A short sample $\[Mathbb{E}]_{EX}$ document

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Mendelson Exercise 2.2.3

We will show that

$$d(x,y) \le d'(x,y) \le \sqrt{n}d(x,y)$$

where d is the "maximum" metric on \mathbb{R}^n and d' is the Euclidean metric on \mathbb{R}^n . Throughout, we'll use x and y in coordinates:

$$x = (x_1, \dots, x_n),$$

$$y = (y_1, \dots, y_n).$$

First we'll show that $d(x, y) \leq d'(x, y)$. We have:

$$d(x,y) = \max_{1 \le i \le n} |x_i - y_i|.$$
 (1)

Choose some particular j such that $d(x, y) = |x_j - y_j|$. Then we have

$$d(x,y) = |x_j - y_j| = \sqrt{|x_j - y_j|^2} \le \sqrt{|x_1 - y_1|^2 + \dots + |x_n - y_n|^2} = d'(x,y)$$

as desired.

Now we'll show that $d'(x,y) \le \sqrt{n} d(x,y)$. Again, by (1), choose j such that $d(x,y) = |x_j - y_j|$. Then we have

$$d'(x,y) = \sqrt{|x_1 - y_1|^2 + \dots + |x_n - y_n|^2} \le \sqrt{|x_j - y_j|^2 + \dots + |x_j - y_j|^2}$$
$$= \sqrt{n|x_j - y_j|^2} = \sqrt{n|x_j - y_j|} = \sqrt{n}d(x,y)$$

as desired.

Mendelson Exercise 2.3.3

Let $f : \mathbb{R}^2 \to \mathbb{R}$ be given by $f(x_1, x_2) = x_1 + x_2$. First we will show that f is continuous with respect to the "max" metric d:

Let $\epsilon > 0$ be given. We will find some $\delta > 0$ such that

$$\max(|x_1 - y_1|, |x_2 - y_2|) < \delta \implies |f(x_1, x_2) - f(y_1, y_2)| < \epsilon$$

which is equivalent to

$$\max(|x_1 - y_1|, |x_2 - y_2|) < \delta \implies |x_1 + x_2 - (y_1 + y_2)| < \epsilon.$$

Note that it is enough to make $|x_1 - y_1| + |x_2 - y_2| < \epsilon$, since

$$|x_1 + x_2 - (y_1 + y_2)| = |x_1 - y_1 + x_2 - y_2| \le |x_1 - y_1| + |x_2 - y_2|$$

by the triangle inequality.

Now we let $\delta = \epsilon/2$, and then if the max of $|x_1 - y_1|$ and $|x_2 - y_2|$ is less than δ , we have

$$|x_i - y_i| < \epsilon/2$$

for both i = 1 and i = 2. Then we have

$$|x_1 + x_2 - (y_1 + y_2)| \le |x_1 - y_1| + |x_2 - y_2| \le \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

as desired.

Now we will show that f is continuous with respect to the Euclidean metric d'. To avoid doing all the work for this, we'll use a result of the above exercise, namely that

$$d(x,y) \le d'(x,y).$$

Let $\epsilon > 0$ be given, then we must find $\delta > 0$ such that

$$d'((x_1, x_2), (y_1, y_2)) < \delta \implies |f(x_1, x_2) - f(y_1, y_2)| < \epsilon$$

But if $d'((x_1, x_2), (y_1, y_2)) < \delta$, we have

$$d((x_1, x_2), (y_1, y_2)) < \delta$$

automatically. So really we need only find δ so that

$$d((x_1, x_2), (y_1, y_2)) < \delta \implies |f(x_1, x_2) - f(y_1, y_2)| < \epsilon.$$

But this is exactly what we have already done above in showing continuity of f with respect to d, and so we are finished.