

Exercises:

§19, 20

1. Let  $(a_n)_{n \in \mathbb{N}}, (b_n)_{n \in \mathbb{N}} \in \mathbb{R}^{\mathbb{N}}$  with  $a_n > 0$  for all  $n \in \mathbb{N}$ . Define a map  $h: \mathbb{R}^{\mathbb{N}} \rightarrow \mathbb{R}^{\mathbb{N}}$  by

$$h((x_n)_{n \in \mathbb{N}}) = (a_n x_n + b_n)_{n \in \mathbb{N}}.$$

- (a) Show that  $h$  is a bijection.  
 (b) Show that if  $\mathbb{R}^{\mathbb{N}}$  is given the product topology, then  $h$  is a homeomorphism.  
 (c) Prove whether or not  $h$  is a homeomorphism when  $\mathbb{R}^{\mathbb{N}}$  is given the box topology.
2. For  $\mathbf{x} = (x_1, \dots, x_n), \mathbf{y} = (y_1, \dots, y_n) \in \mathbb{R}^n$ , define

$$d_1(\mathbf{x}, \mathbf{y}) := \sum_{j=1}^n |x_j - y_j|.$$

- (a) Show that  $d_1$  is a metric on  $\mathbb{R}^n$ .  
 (b) Show that the topology induced by  $d_1$  equals the product topology on  $\mathbb{R}^n$ .  
 (c) For  $n = 2$  and  $\mathbf{0} = (0, 0) \in \mathbb{R}^2$ , draw a picture of  $B_{d_1}(\mathbf{0}, 1)$ .
3. Let  $X$  be a metric space with metric  $d$ . For  $x \in X$  and  $\epsilon > 0$ , show that  $\{y \in X \mid d(x, y) \leq \epsilon\}$  is a closed set.
4. Let  $X$  be a metric space with metric  $d$ . Show that  $d: X \times X \rightarrow \mathbb{R}$  is continuous.
5. For  $\mathbf{x} = (x_1, \dots, x_n), \mathbf{y} = (y_1, \dots, y_n) \in \mathbb{R}^n$  and  $c \in \mathbb{R}$  define

$$\begin{aligned} \mathbf{x} + \mathbf{y} &:= (x_1 + y_1, \dots, x_n + y_n), \\ c\mathbf{x} &:= (cx_1, \dots, cx_n), \\ \mathbf{x} \cdot \mathbf{y} &:= x_1 y_1 + \dots + x_n y_n, \\ \|\mathbf{x}\| &:= (x_1^2 + \dots + x_n^2)^{1/2}. \end{aligned}$$

- (a) For  $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{R}^n$  and  $a, b \in \mathbb{R}$ , prove the following formulas

$$\begin{aligned} \|\mathbf{x}\|^2 &= \mathbf{x} \cdot \mathbf{x} \\ (a\mathbf{x}) \cdot (b\mathbf{y}) &= (ab)(\mathbf{x} \cdot \mathbf{y}) \\ \mathbf{x} \cdot \mathbf{y} &= \mathbf{y} \cdot \mathbf{x} \\ \mathbf{x} \cdot (\mathbf{y} + \mathbf{z}) &= \mathbf{x} \cdot \mathbf{y} + \mathbf{x} \cdot \mathbf{z} \end{aligned}$$

- (b) Show that  $|\mathbf{x} \cdot \mathbf{y}| \leq \|\mathbf{x}\| \|\mathbf{y}\|$ . [**Hint:** for  $\mathbf{x}, \mathbf{y} \neq \mathbf{0}$  let  $a = \frac{1}{\|\mathbf{x}\|}$  and  $b = \frac{1}{\|\mathbf{y}\|}$  and use the fact that  $\|a\mathbf{x} \pm b\mathbf{y}\|^2 \geq 0$ .]  
 (c) Show that  $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$ .  
 (d) Prove that the euclidean metric  $d(\mathbf{x}, \mathbf{y}) := \|\mathbf{x} - \mathbf{y}\|$  is indeed a metric.
- 6\*. For  $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$  and  $1 \leq p < \infty$ , define

$$\|\mathbf{x}\|_p := (|x_1|^p + \dots + |x_n|^p)^{1/p},$$

and for  $p = \infty$  define

$$\|\mathbf{x}\|_{\infty} := \max\{|x_1|, \dots, |x_n|\}.$$

In this exercise you will show  $d_p(\mathbf{x}, \mathbf{y}) := \|\mathbf{x} - \mathbf{y}\|_p$  defines a metric for each  $1 \leq p \leq \infty$ . Observe that  $p = 1, 2, \infty$  yield the metric from Exercise 2, the euclidean metric, and the square metric, respectively.

