

Assignment #1

Math 584A

John Cohen

Due September 10th at 1 am (via Gradescope)

For uploading to Gradescope, it will be easiest to put each solution on a different page. The code for this is commented out in the tex file.

Problem 1. Fix any two points $x, y \in \mathbb{R}^n$. Show that

$$\lim_{p \rightarrow \infty} d_p(x, y) = d_\infty(x, y).$$

Solution. Let $i \leq n$ be defined such that $|x_i - y_i| \geq |x_m - y_m|$ for all $m \leq n$. By definition, $|x_i - y_i| = d_\infty(x, y)$. Notice that

$$|x_i - y_i| \leq |x_1 - y_1| + \dots + |x_i - y_i| + \dots + |x_n - y_n| \leq n|x_i - y_i|.$$

Thus,

$$|x_i - y_i|^p \leq |x_1 - y_1|^p + \dots + |x_i - y_i|^p + \dots + |x_n - y_n|^p \leq n|x_i - y_i|^p.$$

By taking each expression in the inequality to the $1/p$ power, we get

$$(|x_i - y_i|^p)^{\frac{1}{p}} \leq (|x_1 - y_1|^p + \dots + |x_i - y_i|^p + \dots + |x_n - y_n|^p)^{\frac{1}{p}} \leq (n|x_i - y_i|^p)^{\frac{1}{p}},$$

and

$$|x_i - y_i| \leq d_p(x, y) \leq n^{\frac{1}{p}}|x_i - y_i|. \quad (1)$$

Taking the limit as p approaches infinity gives

$$\lim_{p \rightarrow \infty} |x_i - y_i| \leq \lim_{p \rightarrow \infty} d_p(x, y) \leq \lim_{p \rightarrow \infty} n^{\frac{1}{p}}|x_i - y_i|.$$

Thus,

$$d_\infty(x, y) \leq \lim_{p \rightarrow \infty} d_p(x, y) \leq d_\infty(x, y).$$

Therefore, by the Squeeze Theorem,

$$\lim_{p \rightarrow \infty} d_p(x, y) = d_\infty(x, y).$$

Problem 2. Fix $p_1, p_2 \in [1, \infty]$ such that $p_1 < p_2$ (we allow the case $p_2 = \infty$). Find constants $\underline{C}, \overline{C} > 0$ such that

$$\underline{C}d_{p_1}(\bar{x}, \bar{y}) \leq d_{p_2}(\bar{x}, \bar{y}) \leq \overline{C}d_{p_1}(\bar{x}, \bar{y}),$$

for all $x, y \in \mathbb{R}^N$. Hint: you may find it helpful to do the case $p_1 = 1$ and $p_2 = \infty$ first.

Solution. The corresponding $d_{p_1}(\bar{x}, \bar{y})$ for p_1 . Let $d_\infty(\bar{x}, \bar{y}) = |x_i - y_i|$ for some $i \leq N$. By (1), we see that

$$n^{-\frac{1}{p_1}} d_{p_1}(x, y) \leq |x_i - y_i|.$$

By setting $\underline{C} = n^{-\frac{1}{p_1}}$, we get $\underline{C}d_{p_1}(\bar{x}, \bar{y}) \leq d_\infty(\bar{x}, \bar{y})$. Since the choice of $p_1 \geq 1$ was arbitrary, this is valid for any $d_p(\bar{x}, \bar{y})$.

For the same $d_\infty(\bar{x}, \bar{y})$, factoring out $|x_i - y_i|^{p_1}$ from the expression for $d_{p_1}(\bar{x}, \bar{y})$ gives

$$\begin{aligned} d_{p_1}(\bar{x}, \bar{y}) &= \left[|x_i - y_i|^{p_1} \left(\frac{|x_1 - y_1|^{p_1}}{|x_i - y_i|^{p_1}} + \dots + \frac{|x_i - y_i|^{p_1}}{|x_i - y_i|^{p_1}} + \dots + \frac{|x_N - y_N|^{p_1}}{|x_i - y_i|^{p_1}} \right) \right]^{1/p_1} \\ &= |x_i - y_i| \left[\left(\frac{|x_1 - y_1|}{|x_i - y_i|} \right)^{p_1} + \dots + 1 + \dots + \left(\frac{|x_N - y_N|}{|x_i - y_i|} \right)^{p_1} \right]^{1/p_1}. \end{aligned}$$

Let $a_m = \frac{|x_m - y_m|}{|x_i - y_i|}$ for each $m \leq N$. Since $|x_i - y_i| \geq |x_m - y_m|$, $a_m < 1$ for all $m \leq N$. Thus,

$$d_{p_1}(\bar{x}, \bar{y}) = |x_i - y_i| (a_1^{p_1} + \dots + 1 + \dots + a_N^{p_1})^{1/p_1}. \quad (2)$$

Since we set $d_\infty(\bar{x}, \bar{y}) = |x_i - y_i|$,

$$d_{p_1}(\bar{x}, \bar{y}) = d_\infty(\bar{x}, \bar{y}) (a_1^{p_1} + \dots + 1 + \dots + a_N^{p_1})^{1/p_1}.$$

Because $a_1^{p_1} + \dots + 1 + \dots + a_N^{p_1} > 1$, $(a_1^{p_1} + \dots + 1 + \dots + a_N^{p_1})^{1/p_1} > 1$. Therefore,

$$d_\infty(\bar{x}, \bar{y}) \leq d_{p_1}(\bar{x}, \bar{y}).$$

Thus,

$$\underline{C}d_{p_1}(\bar{x}, \bar{y}) \leq d_\infty(\bar{x}, \bar{y}) \leq \overline{C}d_{p_1}(\bar{x}, \bar{y}) \quad (3)$$

where $\underline{C} = n^{-\frac{1}{p_1}}$ and $\overline{C} = 1$.

