Assignment 1, due January 21

Problem 1 of 5. Let p > 1 and $q = \frac{p}{p-1}$.

(1) Let $a \ge 0$ and $b \ge 0$. Show that the rectangle $\{(x, y) : 0 \le x \le a; 0 \le y \le b\}$ is contained in the union of subgraphs

 $\left\{(x,y)\,:\, 0\leq x\leq a; \ 0\leq y\leq x^{p-1}\right\}\cup\left\{(x,y)\,:\, 0\leq y\leq b; \ 0\leq x\leq y^{1/(p-1)}\right\}.$

(2) Use the previous inclusion and integration to prove Young's inequality:

$$ab \le \frac{a^p}{p} + \frac{b^q}{q},$$

where $a \ge 0$ and $b \ge 0$.

(3) Use Young's inequality to show that if $a_j \ge 0$, $b_j \ge 0$ and

$$\sum_{j=1}^{n} a_{j}^{p} = \sum_{j=1}^{n} b_{j}^{q} = 1$$

then

$$\sum_{j=1}^{n} a_j b_j \le 1$$

(4) Prove Hölder inequality:

$$\left|\sum_{j=1}^{n} z_{j} w_{j}\right| \leq \left(\sum_{j=1}^{n} |z_{j}|^{p}\right)^{\frac{1}{p}} \left(\sum_{j=1}^{n} |w_{j}|^{q}\right)^{\frac{1}{p}},$$

where z_j and w_j are arbitrary complex numbers. When p = q = 2, this is called *Cauchy inequality*.

Hint: Take $a_j = \frac{|z_j|}{\left(\sum_{j=1}^n |z_j|^p\right)^{\frac{1}{p}}}$ and $b_j = \frac{|w_j|}{\left(\sum_{j=1}^n |w_j|^q\right)^{\frac{1}{q}}}$ and apply the previous part.

Be sure to deal with the case when one of the denominators is zero.

Problem 2 of 5. Let A be a linear map from \mathbb{R}^2 to \mathbb{R}^2 .

(1) Show that A is Complex Linear, i.e.

$$A(\lambda z) = \lambda A(z), \quad \forall \lambda \in \mathbb{C}, \ z \in \mathbb{C}$$

if and only if A has a matrix M_w for some complex w. Show that in this case A(z) = wz.

(2) Show that A is Complex Anti-Linear, i.e.

$$A(\lambda z) = \lambda A(z), \quad \forall \lambda \in \mathbb{C}, \ z \in \mathbb{C}$$

if and only if A has a matrix $M_w \times \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$ for some complex w. Show that in this

case $A(z) = w\overline{z}$.

Problem 3 of 5. Problem 4 on Page 15.

Problem 4 of 5. Problem 4 on Page 16.Problem 5 of 5. Problem 5 on Page 17.