MATHEMATICS H311 — FALL 2015 H. J. Sussmann Homework Assignment NO. 8, DUE ON FRIDAY, OCTOBER 30

The following is a list of 5 problems for you to hand in.

Problem 1. A period of a function $f : \mathbb{R} \to \mathbb{R}$ is a real number p such that

f(x+p) = f(x) for every $x \in \mathbb{R}$.

A function $f : \mathbb{R} \to \mathbb{R}$ is <u>periodic</u> if there exists a nonzero real number p which is a period of f. (NOTE: 0 is, trivially, a period of any function $f : \mathbb{R} \to \mathbb{R}$. So if we didn't require p to be nonzero it would follow that every function is periodic.)

Prove the following statements:

- I. A continuous periodic function $f: \mathbbm{R} \mapsto \mathbbm{R}$ has a maximum and a minimum.
- II. If $f : \mathbb{R} \to \mathbb{R}$ is a nonconstant continuous periodic function then
 - 1. f has a smallest positive period (that is, there exists a real number p such that (i) p > 0, (ii) p is a period of f, and (iii) if q is any period of f such that q > 0, then $q \ge p$). NOTE: If P is the set of all positive periods of f, then you must prove that $P \ne \emptyset$ (which is very easy), that the set P is bounded below (also very easy), that the infimum p of P is itself a period (which is also easy) and, finally, that p > 0. (This is the hard part. You will need some work to do it.)
 - 2. If p is the smallest positive period of f, then every period of f is an integer multiple of p. (That is, if q is a period then there exists an integer n such that q = np.)
- III. There exists a periodic function $f : \mathbb{R} \to \mathbb{R}$ whose set of positive periods is nonempty but does not have a smallest member. (Naturally, the function f cannot be continuous.)

Problem 2. If S is a set, a <u>metric</u> (or <u>distance</u>) on S is a function $d : S \times S \mapsto \mathbb{R}$ such that

1. (nonnegativity) $d(x, y) \ge 0$ for every ordered pair $(x, y) \in S \times S$;

- 2. (symmetry) d(x, y) = d(y, x) for every ordered pair $(x, y) \in S \times S$;
- 3. (the triangle inequality) $d(x,z) \leq d(x,y) + d(y,z)$ for every triple (x, y, z) of members of S.
- 4. (separation) If x, y are any two members of S such that $x \neq y$, then d(x, y) > 0.

DEFINITION. A metric space is a set S equipped with a metric $d: S \times S \mapsto \mathbb{R}$.

Prove the following statements

I. If we take S to be \mathbb{R} , the set of real numbers, and define

$$d(x,y) = |x - y| \quad \text{for} \quad x, y \in \mathbb{R},$$

then d is a metric on S, so S, equipped with d, is a metric space.

II. If S is any metric space, with metric d, and S' is any subset of S, then S' is a metric space, with metric $d': S' \times S' \mapsto \mathbb{R}$ defined by¹

$$d'(x,y) = d(x,y)$$
 for $x, y \in S'$.

Problem 3. In this problem we discuss how to turn the two-dimensional plane \mathbb{R}^2 into a metric space.

Recall that the symbol \mathbb{R}^2 denotes the set of all ordered pairs $\vec{v} = (x, y)$ of real numbers. The set \mathbb{R}^2 is called the plane, or the Euclidean plane, or, sometimes, two-dimensional space.

The members (points) or \mathbb{R}^2 are two-dimensional vectors.

The sum of two vectors $\vec{v}_1 = (x_1, y_1)$, $\vec{v}_2 = (x_2, y_2)$, is the vector $\vec{v}_1 + \vec{v}_2$ given by

$$\vec{v}_1 + \vec{v}_2 \stackrel{\text{def}}{=} (x_1 + x_2, y_1 + y_2)$$
 .

The dot product (or scalar product, or inner product) of two vectors $\vec{v_1} = (x_1, y_1), \vec{v_2} = (x_2, y_2)$, is the real number $\vec{v_1} \cdot \vec{v_2}$ given by

$$ec{v}_1\cdotec{v}_2\stackrel{ ext{def}}{=} x_1y_1+x_2y_2$$
 .

The square length of a vector $\vec{v} = (x, y)$ is the real number $\|\vec{v}\|^2$ given by

 $\|\vec{v}\|^2 \stackrel{\text{def}}{=} \vec{v} \cdot \vec{v} \,.$

¹The metric d' is called the <u>restriction</u> of d to S'

That is, $\|\vec{v}\|^2$ is the dot product of \vec{v} with itself. Hence

$$\|\vec{v}\|^2 = x^2 + y^2$$
 if $\vec{v} = (x, y)$.

