

Work the following problems and hand in your solutions. You may work together with other people in the class, but you must each write up your solutions independently. A subset of these will be selected for grading. Write LEGIBLY on the FRONT side of the page only, and STAPLE your pages together.

1. Problem 7 G. If  $I_n = [a_n, b_n]$ ,  $n \in \mathbb{N}$ , is a nested sequence of closed cells, show that for every  $m$  and  $n \in \mathbb{N}$  we have

$$a_1 \leq a_2 \leq \cdots \leq a_n \leq \cdots \leq b_m \leq \cdots \leq b_2 \leq b_1.$$

If we put  $\xi = \sup\{a_n : n \in \mathbb{N}\}$  and  $\eta = \inf\{b_m : m \in \mathbb{N}\}$ , show that  $[\xi, \eta] = \bigcap_{n \in \mathbb{N}} I_n$ .

2. Let  $F$  be the Cantor set constructed in class. Prove that there is no interval  $(a, b)$  that is contained in  $F$ . Specifically, show that if  $0 < a < b < 1$ , then  $(a, b)$  is not a subset of  $F$ .

3. Problem 8 L (refer to 8 F and 8 G for definitions). Show that there exist positive constants  $a, b$  such that

$$a \|x\|_1 \leq \|x\|_\infty \leq b \|x\|_1 \quad \text{for all } x \in \mathbb{R}^p.$$

Find the largest constant  $a$  and the smallest constant  $b$  with this property.

4. Problem 8 Q. A subset  $K$  of  $\mathbb{R}^p$  is said to be **convex** if, whenever  $x, y$  belong to  $K$  and  $t$  is a real number such that  $0 \leq t \leq 1$ , then the point

$$(1 - t)x + ty = x + t(y - x)$$

also belongs to  $K$ . Interpret this condition geometrically and show that the subsets

$$K_1 = \{x \in \mathbb{R}^2 : \|x\| \leq 1\},$$

$$K_2 = \{(\xi, \eta) \in \mathbb{R}^2 : 0 < \xi < \eta\},$$

$$K_3 = \{(\xi, \eta) \in \mathbb{R}^2 : 0 \leq \eta \leq \xi \leq 1\},$$

are convex but that the subset

$$K_4 = \{x \in \mathbb{R}^2 : \|x\| = 1\}$$

is not convex.