QUIZ 2

Riemann Integrals. In what follows I = [0, 1] and C(I) is the space of continuous functions on I. The norms $\|\cdot\|_1$ and $\|\cdot\|_2$ are the ones defined earlier in your homework problems. You may use Cauchy-Schwarz.

(1) Let $\{k_n\}$ be a sequence of continuous real-valued functions on I such that $k_n(t) \ge 0$ for all $n \in \mathbb{N}$ and all $t \in I$. Suppose p is a continuous function on I such that $p \ge 0$ on I and $p(t) \le \sum_{n=1}^{\infty} k_n(t)$ for every $t \in I$. Show that

$$\int_0^1 p(t)dt \le \sum_{n=1}^\infty \int_0^1 k_n(t)dt$$

(Warning: $\sum_{n=1}^{\infty} k_n(t)$ could diverge for some (even all) $t \in I$.)

- (2) Let $\{h_n\}$ be a sequence in C(I) such that $0 \le h_n \le 1$ for all $n \in \mathbb{N}$, $h_n \to 0$ pointwise on I as $n \to \infty$, and $\int_0^1 h_n(t)dt \to L$ as $n \to \infty$. Show that if $\sum_{n=1}^{\infty} \|h_n - h_{n+1}\|_2 < \infty$ then $h_n = \sum_{m=n}^{\infty} (h_m - h_{m+1})$.
- (3) Let $\{h_n\}$, L be as in Problem (2). Show that L = 0

Inner Product Spaces. Let \mathbb{K} be either \mathbb{R} or \mathbb{C} and V a vector space over \mathbb{K} . Recall that an *inner product on* V is a map

$$\langle \cdot, \cdot \rangle \colon V \times V \to \mathbb{K}$$

such that for x, y, and z in V and $\alpha \in \mathbb{K}$ the following conditions are satisfied. (a) $\langle x, x \rangle \geq 0$, (b) $\langle x, x \rangle = 0 \Leftrightarrow x = 0$, (c) $\langle x, y \rangle = \overline{\langle y, x \rangle}$, (d) $\langle \alpha x, y \rangle = \alpha \langle x, y \rangle$, and $\langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle$. An *inner product space* over \mathbb{K} is a vector space over \mathbb{K} with an inner product. If $(V, \langle \cdot, \cdot \rangle)$ is an inner product space, the map

$$\|\cdot\|\colon V\to\mathbb{R}$$

given by

$$||x|| = \sqrt{\langle x, x \rangle} \qquad (x \in V)$$

is a norm on V.

(4) (Polarization Identity) Show that in any inner product space over \mathbb{C}

$$\langle x, y \rangle = \frac{1}{4} \left(\|x+y\|^2 - \|x-y\|^2 + i\|x+iy\|^2 - i\|x-iy\|^2 \right).$$

(Once again, you may use the Cauchy-Schwarz inequality for inner product spaces, namely $|\langle x, y \rangle| \le ||x|| ||y||$ for all x and y in V.)