The length of a vector \vec{v} is the square root of the square length of \vec{v} . We write $\|\vec{v}\|$ to denote the length of \vec{v} . It follows that

$$\|\vec{v}\| = \sqrt{x^2 + y^2}$$
 if $\vec{v} = (x, y)$.

The <u>distance</u> between two vectors $\vec{v}, \vec{w} \in {\rm I\!R}^2$ is the number $d(\vec{v}, \vec{w})$ given by

$$d(\vec{v}, \vec{w}) \stackrel{\text{def}}{=} \|\vec{v} - \vec{w}\|.$$

Prove that d is a metric on \mathbb{R}^2 , so \mathbb{R}^2 , equipped with this metric, is a metric space. (NOTE: The hard part is proving the triangle inequality. This requires some work. You should first prove that

(0.1)
$$\|\vec{v} + \vec{w}\| \le \|\vec{v}\| + \|\vec{w}\|$$
 for all $\vec{v}, \vec{w} \in \mathbb{R}^2$.

(Once you have this, the triangle inequality for the metric d follows easily).

And to prove (0.1) you can do it by brute force, just writing everything out, or by the following ingenious trick: let $p(r) = (\vec{v} + r\vec{w}) \cdot (\vec{v} + r\vec{w})$ for $r \in \mathbb{R}$; observe that $p(r) \ge 0$ for every real number r, write out p(r) as a polynomial $ar^2 + br + c$, and use the necessary and sufficient condition for such a polynomial never to have negative values. (The condition is: a > 0and $4ac \le b^2$.) This will give you the **Cauchy-Schwarz inequality**²:

$$ec{v}\cdotec{w}\leq \|ec{v}\|\cdot\|ec{w}\|$$
 .

(This is analogous to the one-dimensional inequality $a \cdot b \leq |a| \cdot |b|$ that I am sure you know very well.)

And, finally, once you have proved the Cauchy-Schwarz inequality, the triangle inequality for the metric follows easily.

Problem 4. By now, you already know two examples of metric spaces: the real line \mathbb{R} (with metric *d* defined by d(x, y) = |x - y| for $x, y \in \mathbb{R}$), and two-dimensional space \mathbb{R}^2 . This means that in fact you already know infinitely many metric spaces, because every subset of a metric space is a metric space, so every subset of \mathbb{R} and every subset of \mathbb{R}^2 is a metric space.

In this problem you are asked to prove some theorems about metric spaces. But, as usual, we first need some definitions.

 $^{^2{\}rm Known}$ in Russia as "the Bunyakovsky inequality", or "the Cauchy-Schwarz-Bunyakovsky inequality".

DEFINITION. Let S be a metric space with metric d. Then

1. A sequence $(s_n)_{n=1}^{\infty}$ of points of S <u>converges</u> to a point $s \in S$ if $\lim_{n\to\infty} d(s_n, s) = 0$. We write

$$\lim_{n \to \infty} s_n = s$$

to indicate that $(s_n)_{n=1}^{\infty}$ converges to s.

2. A sequence $(s_n)_{n=1}^{\infty}$ of points of S is a Cauchy sequence if

$$(\forall \varepsilon \in \mathbb{R}) \Big(\varepsilon > 0 \implies (\exists N \in \mathbb{N}) (\forall n \in \mathbb{N}) (\forall m \in \mathbb{N}) ((n \ge N \land m \ge N) \Longrightarrow d(s_n, s_m) < \varepsilon) \Big)$$

Prove the following statements:

- 1. Every convergent sequence is Cauchy.
- 2. Every subsequence of a convergent sequence converges to the same limit as the sequence.
- 3. If **s** is a sequence of members of S, and $s \in S$ is such that every subsequence of **s** has a subsequence that converges to s, then **s** converges to s.

Problem 5. Prove or disprove each of the following statements:

- 1. If S is a metric space with metric d, then every Cauchy sequence of members of S converges.
- 2. If S is a metric space with metric d, then if s is a Cauchy sequence that has a convergent subsequence it follows that s itself is convergent.
- 3. If S is a metric space with metric d, then if \mathbf{s} is a sequence of members of S such that every subsequence of \mathbf{s} has a convergent subsequence it follows that \mathbf{s} is convergent.