- (a) For  $1 < p < \infty$ , show that if  $q > 0$  satisfies  $\frac{1}{p} + \frac{1}{q} = 1$  then  $1 < q < \infty$ . We call  $q$  the **conjugate exponent** to  $p$ .
- (b) For  $a, b \geq 0$  and  $0 < \lambda < 1$ , show that  $a^\lambda b^{1-\lambda} \leq \lambda a + (1-\lambda)b$ .
- (c) Prove **Hölder's Inequality**: for  $1 < p < \infty$  with conjugate exponent  $q$  and  $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$  show that

$$|x_1 y_1| + \cdots + |x_n y_n| \leq \|\mathbf{x}\|_p \|\mathbf{y}\|_q.$$

- (d) Prove **Minkowski's Inequality**: for  $1 < p < \infty$  and  $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$  show that

$$\|\mathbf{x} + \mathbf{y}\|_p \leq \|\mathbf{x}\|_p + \|\mathbf{y}\|_p.$$

[**Hint**: use  $|x_j + y_j|^p \leq (|x_j| + |y_j|)|x_j + y_j|^{p-1}$ .]

- (e) Show that  $d_p$  is a metric for  $1 < p < \infty$ .
- (f) Show that the topology induced by  $d_p$  equals the product topology on  $\mathbb{R}^n$  for  $1 < p < \infty$ , where  $\mathbb{R}$  has the standard topology. [**Hint**: show that  $\|\mathbf{x}\|_\infty \leq \|\mathbf{x}\|_p \leq \|\mathbf{x}\|_1$ .]

## Solutions:

1. (a) Define  $g: \mathbb{R}^{\mathbb{N}} \rightarrow \mathbb{R}^{\mathbb{N}}$  by

$$g((x_n)_{n \in \mathbb{N}}) = \left(\frac{1}{a_n} x_n - \frac{b_n}{a_n}\right)_{n \in \mathbb{N}},$$

which is well-defined since  $a_n > 0$ . Observe that

$$a_n \left(\frac{1}{a_n} x_n - \frac{b_n}{a_n}\right) + b_n = x_n - b_n + b_n = x_n$$

and

$$\frac{1}{a_n} (a_n x_n + b_n) - \frac{b_n}{a_n} = x_n + \frac{b_n}{a_n} - \frac{b_n}{a_n} = x_n.$$

Thus  $g \circ h((x_n)_{n \in \mathbb{N}}) = h \circ g((x_n)_{n \in \mathbb{N}}) = (x_n)_{n \in \mathbb{N}}$ . Thus  $g = h^{-1}$  and in particular  $h$  is a bijection.  $\square$

- (b) Let  $\prod_{n \in \mathbb{N}} U_n$  be a basis set for the product topology:  $U_n \subset \mathbb{R}$  is open for all  $n \in \mathbb{N}$  and  $U_n = \mathbb{R}$  for all but finitely many  $n \in \mathbb{N}$ . Then

$$g^{-1} \left( \prod_{n \in \mathbb{N}} U_n \right) = h \left( \prod_{n \in \mathbb{N}} U_n \right) = \prod_{n \in \mathbb{N}} V_n,$$

where

$$V_n := \{a_n x + b_n \mid x \in U_n\}.$$

We claim that  $V_n$  is open in  $\mathbb{R}$ . Indeed, given for  $y = a_n x + b_n \in V_n$ , there exists  $\epsilon > 0$  so that  $(x - \epsilon, x + \epsilon) \subset U_n$  since  $U_n$  is open. We claim that

$$(y - a_n \epsilon, y + a_n \epsilon) \subset V_n,$$

which implies  $V_n$  is open. Indeed, for  $z$  in the above interval we have

$$\left| \left( \frac{1}{a_n} z - \frac{b_n}{a_n} \right) - x \right| = \left| \left( \frac{1}{a_n} z - \frac{b_n}{a_n} \right) - \left( \frac{1}{a_n} y - \frac{b_n}{a_n} \right) \right| = \frac{1}{a_n} |z - y| < \frac{1}{a_n} a_n \epsilon = \epsilon.$$

