

P52 I.

(a) Proof: Since  $U: \mathbb{R}^n \rightarrow \mathbb{R}^n$  is isometric,

$$\|U\vec{x}\| = \|\vec{x}\| \text{ for all } \vec{x} \in \mathbb{R}^n$$

$$\text{So } \langle U\vec{x}, U\vec{x} \rangle = \langle \vec{x}, \vec{x} \rangle$$

$$\begin{aligned} \textcircled{1} \quad & \langle U(\vec{x} + \vec{y}), U(\vec{x} + \vec{y}) \rangle = \langle U\vec{x} + U\vec{y}, U\vec{x} + U\vec{y} \rangle \\ &= \langle U\vec{x}, U\vec{x} \rangle + \langle U\vec{x}, U\vec{y} \rangle + \langle U\vec{y}, U\vec{x} \rangle + \langle U\vec{y}, U\vec{y} \rangle \\ &= \langle U\vec{x}, U\vec{x} \rangle + 2\langle U\vec{x}, U\vec{y} \rangle + \langle U\vec{y}, U\vec{y} \rangle \\ &= \|\vec{x}\|^2 + \|\vec{y}\|^2 + 2\langle U\vec{x}, U\vec{y} \rangle \end{aligned}$$

$$\begin{aligned} \textcircled{2} \quad & \langle U(\vec{x} + \vec{y}), U(\vec{x} + \vec{y}) \rangle = \langle \vec{x} + \vec{y}, \vec{x} + \vec{y} \rangle \\ &= \langle \vec{x}, \vec{x} \rangle + 2\langle \vec{x}, \vec{y} \rangle + \langle \vec{y}, \vec{y} \rangle \\ &= \|\vec{x}\|^2 + \|\vec{y}\|^2 + 2\langle \vec{x}, \vec{y} \rangle \end{aligned}$$

 $\textcircled{1} = \textcircled{2}$ , then

$$\textcircled{1} - \textcircled{2} = 2\langle U\vec{x}, U\vec{y} \rangle - 2\langle \vec{x}, \vec{y} \rangle = 0$$

$$\langle U\vec{x}, U\vec{y} \rangle = \langle \vec{x}, \vec{y} \rangle$$

Then we are done.  $\square$ (b) Proof: By (a),  $\langle \vec{v}_j, \vec{v}_i \rangle = \langle U\vec{v}_j, U\vec{v}_i \rangle$ since  $\{\vec{v}_1, \dots, \vec{v}_k\}$  is an orthonormal basis.The  $\langle \vec{v}_j, \vec{v}_i \rangle = \delta_{ij}$ where  $\delta_{ij} = 0$  when  $i \neq j$   
 $\delta_{ii} = 1 \forall i$ And we have  $\langle U\vec{v}_j, U\vec{v}_i \rangle = \delta_{ij}$ Hence  $\{U\vec{v}_1, \dots, U\vec{v}_k\}$  is also orthonormal.

Note that

$\vec{v}_j, \vec{v}_i$  here  
 are not necessarily  
 to be the  
 column vector  
 of  $U$

PSS

G.

(a) Proof:

Observe: starting from  $(0,0)$

$$x_{n+1} = \sqrt{\frac{x_n^2 + y_n^2}{4}}, \quad y_{n+1} = \frac{x_n + y_n + 1}{3}$$

$$V_0 = (0,0)$$

$$V_1 = \left( \sqrt{\frac{0+0}{4}}, \frac{0+0+1}{3} \right) = (0, \frac{1}{3})$$

$$V_2 = \left( \sqrt{\frac{0+2 \cdot \frac{1}{3}}{4}}, \frac{0+\frac{1}{3}+1}{3} \right) = \left( \frac{\sqrt{2}}{6}, \frac{4}{9} \right)$$

$$V_3 = \left( \sqrt{\frac{\frac{2}{36} + 2 \cdot \frac{16}{81}}{4}}, \frac{\frac{\sqrt{2}}{6} + \frac{4}{9} + 1}{3} \right) = (\dots)$$

Wild Guess: Suppose we have a limit, look for fixed points of the map

$$\text{Then } V(x,y) = \left( \sqrt{\frac{x^2 + 2y^2}{4}}, \frac{x+y+1}{3} \right)$$

$$\begin{cases} x^2 = \frac{x^2 + 2y^2}{4} \\ y = \frac{x+y+1}{3} \end{cases}$$

Solve this we get  $y = \frac{1}{10}(6 \pm \sqrt{6})$

$$\Rightarrow y = \frac{6+\sqrt{6}}{10}$$

Otherwise  $x < 0$  which is

impossible

$$x = \frac{1+\sqrt{6}}{5}$$

So the suspected limit is  $\left( \frac{1+\sqrt{6}}{5}, \frac{6+\sqrt{6}}{10} \right)$

Now we want to check  $x_n, y_n$  are increasing but bounded above.

