

Due: Monday, April 8, 2019

1. Let $K = \{(x, y) \mid -1 < x < 1, -1 < y < 1, \text{ or } x = 1, -1 \leq y \leq 0\} \subset \mathbb{R}^2$, $(x_1, y_1) = (1, \frac{1}{2})$, and $(x_2, y_2) = (1, 1)$.

(a) Construct an explicit unique nonzero linear functional l satisfying $l(x_1, y_1) = 1$ and

$$l(x, y) \leq l(x_1, y_1) \quad \text{for all } (x, y) \in K.$$

(b) Show that there are infinitely many linear functionals l satisfying $l(x_2, y_2) = 1$ and

$$l(x, y) \leq l(x_2, y_2) \quad \text{for all } (x, y) \in K.$$

2. Prove that any two norms on a finite dimensional linear space X are equivalent.
3. Prove the Hölder inequality for l^p ($p \in (1, \infty)$). More precisely, for $x = (x_1, x_2, \dots) \in l^p$ ($p \in (1, \infty)$) and $y = (y_1, y_2, \dots) \in l^{\frac{p}{p-1}}$, prove that

$$\left| \sum_{i=1}^{\infty} x_i y_i \right| \leq \left(\sum_{i=1}^{\infty} |x_i|^p \right)^{\frac{1}{p}} \left(\sum_{i=1}^{\infty} |y_i|^{\frac{p}{p-1}} \right)^{\frac{p-1}{p}}. \quad (1)$$

Furthermore, the equality in (1) holds iff

$$\arg x_j y_j \text{ and } \frac{|x_j|^p}{|y_j|^{\frac{p}{p-1}}} \text{ are independent of } j.$$

4. Given $f \in C((a, b))$, define its support as

$$\text{supp } f = \overline{\{x \mid x \in (a, b), f(x) \neq 0\}},$$

i.e., the closure of the set where f is not zero. Let X be the space of all real-valued, continuous functions f with compact support and the norm is defined as

$$\|f\| = \max_{x \in (a, b)} |f(x)|.$$

Prove that X is not a complete normed linear space.

5. If $(X, \|\cdot\|)$ is a uniformly convex normed linear space, then for any x, y satisfying $\|x\| = \|y\| = 1$, prove that

$$l_{x,y} = \left\{ \theta x + (1 - \theta)y \mid \theta \in [0, 1] \right\} \cap \left\{ z \mid \|z\| = 1, z \in X \right\} = \{x, y\},$$

which means X is strictly convex.

6. Exercises 1, 2 on page 22
7. Exercise 1 on page 37
8. Exercise 2 on page 38
9. Exercise 3 on page 39
10. Exercises 4, 5, 6 on page 44