INTRODUCTION TO MATHEMATICAL ANALYSIS (I), FALL SEMESTER, 2021 HOMEWORK 1, September 25, 2021

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- 1. [R] Ex. 1.6 (c) and (d) (definition and properties of exponential functions)
 Ans. 可使用中文。於截止時限前上傳 pdf 檔至 NTU COOL 完成繳交作業,其中 ID 改為自己的學號。
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- 2. [R] Ex. 1.7 (logarithm of y > 0 to the base b > 1). Ans.
- 3. [A] Ex. 1.23 & 1.48, [R] Ex. 15 (real and complex Lagrange identities)
 - (a) Prove Lagrange identity for real numbers:

$$\left(\sum_{k=1}^{n} a_k b_k\right)^2 = \left(\sum_{k=1}^{n} a_k^2\right) \left(\sum_{k=1}^{n} b_k^2\right) - \sum_{1 \le k < j \le n} (a_k b_j - a_j b_k)^2. \tag{1}$$

In fact, the left hand side of (1) is the inner product $\langle \mathbf{a}, \mathbf{b} \rangle$ of $\mathbf{a} = (a_1, \dots, a_n)$ and $\mathbf{b} = (b_1, \dots, b_n)$ in \mathbb{R}^n .

(b) Define the inner product of $\mathbf{a} = (a_1, \dots, a_n)$ and $\mathbf{b} = (b_1, \dots, b_n)$ in \mathbb{C}^n by

$$\langle \mathbf{a}, \mathbf{b} \rangle = \sum_{k=1}^{n} a_k \bar{b}_k.$$

Derive a Lagrange identity of complex numbers by starting with $|\langle \mathbf{a}, \mathbf{b} \rangle|^2$.

(c) Derive the real and complex Cauchy-Schwarz inequalities from the respective real and complex Lagrange identities. Under what conditions do equalities hold, respectively?

Ans.

(a) We start deriving from the left side.

$$\left(\sum_{k=1}^{n} a_{k}^{2}\right) \left(\sum_{k=1}^{n} b_{k}^{2}\right) - \sum_{1 \leq k < j \leq n} (a_{k}b_{j} - a_{j}b_{k})^{2}
= \left(\sum_{k=1}^{n} a_{k}^{2}\right) \left(\sum_{k=1}^{n} b_{k}^{2}\right) - \sum_{1 \leq k < j \leq n} (a_{k}^{2}b_{j}^{2} + a_{j}^{2}b_{k}^{2} - 2a_{j}a_{k}b_{j}b_{k}) - \sum_{k=1}^{n} a_{k}^{2}b_{k}^{2} + \sum_{k=1}^{n} a_{k}^{2}b_{k}^{2}
= \left(\sum_{k=1}^{n} a_{k}^{2}\right) \left(\sum_{k=1}^{n} b_{k}^{2}\right) - \sum_{k=1}^{n} \sum_{j=1}^{n} a_{k}^{2}b_{k}^{2} + \sum_{k=1}^{n} a_{k}b_{k} \sum_{j=1}^{n} a_{k}b_{j}
= \left(\sum_{k=1}^{n} a_{k}b_{k}\right)^{2} \qquad \Box$$

- 4. Let F be an ordered field containing \mathbb{Q} . Classify the following properties of F to group A and group B such that (1) properties in the same group are equivalent to each other and (2) every property in group A implies any property in group B, but not the converse.
 - (a) The least-upper-bound property.
 - (b) The archimedean property.
 - (c) \mathbb{Q} is dense in F.

- (d) For any $x \in F$, x > 0, there exists $n \in \mathbb{N}$ such that $0 < \frac{1}{n} < x$.
- (e) If A and B are nonempty subsets of F having the property that $x \leq y$ for every $x \in A$ and every $y \in B$, then there exists $c \in F$ such that $x \leq c \leq y$ for all $x \in A$ and $y \in B$.

Ans. 這裡展示,例如, $(a) \Rightarrow (b)$ 的寫法。

- 5. Let Q[x] be the field of rational functions with real coefficients. For each $f \in Q[x]$ there exist unique polynomials $p = \sum_{j=0}^{n} p_j x^j$, $q = \sum_{j=0}^{m} q_j x^j$ such that $p_n \neq 0$, $q_m = 1$ and f = p/q is in lowest terms (that is, p and q have no nonconstant factors in common). With this notation, let $K = \{f \in Q[x] : p_n > 0\}$ and define $f \prec g$ if $g f \in K$.
 - (a) Show that \prec is an order which makes Q[x] an ordered field.
 - (b) Show that Q[x] does not have the archimedean property. Give an upper bound and a lower bound to show that \mathbb{N} is bounded in Q[x].

Ans.

- 6. (Nested Interval Property) A sequence of subsets S_n is called *nested* if $S_{n+1} \subseteq S_n, n \in \mathbb{N}$. Let $I_n = [a_n, b_n] \in \mathbb{R}$ be a nested sequence of closed intervals.
 - (a) Prove that the nested sequence has a nonempty intersection; that is, $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$.
 - (b) Moreover, if it is known that for every $\varepsilon > 0$ there is an interval I_k whose length $|I_k| < \varepsilon$, then the point common to all the intervals is unique.
 - (c) What can be said if the nested sets I_n are open intervals $I_n = (a_n, b_n), n \in \mathbb{N}$? Give a proof or an example of your answer.

Ans.