To do this, we use induction to prove (twice)

(see next page)

① Bounded above

Suppose  $x_n < 1, y_n < 1$

Base case:  $x_0 = 0 < 1, y_0 = 0 < 1$

Suppose now it (I mean  $x_n < 1, y_n < 1$ ) is true  
for  $n$  case, check for  $x_{n+1}$  &  $y_{n+1}$ .

$$\text{then } x_{n+1} = \sqrt{\frac{x_n^2 + 2y_n^2}{4}} < \sqrt{\frac{1+2}{4}} = \frac{\sqrt{3}}{2} < 1$$

$$y_{n+1} = \frac{x_n + y_n}{3} < \frac{1+1}{3} = 1$$

Thus  $x_n$  and  $y_n$  are bounded above for all  $n$

② Increasing.

$$\text{Base case: } x_2 - x_1 = \frac{\sqrt{2}}{6} - 0 > 0$$

$$y_2 - y_1 = \frac{4}{9} - \frac{1}{3} = \frac{1}{9} > 0$$

Suppose it's true for case  $n$ ,

$$\text{i.e. } x_{n+1} - x_n > 0 \Rightarrow x_{n+1}^2 > x_n^2$$

$$y_{n+1} - y_n > 0 \Rightarrow y_{n+1}^2 > y_n^2$$

Then for case  $n+1$

$$x_{n+2}^2 = \frac{x_{n+1}^2 + 2y_{n+1}^2}{4} > \frac{x_n^2 + 2y_n^2}{4} = x_{n+1}^2$$

$$x_{n+2} > x_{n+1} \Rightarrow x_{n+2} - x_{n+1} > 0.$$

$$y_{n+2} = \frac{y_{n+1} + x_{n+1} + 1}{3} > \frac{x_n + y_n + 1}{3} = y_{n+1}$$

$$\Rightarrow y_{n+2} - y_{n+1} > 0.$$

Therefore,  $x_n$  and  $y_n$  are increasing for all  $n$

Combine ① & ②, done.

(b). Note that we have found a suspected limit

$$\left( \frac{1+\sqrt{6}}{5}, \frac{6+\sqrt{6}}{10} \right)$$

'since'  $\lim_{n \rightarrow \infty} x_n = \frac{1+\sqrt{6}}{5}$

$$\lim_{n \rightarrow \infty} y_n = \frac{6+\sqrt{6}}{10}$$

Therefore  $\lim_{n \rightarrow \infty} v_n = \left( \frac{1+\sqrt{6}}{5}, \frac{6+\sqrt{6}}{10} \right)$

P60

$A$ : bounded subset of  $\mathbb{R}$ , show  $\sup A$  &  $\inf A$  belong to  $\bar{A}$ .

D. Proof:

By definition:

$$\bar{A} = \{x \in \mathbb{R} : a_n \rightarrow x \text{ for some sequence } (a_n) \text{ in } A\}$$

and  $x \in \bar{A} \Leftrightarrow \forall \varepsilon > 0, \exists a \in A \text{ s.t. } |x - a| < \varepsilon$ .

① If  $\sup A$  and  $\inf A$  are in  $A$ , then we are done,  $\sup A$  and  $\inf A$  are in  $\bar{A}$  as well.

