

7.3

F. Let \mathbb{R}^n have the max norm $\|\mathbf{x}\|_\infty = \max\{|x_i| : 1 \leq i \leq n\}$. Let K be the unit ball of V and let $v = (2, 0, \dots, 0)$. Find all closest points to v in K .

We need $\min\{\|\mathbf{v} - \mathbf{x}\| : \mathbf{x} \in K\}$. We know that $|v_i - x_i| = x_i$ if $i \neq 1$ so let us look at v_1 . We just need $\min|v_1 - x_1|$. Since $-1 \leq x_1 \leq 1$ then we can't do better than $x_1 = 1$. So the closest points to v in K are $\{(1, x_2, \dots, x_n) : |x_i| \leq 1\}$

7.4

B. Show that every inner product space satisfies the parallelogram law:

$$\|x + y\|^2 + \|x - y\|^2 = 2\|x\|^2 + 2\|y\|^2 \text{ for all } x, y \in V$$

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

C. Minimize the quantity $\|x\|^2 - 2t\langle x, y \rangle + t^2\|y\|^2$ over $t \in \mathbb{R}$. You will see why we chose t as we did in the proof of the Cauchy-Schwarz inequality.

First we need to find any critical points.

$$\frac{d}{dt} (\|x\|^2 - 2t\langle x, y \rangle + t^2\|y\|^2) = -2\langle x, y \rangle + 2t\|y\|^2$$

Notice that the derivative has no asymptotes or discontinuities. Its only zero is at $t = \frac{\langle x, y \rangle}{\|y\|^2}$. The second derivative is $2\|y\|^2 \geq 0$ and so the expression is convex with a minimum at $\frac{\langle x, y \rangle}{\|y\|^2}$

G. A normed vector space is **strictly convex** if $\|u\| = \|v\| = \|(u+v)/2\| = 1$ for vectors $u, v \in V$ implies that $u = v$

(a) Show that an inner product space is always strictly convex.

We assume that $\|u\| = \|v\| = \|(u+v)/2\| = 1$. Then

$$\begin{aligned} 1 &= \|(u+v)/2\| \\ 1^2 &= \left(\frac{1}{2}\|(u+v)\|\right)^2 \\ 1 &= \frac{1}{4}\|(u+v)\|^2 \end{aligned}$$

$$\begin{aligned}4 &= 2 + 2 = \|u + v\|^2 = 2\|u\|^2 + 2\|v\|^2 - \|u - v\|^2 \\0 &= \|y - v\|^2 = \langle u - v, u - v \rangle = \langle 0, 0 \rangle\end{aligned}$$

Thus $u = v$

- (b) Show that \mathbb{R}^2 with the norm $\|(x, y)\|_\infty = \max\{|x|, |y|\}$ is not strictly convex.

We take $(1, 1)$ and $(1, 0)$. Then $\|(1, 1)\| = \|(1, 0)\| = \|(2, 1)/2\| = 1$ but $(1, 1) \neq (1, 0)$.