Thus  $\frac{1}{a_n} z - \frac{b_n}{a_n} \in U_n$  and therefore  $V_n \ni a_n \left( \frac{1}{a_n} z - \frac{b_n}{a_n} \right) + b_n = z$ . We also note that if  $U_n = \mathbb{R}$ , then  $V_n = \mathbb{R}$  since for any  $y \in \mathbb{R}$  we have  $y = a_n \left( \frac{1}{a_n} y - \frac{b_n}{a_n} \right) + b_n$ . Thus  $\prod_{n \in \mathbb{N}} V_n$  is open in the product topology and therefore  $g$  is continuous. The same argument where  $a_n$  and  $b_n$  are swapped with  $\frac{1}{a_n}$  and  $-\frac{b_n}{a_n}$  shows that  $h$  is continuous. Thus  $h$  is a homeomorphism.  $\square$

- (c) When  $\mathbb{R}^{\mathbb{N}}$  has the box topology  $h$  is still a homeomorphism. The exact same proof as in the previous part works with  $U_n$  no longer required to be equal to  $\mathbb{R}$  for all but finitely many  $n \in \mathbb{N}$ .  $\square$
2. (a) Clearly  $d_1(\mathbf{x}, \mathbf{y}) \geq 0$ , and if we have equality then since each  $|x_j - y_j|$  is non-negative this must mean we have  $|x_j - y_j| = 0$  for each  $j = 1, \dots, n$  and therefore  $x_j = y_j$ . Hence  $\mathbf{x} = \mathbf{y}$ . The symmetry  $d_1(\mathbf{x}, \mathbf{y}) = d_1(\mathbf{y}, \mathbf{x})$  follows from  $|x_j - y_j| = |-(x_j - y_j)| = |-x_j + y_j| = |y_j - x_j|$ . Finally, for the triangle inequality we have

$$d_1(\mathbf{x}, \mathbf{z}) = \sum_{j=1}^n |x_j - z_j| = \sum_{j=1}^n |x_j - y_j + y_j - z_j| \leq \sum_{j=1}^n |x_j - y_j| + |y_j - z_j| = d_1(\mathbf{x}, \mathbf{y}) + d_1(\mathbf{y}, \mathbf{z}).$$

Thus  $d_1$  is a metric on  $\mathbb{R}^n$ .  $\square$

- (b) Let  $U := (a_1, b_1) \times \dots \times (a_n, b_n)$  be a product of open intervals, which is a basis set for the product topology. For  $\mathbf{x} \in U$ , define

$$\epsilon := \min\{x_1 - a_1, b_1 - x_1, \dots, x_n - a_n, b_n - x_n\} > 0.$$

Observe that

$$V := (x_1 - \epsilon, x_1 + \epsilon) \times \dots \times (x_n - \epsilon, x_n + \epsilon) \subset U.$$

We claim that  $B_{d_1}(\mathbf{x}, \epsilon) \subset\subset U$ . Indeed, for  $y \in B_{d_1}(\mathbf{x}, \epsilon)$  we have for each  $j = 1, \dots, n$  that

$$|x_j - y_j| \leq \sum_{j=1}^n |x_j - y_j| < \epsilon.$$

Thus  $y_j \in (x_j - \epsilon, x_j + \epsilon)$ , so that  $\mathbf{y} \in V \subset U$ . Since these  $\epsilon$ -balls form a basis for the topology induced by  $d_1$ , we see by a lemma from §13 that this topology is finer than the product topology. Conversely, given  $\epsilon > 0$  and  $\mathbf{x} \in \mathbb{R}^n$  we have

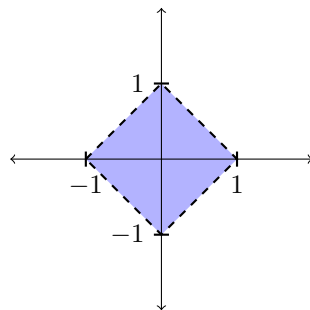
$$(x_1 - \frac{\epsilon}{n}, x_1 + \frac{\epsilon}{n}) \times \dots \times (x_n - \frac{\epsilon}{n}, x_n + \frac{\epsilon}{n}) \subset B_{d_1}(\mathbf{x}, \epsilon).$$