② If not,  $\forall \varepsilon > 0, \exists a_k, b_j \in A \text{ s.t.}$

$$a_k > \sup A - \varepsilon$$

$$b_j < \inf A + \varepsilon$$

by definition of supremum  
and infimum

$$s = \sup A$$

$$p = \inf A$$

Now we can construct a sequence by setting  $a_n = \frac{1}{n}$   
in details.

$$k=1, \sup A - 1 < a_1 < \sup A \Rightarrow |a_1 - \sup A| < 1$$

$$k=2, \sup A - \frac{1}{2} < a_2 < \sup A \Rightarrow |a_2 - \sup A| < \frac{1}{2}$$

$$\text{so } k=n, \sup A - \frac{1}{n} < a_n < \sup A \Rightarrow |a_n - \sup A| < \frac{1}{n}$$

Similarly,

$$j=1, \inf A < b_1 < \inf A + 1 \Rightarrow |b_1 - \inf A| < 1$$

$$j=2, \inf A < b_2 < \inf A + \frac{1}{2} \Rightarrow |b_2 - \inf A| < \frac{1}{2}$$

$$j=n, \inf A < b_n < \inf A + \frac{1}{n} \Rightarrow |b_n - \inf A| < \frac{1}{n}$$

Then since  $n \rightarrow \infty$ ,  $\varepsilon = \frac{1}{n} \rightarrow 0$ , so  $\lim_{n \rightarrow \infty} a_n = \sup A$

and  $\lim_{n \rightarrow \infty} b_n = \inf A$

Therefore  $\inf A$  and  $\sup A$  are two limits of  $A$ .

So  $\inf A \in \bar{A}$  and  $\sup A \in \bar{A}$ .

H. Proof:  $\Rightarrow$  A subset of  $\mathbb{R}^n$  is complete, then it's closed.

Let  $S \subseteq \mathbb{R}^n$  be complete,

so any Cauchy sequence in  $S$  converges to

a limit in  $S$ .

Let  $\vec{x}$  be such a limit point in  $S$

we can find a sequence  $(\vec{x}_n)$  in  $S$  which converges to  $\vec{x}$ .

Given  $\forall \varepsilon > 0, \exists N$  s.t.

$$\|\vec{x}_n - \vec{x}\| < \varepsilon \quad \forall n \geq N$$

But convergent sequences are Cauchy &  $S$  is complete

Hence  $\vec{x}_n$  converges to a point in  $S$

i.e.,  $\vec{x} \in S$

Therefore  $S$  contains all limits,

so  $S$  is closed.

$\Leftarrow$   $S$  is closed then it's complete.

Conversely, let  $(\vec{x}_n)$  be a Cauchy sequence in  $S$ .

Then  $(\vec{x}_n)$  is a Cauchy sequence in  $\mathbb{R}^n$  and we know that  $\mathbb{R}^n$  is complete.

Then  $\vec{x}_n \rightarrow \vec{x}$  for some  $\vec{x} \in \mathbb{R}^n$ .

But  $\vec{x}$  must be a limit point of  $S$

So  $\vec{x} \in S$

Thus every Cauchy sequence of  $S$  converges in  $S$  i.e.,  $S$  is complete.

P66. J.

(a) Solution:

First we know that the removed parts are all open small triangles, let them be a set  $T$ .

Then  $S^c = T$

$T$  is the union of all non-overlapped open triangles

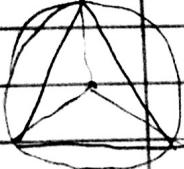
$T$  is also open

i.e.  $S^c$  is open

Therefore  $S$  is closed.

And obviously  $S$  is bounded,

since we can construct a ball centred at the centre of the large triangle with radius  $\frac{1}{\sqrt{3}}$  of the side length.



Hence  $S$  is closed and bounded, thus compact.  
(By Heine-Borel Theorem)

Now we suppose  $S_1$  be the shape at first stage.

$S_2$  be the second stage, etc.

and we've proved that  $S_1, S_2, \dots$  are compact.

Note that they also satisfy

$$S_1 \supseteq S_2 \supseteq S_3 \supseteq \dots$$

$S_i$  are nonempty  $\forall i$ .

By Cantor's intersection theorem.  $S = \bigcap S_i \neq \emptyset$ .

Therefore,  $S$  is a nonempty compact set.

b) Solution: Suppose  $S$  has interior, and  $\exists x \in \text{int } S$ .

$$\text{So } x \in S_i \quad \forall i$$

note that the length of  $i$ th stage triangle is  $2^{-n}$ .

$$\text{As } x \in S_i, \exists r > 0, B_r(x) \subseteq S_i$$

(initial length 1)

since  $2^{-n} \rightarrow 0$  as  $n \rightarrow \infty$ ,

then  $r < \lim_{n \rightarrow \infty} 2^{-n} = 0$ , but  $r > 0$ , contradiction.

