REAL ANALYSIS EIGHTH WEEK

Question 1

Prove that the ℓ^p norm on \mathbb{R}^2 is equivalent to the ℓ^∞ norm for all $p \ge 1$.

Proof. The ℓ^p norm of x is $||x||_p = (|x_1|^p + |x_2|^p)^{\frac{1}{p}} \ \forall x = (x_1, x_2) \in \mathbb{R}^2$. The ℓ^∞ norm of x is $||x||_\infty = \max\{|x_1|, |x_2|\}$. Suppose, without loss of generality, $||x||_\infty = |x_1|$, i.e. $|x_1| \ge |x_2|$.

First

$$||x||_{\infty} = |x_1| = (|x_1|^p)^{\frac{1}{p}} \le (|x_1|^p + |x_2|^p)^{\frac{1}{p}} = ||x||_p$$

which implies $||x||_{\infty} \leq ||x||_{p}$. Next

$$||x||_p = (|x_1|^p + |x_2|^p)^{\frac{1}{p}} \le (|x_1|^p + |x_1|^p)^{\frac{1}{p}} = 2^{\frac{1}{p}}|x_1|^{\frac{1}{p}} = 2^{\frac{1}{p}}||x||_{\infty}$$

So

$$2^{\frac{1}{p}} \|x\|_{\infty} \le \|x\|_{\infty} \le \|x\|_{p}$$

Question 2

Suppose $f: X \to X'$ is a bijection (one-to-one and onto) and continuous where $X(\subset \mathbb{R}$ is compact and $X' \subset \mathbb{R}$. Prove that f is in fact a homeomorphism.

Proof. It remains to show f^{-1} is continuous. We need to show for any open set $U \subset X$, $(f^{-1})^{-1}(U) = f(U)$ is open in X'. Equivently for any closed set $V \subset X$, $(f^{-1})^{-1}(V) = f(V)$ is closed in X'.

Since X is compact, we have any closed subset $V(\subset X)$ is compact (midterm 1). Next f is continuous implies that f maps compact sets to compact sets. So f(V) is compact. Since X' is bounded in \mathbb{R} , f(V) as a compact set in \mathbb{R} is bounded and closed. This shows that for any closed set $V \subset X$, its image f(V) is closed. This shows f^{-1} is continuous, so f is a homeomorphism.

Question 3

Show the sequence

$$\{\cos^n x \,|\, x \in [-\frac{\pi}{2}, \frac{\pi}{2}]\}$$

does not converge uniformly.

Proof. A simple proof is by the Dini Theorem. If $\cos^n x$ for $x \in [-\frac{\pi}{2}, \frac{\pi}{2}]$ converges uniformly, by Dini theorem, the limiting function should be continuous. However, the pointwise limit is

$$\cos^n x \to f(x) = \begin{cases} 1, & \text{if } x = 0 \\ 0, & \text{if } x \neq 0 \end{cases}$$

discontinous.

Proof. Or we can show $\exists \epsilon$ such that for all n, there exists x_n such that $|\cos^n x_n - f(x_n)| > \epsilon$. We choose $\epsilon = \frac{1}{2}$ Since f(x) = 0 for $x \neq 0$ it is enough to find x_n satisfying $\cos x_n > (\frac{1}{2})^{\frac{1}{n}}$. Since $0 < (\frac{1}{2})^{\frac{1}{n}} < 1$, such x_n always exists.

Question 4

Find the closure, interior and boundary of the following sets.

- 1. The interval (0,1) as a subset of \mathbb{C} . Closure $[0,1] \subset \mathbb{C}$. Interior \emptyset . Boundary $[0,1] \subset \mathbb{C}$
- The set of rational numbers Q as a subset of ℝ
 Closure ℝ. Interior Ø. Boundary ℝ.
- The Cantor set as a subset of ℝ
 Closure Cantor set. Interor Ø. Boundary Cantor set.

Question 6

Consider a metric space (X,d). Suppose both two sets $S_1, S_2 \subset X$ are open and dense in X. Prove that $S_1 \cap S_2$ is open and dense in X.

Proof. The intersection of finite open sets is open, so $S_1 \cap S_2$ is open. To show S_1capS_2 is dense, we consider any nonempty open set $U \subset X$. Since S_1 is dense, we have $S_1 \cap U \neq \emptyset$. Pick $x \in S_1 \cap U$, since $S_1 \cap U$ is open, we have that $\exists \epsilon$ such that $B_{\epsilon}(x) \subset S_1 \cap U$. Since S_2 is dense, we get $B_{\epsilon} \cap S_2 \neq \emptyset$. This implies $B_{\epsilon}(x) \cap S_2 \subset S_1 \cap S_2 \cap U$. Hence $S_1 \cap S_2$ is dense.

Question 7

We introduce the metric $d(x,y)=\frac{|x-y|}{1+|x-y|}$ on $\mathbb R$. Show that $\mathbb R$ is complete under this metric. You do not need to prove that d is a metric.

Proof. It is enough to show any Cauchy sequence has a limit in \mathbb{R} . Supposed $\{x_n\}$ is a Cauchy sequence in the new metric, i.e. $\forall \epsilon \exists N$ such that when m, n > N we have

$$d(x_m, x_n) = \frac{|x_m - x_n|}{1 + |x_m - x_n|} < \epsilon$$

Then we have $|x_m - x_n| < \epsilon + |x_m - x_n|\epsilon$ for $\epsilon < \frac{1}{2}$, we have $|x_m - x_n| < \frac{\epsilon}{1-\epsilon} < 2\epsilon$. This implies $\forall \epsilon < \frac{1}{2} \exists N$ such that when

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m,n>N we have $|x_m-x_n|<2\epsilon$. Hence $\{x_n\}$ is a Cauchy sequence in $\mathbb R$ in the usual metric. $\mathbb R$ is complete in this metric, so $\exists x\in\mathbb R$ such that $\lim_{n\to\infty}x_n=x$, in the usual metric.

Furthermore, $d(x_n, x) = \frac{|x_n - x|}{1 + |x_n + x|} < |x_n - x|$. Therefore $\{x_n\}$ converges to x also in the new metric.