Indeed, for  $\mathbf{y}$  in the former set we have

$$d_1(\mathbf{x}, \mathbf{y}) = \sum_{j=1}^n |x_j - y_j| < \sum_{j=1}^n \frac{\epsilon}{n} = \epsilon.$$

Thus  $\mathbf{y} \in B_{d_1}(\mathbf{x}, \epsilon)$ . By the same lemma in §13, we see that the product topology is finer than the topology induced by  $d_1$ , and so these topologies are in fact equal.  $\square$

- (c)  $B_{d_1}(\mathbf{0}, 1)$ :



3. Denote  $C := \{y \in X \mid d(x, y) \leq \epsilon\}$ . If  $y \notin C$ , then necessarily  $d(x, y) > \epsilon$ . Set  $\delta := d(x, y) - \epsilon > 0$ . We claim that  $B_d(y, \delta) \subset X \setminus C$ . Indeed, suppose, towards a contradiction, that  $z \in B_d(y, \delta) \cap C$ . Then using the triangle inequality we have

$$d(x, y) \leq d(x, z) + d(z, y) < \epsilon + \delta = \epsilon + d(x, y) - \epsilon = d(x, y),$$

a contradiction. Thus  $B_d(y, \delta) \cap C = \emptyset$  and therefore  $B_d(y, \delta) \subset X \setminus C$ . Since  $y \in X \setminus C$  was arbitrary, we see that  $X \setminus C$  is open and therefore  $C$  is closed.  $\square$

4. Let  $(a, b) \subset \mathbb{R}$  be an open interval. Then

$$d^{-1}((a, b)) = \{(x, y) \in X \times X \mid a < d(x, y) < b\}.$$

Fix  $(x_0, y_0) \in d^{-1}((a, b))$ , and set  $\epsilon := \min\{d(x_0, y_0) - a, b - d(x_0, y_0)\} > 0$ . Note that  $U := B_d(x_0, \frac{\epsilon}{2}) \times B_d(y_0, \frac{\epsilon}{2})$  is a neighborhood of  $(x_0, y_0)$  in the product topology, and we further claim that it is contained in  $d^{-1}((a, b))$ . Indeed, if  $(x, y) \in U$  then we have  $d(x, x_0) < \frac{\epsilon}{2}$  and  $d(y, y_0) < \frac{\epsilon}{2}$  and consequently by applying the triangle inequality twice we have

$$\begin{aligned} d(x, y) &\leq d(x, x_0) + d(x_0, y_0) + d(y_0, y) < \frac{\epsilon}{2} + d(x_0, y_0) + \frac{\epsilon}{2} \\ &= \epsilon + d(x_0, y_0) \leq (b - d(x_0, y_0)) + d(x_0, y_0) = b. \end{aligned}$$

Thus  $d(x, y) < b$ . Next, note that  $d(x_0, y) \leq d(x_0, x) + d(x, y)$  implies  $d(x, y) \geq d(x_0, y) - d(x_0, x)$ , and  $d(x_0, y_0) \leq d(x_0, y) + d(y, y_0)$  implies  $d(x_0, y) \geq d(x_0, y_0) - d(y, y_0)$ . Thus we have

$$\begin{aligned} d(x, y) &\geq d(x_0, y) - d(x_0, x) \geq d(x_0, y_0) - d(y_0, y) - d(x_0, x) \\ &> d(x_0, y_0) - \frac{\epsilon}{2} - \frac{\epsilon}{2} = d(x_0, y_0) - \epsilon \geq d(x_0, y_0) - (d(x_0, y_0) - a) = a. \end{aligned}$$

So  $d(x, y) > a$  and therefore  $(x, y) \in d^{-1}((a, b))$ . Since  $(x, y) \in U$  was arbitrary, we see that  $U \subset d^{-1}((a, b))$ . We have shown that a point  $(x_0, y_0) \in d^{-1}((a, b))$  admits a neighborhood contained inside this preimage, and hence the preimage is open as the union of these neighborhoods. Since the open intervals form a basis for the standard topology on  $\mathbb{R}$ , we obtain that  $d$  is continuous.  $\square$