So  $S$  has no interior.

Solution:

(d). Let the initial area of  $S$  be 1.

① remove  $(\frac{1}{4})^1 \times 3^0$

② remove  $(\frac{1}{4})^2 \times 3^1$

③ remove  $(\frac{1}{4})^3 \times 3^2$

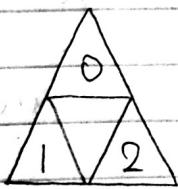
So area of all removed is

$$\frac{1}{4} + \frac{3}{16} + \frac{9}{64} + \dots = \frac{\frac{1}{4} - (\frac{3}{4})^n}{1 - \frac{3}{4}} = 1 - \frac{3^n}{4^{n-1}}$$

as  $\lim_{n \rightarrow \infty} \frac{3^n}{4^{n-1}} = \lim_{n \rightarrow \infty} (\frac{3}{4})^{n-1} \cdot 3 = 0$

So the area removed is convergent to 1,  
which means  $S$  has zero area left.

(e). Solution.



We define a way to represent every point in  $S$  by this simple rule:

If the point falls in the upper triangle, the digit is 0.

The left triangle represents 1,

The right triangle represents 2.

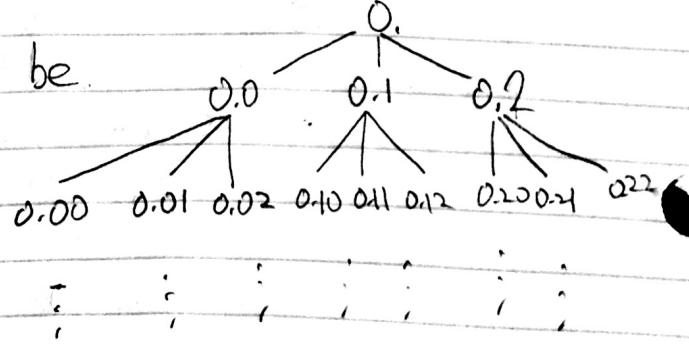
For example, if it's in 1, then we write 0.1

We again subdivide 1 into 3 smaller triangles,



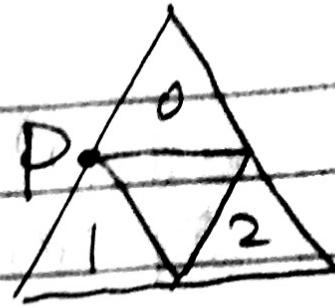
and decide the second digit by its location.

The decision tree would be.



But the problem is, for points like P,

it can either be written as



0.01111... or 0.10000...

But we can add a rule that for each point we only choose its representation of small first different digit. i.e. P choose: 0.01111... instead 0.10000...

Then the decision tree exactly corresponds to one point.

Now we need to show S is uncountable.

$\forall x \in S, x = 0.x_1x_2x_3\dots$  for  $x_i \in \{0, 1, 2\}$ ,

so  $x \in [0, 1]$

$\Rightarrow S \subseteq [0, 1]$

$|S| \leq |[0, 1]|$

So we construct one injection from S to [0, 1]

by  $x = (0.x_1x_2\dots)_{\text{base } 3} = \sum_{k \geq 1} 3^{-k} x_k$ , for  $x_i \in \{0, 1, 2\}$ .

By Schroeder-Bernstein Thm

$$|S| = |[0, 1]|$$

Since  $|[0, 1]| = C$ , which is uncountable.

Hence S is uncountable.

P178.

A. Solution:

① positive definiteness:

$$\rho(x, y) = |e^x - e^y| = 0$$
$$e^x = e^y$$

$$x = y$$

and it's the only solution.

② symmetry:

$$\rho(x, y) = |e^x - e^y| = |e^y - e^x| = \rho(y, x)$$

③ triangle inequality:

$$\rho(x, z) = |e^x - e^z|$$

$$\begin{aligned}\rho(x, y) + \rho(y, z) &= |e^x - e^y| + |e^y - e^z| \\ &\geq |e^x - e^y + e^y - e^z| \\ &= |e^x - e^z|\end{aligned}$$

$$\text{So } \rho(x, z) \leq \rho(x, y) + \rho(y, z).$$

Therefore  $\rho_1$  is a metric on  $\mathbb{R}$ .