \alpha \end{pmatrix} \in \mathbb{R}_{\text{tria}}^{n \times n}$$

Problem 6

$$\det(V) = \begin{vmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & d & d^2 & d^3 \end{vmatrix}$$

$$= a^3b^2c - a^3b^2d - a^3bc^2 + a^3bd^2$$

$$+ a^3c^2d - a^3cd^2 - a^2b^3c + a^2b^3d$$

$$+ a^2bc^3 - a^2bd^3 - a^2c^3d + a^2cd^3$$

$$+ ab^3c^2 - ab^3d^2 - ab^2c^3 + ab^2d^3$$

$$+ ac^3d^2 - ac^2d^3 - b^3c^2d + b^3cd^2$$

$$+ b^2c^3d - b^2cd^3 - bc^3d^2 + bc^2d^3$$

$$= (a - b)(a - c)(a - d)(b - c)(b - d)(c - d)$$

Problem 7

Theorem 1 For $a, b \in \mathbb{R}$ and a continuous function $f : (a, b) \to \mathbb{R}$, the following two assertions are equivalent:

- (i) f is uniformly continuous.
- (ii) f has a continuous extension onto the compact interval [a,b], i.e., there exists a function $\hat{f}:[a,b]\to\mathbb{R}$ with $\hat{f}=f(x)$ for all $x\in(a,b)$.

In this case the continuous extension \hat{f} is even unique.

Proof (i) \implies (ii) Uniform continuity of f is defined as

$$\exists \delta \ \forall \epsilon \ \forall x, y \in (a, b) : |x - y| < \delta \implies |f(x) - f(y)| < \epsilon$$

Let $(x_n)_{n\in\mathbb{N}}$ be a sequence in (a,b) which converges to a. Since every convergent sequence is a Cauchy-sequence it holds that

$$\forall \delta \ \exists N \in \mathbb{N} \ \forall n, m > N : |x_n - x_m| < \delta$$

The uniform continuity now gives us

$$\forall n, m > N : |f(x_n) - f(x_m)| < \epsilon$$

which indicates, that $(f(x_n))_{n\in\mathbb{N}}$ is a Cauchy-Series in \mathbb{R} . Now we define $\hat{f}(a):=\lim_{n\to\infty}f(x_n)$.

The same can be done for $(x_n)_{n\in\mathbb{N}}$ converging towards b.

 $(ii) \implies (i)$ Proof by contradiction. Suppose \hat{f} and therefore f is not uniformly continuous on (a,b). Then there exist sequences $(x_n)_{n\in\mathbb{N}}$, $(y_n)_{n\in\mathbb{N}}$ in (a,b) with

$$\lim_{n \to \infty} |x_n - y_n| = 0 \quad \text{and} \quad |\hat{f}(x_n) - \hat{f}(y_n)| > \epsilon \quad \forall n \in \mathbb{N}$$
 (1)

Since [a, b] is compact a subsequence $(x_{n(k)})_{k \in \mathbb{N}}$ with

$$\lim_{k \to \infty} x_{n(k)} = x$$

exists. The subsequence $(y_{n(k)})$ also converges to x, since $(y_n - x_n) \to 0$ and

$$\lim_{k \to \infty} y_{n(k)} = \lim_{k \to \infty} (y_{n(k)} - (y_{n(k)} - x_{n(k)})) = \lim_{k \to \infty} x_{n(k)} = x$$

Since \hat{f} is continuous

$$\lim_{k \to \infty} |\hat{f}(x_{n(k)}) - \hat{f}(y_{n(k)})| = |\lim_{k \to \infty} \hat{f}(x_{n(k)}) - \lim_{k \to \infty} \hat{f}(y_{n(k)})| = |\hat{f}(x) - \hat{f}(x)| = 0$$

which contradicts (1).

Problem 8

Theorem 2 For real numbers $x, y \in \mathbb{R}$ and $n \in \mathbb{N}$ we have

$$(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k.$$

 \boldsymbol{Proof} Let $x,y\in\mathbb{R}$ be arbitrary. Proof by induction: n=0 :

$$(x+y)^0 = 1 = \binom{0}{0} x^0 y^0$$

n + 1:

$$\begin{split} &(x+y)^{n+1} = (x+y)^n \cdot (x+y) \\ &= \left(\sum_{k=0}^n \binom{n}{k} x^{n-k} y^k\right) (x+y) \\ &= \left(\sum_{k=0}^n \binom{n}{k} x^{n-k} y^k\right) x + \left(\sum_{k=0}^n \binom{n}{k} x^{n-k} y^k\right) y \\ &= \left(\sum_{k=0}^n \binom{n}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=0}^n \binom{n}{k} x^{n-k} y^{k+1}\right) \\ &= \left(\sum_{k=0}^n \binom{n}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^n \binom{n}{k-1} x^{n-(k-1)} y^k\right) \\ &= \left(\sum_{k=1}^n \binom{n}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^n \binom{n}{k-1} x^{n-(k-1)} y^k\right) \\ &+ \binom{n}{0} x^{n-0+1} y^0 - \binom{n}{(n+1)-1} x^{n-(n+1)+1)} y^{n+1} \\ &= \left(\sum_{k=1}^n \binom{n}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^n \binom{n}{k-1} x^{n-k+1} y^k\right) \\ &+ \binom{n}{0} x^{n+1} y^0 - \binom{n}{n} x^0 y^{n+1} \\ &= \left(\sum_{k=1}^n \binom{n}{k} + \binom{n}{k-1}\right) x^{n-k+1} y^k + \binom{n}{0} x^{n+1} y^0 - \binom{n}{n} x^0 y^{n+1} \\ &= \left(\sum_{k=1}^n \binom{n+1}{k} x^{n-k+1} y^k\right) + \binom{n+1}{0} x^{n+1} y^0 - \binom{n+1}{n+1} x^0 y^{n+1} \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \binom{n+1}{0} x^{n+1} y^0 - \binom{n+1}{n+1} x^0 y^{n+1} \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \binom{n+1}{0} x^{n+1} y^0 - \binom{n+1}{n+1} x^0 y^{n+1} \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right) \\ &= \left(\sum_{k=1}^{n+1} \binom{n+1}{k} x^{n-k+1} y^k\right) + \left(\sum_{k=1}^{n+1} \binom{n+1}{n+1} x^0 y^{n+1} \right)$$