5. (a) We have

$$\|\mathbf{x}\|^2 = x_1^2 + \cdots + x_n^2 = x_1x_1 + \cdots + x_nx_n = \mathbf{x} \cdot \mathbf{x}.$$

Also

$$(\mathbf{ax}) \cdot (\mathbf{by}) = (ax_1)(by_1) + \cdots + (ax_n)(by_n) = (ab)(x_1y_1 + \cdots + x_ny_n) = (ab)(\mathbf{x} \cdot \mathbf{y}).$$

$\square$

(b) We compute

$$\mathbf{x} \cdot \mathbf{y} = x_1y_1 + \cdots + x_ny_n = y_1x_1 + \cdots + y_nx_n = \mathbf{y} \cdot \mathbf{x}.$$

Also

$$\mathbf{x} \cdot (\mathbf{y} + \mathbf{z}) = x_1(y_1 + z_1) + \cdots + x_n(y_n + z_n) = (x_1y_1 + \cdots + x_ny_n) + (x_1z_1 + \cdots + x_nz_n) = \mathbf{x} \cdot \mathbf{y} + \mathbf{x} \cdot \mathbf{z}.$$

$\square$

(c) If either  $\|\mathbf{x}\| = 0$  or  $\|\mathbf{y}\| = 0$ , then all entries of this  $n$ -tuple are zero and thus the inequality reduces to  $0 \leq 0$ . So we may assume both  $\|\mathbf{x}\|$  and  $\|\mathbf{y}\|$  are non-zero and let  $a = \frac{1}{\|\mathbf{x}\|}$  and  $b = \frac{1}{\|\mathbf{y}\|}$ . Then expanding and using the previous parts yields

$$\begin{aligned} 0 &\leq \|\mathbf{ax} \pm \mathbf{by}\|^2 = (\mathbf{ax} \pm \mathbf{by}) \cdot (\mathbf{ax} \pm \mathbf{by}) = (\mathbf{ax}) \cdot (\mathbf{ax}) \pm (\mathbf{ax}) \cdot (\mathbf{by}) \pm (\mathbf{by}) \cdot (\mathbf{ax}) + (\mathbf{by}) \cdot (\mathbf{by}) \\ &= a^2\|\mathbf{x}\|^2 \pm (ab)(\mathbf{x} \cdot \mathbf{y}) \pm (ba)(\mathbf{y} \cdot \mathbf{x}) + b^2\|\mathbf{y}\|^2 = 1 \pm 2(ab)(\mathbf{x} \cdot \mathbf{y}) + 1 = 2 \pm 2(ab)(\mathbf{x} \cdot \mathbf{y}). \end{aligned}$$

This is equivalent to  $\pm ab(\mathbf{x} \cdot \mathbf{y}) \leq 1$ . Multiplying both sides by  $\|\mathbf{x}\|\|\mathbf{y}\|$  shows this is further equivalent to  $\pm \mathbf{x} \cdot \mathbf{y} \leq \|\mathbf{x}\|\|\mathbf{y}\|$ . Hence  $|\mathbf{x} \cdot \mathbf{y}| \leq \|\mathbf{x}\|\|\mathbf{y}\|$ .  $\square$

(d) Using the previous parts we compute

$$\begin{aligned} \|\mathbf{x} + \mathbf{y}\|^2 &= (\mathbf{x} + \mathbf{y}) \cdot (\mathbf{x} + \mathbf{y}) = \mathbf{x} \cdot \mathbf{x} + \mathbf{x} \cdot \mathbf{y} + \mathbf{y} \cdot \mathbf{x} + \mathbf{y} \cdot \mathbf{y} \\ &\leq \|\mathbf{x}\|^2 + \|\mathbf{x}\|\|\mathbf{y}\| + \|\mathbf{y}\|\|\mathbf{x}\| + \|\mathbf{y}\|^2 = (\|\mathbf{x}\| + \|\mathbf{y}\|)^2. \end{aligned}$$

