TD n°0 - Warm up exercises

Exercice 1. Prove that $|x| = \max\{x, -x\}$.

Exercice 2 (Maximum and minimum). Let x, y be real numbers. Prove that

$$\max\{x, y\} = \frac{x + y + |x - y|}{2},$$

and find a similar formular for $\min\{x, y\}$.

Exercice 3. Let $\varepsilon > 0$ and $a, x \in \mathbb{R}$. Prove that $|x - a| < \varepsilon \iff a - \varepsilon < x < a + \varepsilon$.

Exercice 4 (Triangle inequality). Let x and y be real numbers.

- (1). Prove that $|x+y| \le |x| + |y|$.
- (2). Prove that $|x y| \ge ||x| |y||$.
- (3). Let a_1, a_2, \ldots, a_n be real numbers. Prove that

$$|a_1 + a_2 + \dots + a_n| \le |a_1| + |a_2| + \dots + |a_n|.$$

Exercice 5 (Cauchy inequality).

- (1). For all $a, b \ge 0$, prove that $a + b \ge 2\sqrt{ab}$.
- (2). (Generalized Cauchy inequality) Let a_1, a_2, \ldots, a_n be positive real numbers. Prove that

$$\frac{a_1 + a_2 + \dots + a_n}{n} \ge \sqrt[n]{a_1 a_2 \cdots a_n}.$$

Exercice 6 (Cauchy–Schwarz inequality). Let $n \in \mathbb{N}$ and let a_1, \ldots, a_n and b_1, \ldots, b_n be real numbers. Prove that

$$(a_1b_1 + \dots + a_nb_n)^2 \le (a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2).$$

Exercice 7 (Bernoulli inequality). Let $n \in \mathbb{N}$. Prove that if $a \geq -1$ then

$$(1+a)^n \ge 1 + na.$$

Exercice 8. Let $\varepsilon > 0$ and $x_0, y_0 \in \mathbb{R}$. Suppose that x, y satisfy

$$|x - x_0| \le \min \left\{ 1, \ \frac{\varepsilon}{2(1 + |y_0|)} \right\} \quad \text{and} \quad |y - y_0| \le \frac{\varepsilon}{2(1 + |x_0|)}.$$

Prove that $|xy - x_0y_0| \le \varepsilon$.