

2 Section 7.2

Proposition 2.1. *10. Show that in Hölder's Inequality there is equality if and only if there are constants α and β , not both zero, for which*

$$\alpha \cdot |f|^p = \beta \cdot |g|^q \text{ a.e. on } E.$$

Proof. Suppose there exists α and β satisfy the condition. Without loss of generality, assume $\beta \neq 0$. Then

$$\begin{aligned} \int_E |f \cdot g| &= \int_E |f| \cdot \left(\frac{\alpha |f|^p}{\beta} \right)^{1/q} \\ &= \int_E |f|^p \cdot \left(\frac{\alpha}{\beta} \right)^{1/q} \\ &= \left(\int_E |f|^p \right)^{1/p} \left(\frac{\alpha}{\beta} \int_E |f|^p \right)^{1/q} \\ &= \left(\int_E |f|^p \right)^{1/p} \left(\int_E |g|^q \right)^{1/q} \\ &= \|f\|_p \cdot \|g\|_q \end{aligned}$$

If f or g is 0 the converse holds by setting β or α to 0. Now suppose f and g are both nonzero and assume

$$\int_E |f \cdot g| = \|f\|_p \cdot \|g\|_q$$

We can rearrange this expression to obtain

$$\int_E \left(\left(\frac{|f|}{\|f\|_p} \right)^p \cdot \frac{1}{p} + \left(\frac{|g|}{\|g\|_q} \right)^q \cdot \frac{1}{q} - \frac{|f|}{\|f\|_p} \cdot \frac{|g|}{\|g\|_q} \right) = 0$$

By Young's Inequality, the integrand is non-negative, so we have

$$\left(\frac{|f|}{\|f\|_p} \right)^p \cdot \frac{1}{p} + \left(\frac{|g|}{\|g\|_q} \right)^q \cdot \frac{1}{q} = \frac{|f|}{\|f\|_p} \cdot \frac{|g|}{\|g\|_q}$$

a.e. on E , which implies

$$\left(\frac{|f|}{\|f\|_p} \right)^p = \left(\frac{|g|}{\|g\|_q} \right)^q$$

a.e. on E , so we have $\alpha \cdot |f|^p = \beta \cdot |g|^q$ a.e. on E , where $\alpha = 1/\|f\|_p^p$ and $\beta = \|g\|_q^q$. \square

Proposition 2.2. *18. Assume $m(E) < \infty$. For $f \in L^\infty(E)$, show that $\lim_{p \rightarrow \infty} \|f\|_p = \|f\|_\infty$*

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Elements of Scientific Computing Aslak Tveito,Hans Petter Langtangen,Bjørn Frederik Nielsen,Xing Cai,2010-09-27 Science used to be experiments and theory now it is experiments theory and computations The

computational approach to understanding nature and technology is currently flowering in many fields such as physics geophysics astrophysics chemistry biology and most engineering disciplines This book is a gentle introduction to such computational methods where the techniques are explained through examples It is our goal to teach principles and ideas that carry over from field to field You will learn basic methods and how to implement them In order to gain the most from this text you will need prior knowledge of calculus basic linear algebra and elementary programming

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Introduction to Real Analysis: An Educational Approach is an ideal book for upper undergraduate and graduate level real analysis courses in the areas of mathematics and education. It is also a valuable reference for educators in the field of applied mathematics.

Stochastic Integration with Jumps Klaus Bichteler, 2002-05-13. The complete theory of stochastic differential equations driven by jumps, their stability and numerical approximation theories.

Basic Partial Differential Equations David. Bleecker, 2018-01-18. Methods of solution for partial differential equations (PDEs) used in mathematics, science and engineering are clarified in this self-contained source. The reader will learn how to use PDEs to predict system behaviour from an initial state of the system and from external influences and enhance the success of endeavours involving reasonably smooth, predictable changes of measurable quantities. This text enables the reader to not only find solutions of many PDEs but also to interpret and use these solutions. It offers 6000 exercises ranging from routine to challenging. The palatable, motivated proofs enhance understanding and retention of the material. Topics not usually found in books at this level include but are examined in this text: the application of linear and nonlinear first order PDEs to the evolution of population densities and to traffic shocks; convergence of numerical solutions of PDEs and implementation on a computer; convergence of Laplace series on spheres; quantum mechanics of the hydrogen atom; solving PDEs on manifolds. The text requires some knowledge of calculus but none on differential equations or linear algebra.

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