Taking square roots yields the desired inequality.  $\square$

(e) We clearly have  $d(\mathbf{x}, \mathbf{y}) \geq 0$ , and equality implies

$$0 = d(\mathbf{x}, \mathbf{y})^2 = \sum_{j=1}^n (x_j - y_j)^2.$$

Since each term  $(x_j - y_j)^2$  is non-negative, their summing to zero implies they are all zero. Hence  $x_j = y_j$  and so  $\mathbf{x} = \mathbf{y}$ . The symmetry  $d(\mathbf{x}, \mathbf{y}) = d(\mathbf{y}, \mathbf{x})$  follows from  $(x_j - y_j)^2 = (-(x_j - y_j))^2 = (-x_j + y_j)^2 = (y_j - x_j)^2$ . Finally, for the triangle inequality, using the previous part we have

$$d(\mathbf{x}, \mathbf{z}) = \|\mathbf{x} - \mathbf{z}\| = \|\mathbf{x} - \mathbf{y} + \mathbf{y} - \mathbf{z}\| \leq \|\mathbf{x} - \mathbf{y}\| + \|\mathbf{y} - \mathbf{z}\| = d(\mathbf{x}, \mathbf{y}) + d(\mathbf{y}, \mathbf{z}).$$

Hence  $d$  is a metric.  $\square$

6. (a) Solving  $\frac{1}{p} + \frac{1}{q} = 1$  for  $q$  yields

$$q = \frac{p}{p-1}.$$

Since  $p > p-1$ , we have  $q > 1$ . Since  $p > 1$ , we have  $q < \infty$ .  $\square$

(b) Note that  $a = 0$  or  $b = 0$  makes the inequality trivially true, so we assume  $a, b > 0$ . Thus the desired inequality is equivalent to the one obtained by dividing both sides by  $b$ :

$$a^\lambda b^{-\lambda} \leq \lambda a b^{-1} + 1 - \lambda.$$

Denoting  $t := \frac{a}{b}$ , this is equivalent to  $t^\lambda \leq \lambda t + 1 - \lambda$ . Note that  $t > 0$ , and so it suffices to show  $t^\lambda - \lambda t \leq 1 - \lambda$  for all  $t > 0$ . Set  $f(t) := t^\lambda - \lambda t$  and observe that  $f'(t) = \lambda t^{\lambda-1} - \lambda$ . Thus we have  $f'(t) = 0$  if and only if  $t = 1$ . Noting that  $f''(t) = \lambda(\lambda-1)t^{\lambda-2}$  is negative for all  $t > 0$  (since  $\lambda-1 < 0$ ), we see from the second derivative test that  $f$  achieves its maximum value at  $t = 1$  and that maximum value is  $f(1) = 1 - \lambda$ . Thus  $f(t) \leq 1 - \lambda$  for all  $t > 0$  as desired.  $\square$

(c) Let  $q = \frac{p}{p-1}$  be the conjugate exponent to  $p$ . Fix  $1 \leq i \leq n$ , and consider  $a := \frac{|x_i|^p}{\|\mathbf{x}\|_p^p}$ ,  $b := \frac{|y_i|^q}{\|\mathbf{y}\|_q^q}$ , and  $\lambda := \frac{1}{p}$ . Observe that

$$1 - \lambda = \frac{p-1}{p} = \frac{1}{q}.$$

So using part (b) we have

$$\begin{aligned} |x_i y_i| &= \|\mathbf{x}\|_p \|\mathbf{y}\|_q \left( \frac{|x_i|^p}{\|\mathbf{x}\|_p^p} \right)^{1/p} \left( \frac{|y_i|^q}{\|\mathbf{y}\|_q^q} \right)^{1/q} = \|\mathbf{x}\|_p \|\mathbf{y}\|_q a^\lambda b^{1-\lambda} \\ &\leq \|\mathbf{x}\|_p \|\mathbf{y}\|_q (\lambda a + (1-\lambda)b) = \|\mathbf{x}\|_p \|\mathbf{y}\|_q \left( \frac{1}{p} \frac{|x_i|^p}{\|\mathbf{x}\|_p^p} + \frac{1}{q} \frac{|y_i|^q}{\|\mathbf{y}\|_q^q} \right). \end{aligned}$$

