

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 $I_n = [a_n, b_n]$, $n \in \mathbf{N}$, is a nested sequence of closed cells, show that for every m and $n \in \mathbf{N}$ 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 $\xi = \sup\{a_n : n \in \mathbf{N}\}$ and $\eta = \inf\{b_m : m \in \mathbf{N}\}$, show that $[\xi, \eta] = \bigcap_{n \in \mathbf{N}} I_n$.

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

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

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

4. Problem 8 Q. A subset K of \mathbf{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

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

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

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

are convex but that the subset

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

is not convex.