Consider the p_2 metric on the same vectors \bar{x} and \bar{y} . Equation (2) for p_2 gives

$$d_{p_2}(\bar{x}, \bar{y}) = |x_i - y_i| (a_1^{p_2} + \dots + 1 + \dots + a_N^{p_2})^{1/p_2}.$$

Since $p_2 > p_1$ and $a_m < 1$, $a_m^{p_2} \leq a_m^{p_1}$ and

$$(a_1^{p_2} + \dots + 1 + \dots + a_N^{p_2})^{1/p_2} \leq (a_1^{p_1} + \dots + 1 + \dots + a_N^{p_1})^{1/p_1}.$$

Therefore,

$$d_{p_2}(\bar{x}, \bar{y}) \leq d_{p_1}(\bar{x}, \bar{y}).$$

Combining this with (3) gives

$$n^{-\frac{1}{p_1}} d_{p_1}(\bar{x}, \bar{y}) \leq d_\infty(\bar{x}, \bar{y}) \leq d_{p_2}(\bar{x}, \bar{y}) \leq d_{p_1}(\bar{x}, \bar{y}).$$

Thus,

$$\underline{C}d_{p_1}(\bar{x}, \bar{y}) \leq d_{p_2}(\bar{x}, \bar{y}) \leq \overline{C}d_{p_1}(\bar{x}, \bar{y})$$

where $\underline{C} = n^{-\frac{1}{p_1}}$ and $\overline{C} = 1$.

Problem 3. Consider the metric space (X, d_{disc}) , where X is a nonempty set. Suppose that $(x_n)_n$ is a sequence in X . Show that

$$\lim_{n \rightarrow \infty} x_n = x$$

if and only if there exists N such that $x_n = x$ for all $n \geq N$.

Solution. Fix any ϵ such that $0 < \epsilon < 1$. Since $\lim_{n \rightarrow \infty} x_n = x$, there must exist $N \in \mathbb{N}$ such that $d_{\text{disc}}(x_n, x) < \epsilon$ whenever $n \geq N$. Since we are in the discrete metric, $d_{\text{disc}}(x_n, x) < 1$ only when $x_n = x$. Therefore, $x_n = x$ for all $n \geq N$.

Assume there exists some $N \in \mathbb{N}$ such that for all $n \geq N$, $x_n = x$. Thus, for all $n \geq N$, $d_{\text{disc}}(x_n, x) = 0$. Therefore, $d_{\text{disc}}(x_n, x) < \epsilon$ for any $\epsilon > 0$. Thus, $\lim_{n \rightarrow \infty} x_n = x$.

Problem 4. Prove Young's inequality: for any $p, q > 1$ such that

$$1 = \frac{1}{p} + \frac{1}{q}$$

for any $x, y \in \mathbb{R}$,

$$xy \leq \frac{|x|^p}{p} + \frac{|y|^q}{q}.$$

Hint: for any fixed $y \geq 0$, consider the function $f : [0, \infty) \rightarrow \mathbb{R}$, defined by

$$f(x) = \frac{x^p}{p} + \frac{y^q}{q} - xy,$$

and show that the minimum of f is zero.

Problem 5. Fix $N \geq 1$ and $p > 1$. Let q be as in problem 4. Show the following:

(i) Show that, for any $\bar{x}, \bar{y} \in \mathbb{R}^N$, we have

$$x \cdot y \leq \frac{|x|_p^p}{p} + \frac{|y|_q^q}{q}.$$

Recall that

$$|x|_p = (|x_1|^p + \cdots + |x_N|^p)^{1/p},$$

and similarly for $|\cdot|_q$.

(ii) Show that d_p is a metric on \mathbb{R}^N . You may find it helpful to write, for any $i = 1, \dots, N$,

$$|x_i - y_i|^p = (x_i - y_i)z_i$$

for a well-chosen z_i .

Problem 6. Suppose that (X, d) is a metric space and $x, y, z \in X$. Show that

$$d(x, z) \geq |d(x, y) - d(y, z)|.$$

Problem 7. Show that the following functions are continuous:

(i) $\psi : \mathbb{R} \rightarrow \mathbb{R}$ defined by $\psi(x) = 2x^3 + 1$.

(ii) $E : C(\mathbb{R}) \rightarrow \mathbb{R}$ defined by $E(f) = f(0)$

(iii) $\mathcal{S} : C(\mathbb{R}) \rightarrow C(\mathbb{R})$ defined by $\mathcal{S}(f) = f^2$

You may find it helpful to note that $a^3 - b^3 = (a - b)(a^2 + ab + b^2)$. Also, for (iii), please show that \mathcal{S} is well-defined; that is, show that $f^2 \in C(\mathbb{R})$.

Problem 8. Suppose that d_1, d_2 are equivalent metrics on a set X . Suppose that (Y, d_Y) is a metric space and $f : (X, d_1) \rightarrow (Y, d_Y)$ is continuous. Show that $\tilde{f} : (X, d_2) \rightarrow (Y, d_Y)$, defined by $\tilde{f}(x) = f(x)$ for all $x \in X$, is continuous.