Thus

$$\begin{aligned} |x_1 y_1| + \cdots + |x_n y_n| &\leq \|\mathbf{x}\|_p \|\mathbf{y}\|_q \left( \frac{1}{p} \frac{|x_1|^p + \cdots + |x_n|^p}{\|\mathbf{x}\|_p^p} + \frac{1}{q} \frac{|y_1|^q + \cdots + |y_n|^q}{\|\mathbf{y}\|_q^q} \right) \\ &= \|\mathbf{x}\|_p \|\mathbf{y}\|_q \left( \frac{1}{p} \frac{\|\mathbf{x}\|_p^p}{\|\mathbf{x}\|_p^p} + \frac{1}{q} \frac{\|\mathbf{y}\|_q^q}{\|\mathbf{y}\|_q^q} \right) = \|\mathbf{x}\|_p \|\mathbf{y}\|_q \left( \frac{1}{p} + \frac{1}{q} \right) = \|\mathbf{x}\|_p \|\mathbf{y}\|_q. \end{aligned}$$

$\square$

(d) Consider

$$\|\mathbf{x} + \mathbf{y}\|_p^p = \sum_{i=1}^n |x_i + y_i|^p = \sum_{i=1}^n |x_i + y_i| |x_i + y_i|^{p-1} \leq \sum_{i=1}^n |x_i| |x_i + y_i|^{p-1} + \sum_{i=1}^n |y_i| |x_i + y_i|^{p-1}.$$

We apply part (c) to each sum in the last expression to obtain

$$\|\mathbf{x} + \mathbf{y}\|_p^p \leq \|\mathbf{x}\|_p \left( \sum_{i=1}^n |x_i + y_i|^{q(p-1)} \right)^{1/q} + \|\mathbf{y}\|_p \left( \sum_{i=1}^n |x_i + y_i|^{q(p-1)} \right)^{1/q}$$

Using  $q = \frac{p}{p-1}$ , this becomes

$$\|\mathbf{x} + \mathbf{y}\|_p^p \leq (\|\mathbf{x}\|_p + \|\mathbf{y}\|_p)\|\mathbf{x} + \mathbf{y}\|_p^{p-1}.$$

Dividing both sides by  $\|\mathbf{x} + \mathbf{y}\|_p^{p-1}$  (an noting that the inequality is trivially true when this is zero) yields the desired inequality.  $\square$

- (e) The positive, non-degeneracy, and symmetry of  $d_p$  are all clear, while the triangle inequality follows from the previous part:

$$d_p(\mathbf{x}, \mathbf{z}) = \|\mathbf{x} - \mathbf{z}\|_p = \|\mathbf{x} - \mathbf{y} + \mathbf{y} - \mathbf{z}\|_p \leq \|\mathbf{x} - \mathbf{y}\|_p + \|\mathbf{y} - \mathbf{z}\|_p = d_p(\mathbf{x}, \mathbf{y}) + d_p(\mathbf{y}, \mathbf{z}).$$

$\square$

- (f) Observe that for each  $i = 1, \dots, n$  we have

$$|x_i| = (|x_i|^p)^{1/p} \leq (|x_1|^p + \dots + |x_n|^p)^{1/p} = \|\mathbf{x}\|_p.$$

Hence

$$\|\mathbf{x}\|_\infty = \max_{1 \leq i \leq n} |x_i| \leq \|\mathbf{x}\|_p.$$

Thus  $d_\infty(\mathbf{x}, \mathbf{y}) \leq d_p(\mathbf{x}, \mathbf{y})$  for all  $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$  and it follows that

$$B_{d_p}(\mathbf{x}, \epsilon) \subset B_{d_\infty}(\mathbf{x}, \epsilon).$$

This shows the topology induced by  $d_p$  is finer than the topology induced by  $d_\infty$ . Since  $d_\infty$  is the square metric, we know from lecture that this induces the product topology on  $\mathbb{R}^n$ .

We next observe that  $\|\mathbf{x}\|_p \leq \|\mathbf{x}\|_1$  follows from taking the  $p$ th power of each side:

$$\|\mathbf{x}_p\|^p = |x_1|^p + \dots + |x_n|^p \leq (|x_1| + \dots + |x_n|)^p.$$

Consequently, by the same argument as above we have that the topology induced by  $d_1$  is finer than the topology induced by  $d_p$ . From Exercise 2, we know that the former topology is nothing more than the product topology. Hence the topology induced by  $d_p$  is the product topology.  $\square$