

1. Define the following terms:

(a) (10 pts) *Metric space*.

(b) (10 pts) *Complete* metric space (Give a detailed definition, not just one line).

(c) (10 pts) *Normed vector space* (over  $\mathbb{R}$ ).

(d) (15 pts) If  $X, Y$  are metric spaces and  $f : X \rightarrow Y$  a map, define:

i.  $f$  is *continuous*.

ii.  $f$  is *uniformly continuous*.

iii.  $f$  is *Lipschitz*.

2. Explain why the following facts are true:

(a) (5 pts) If  $f : X \rightarrow Y$  is Lipschitz, then  $f$  is uniformly continuous.

(b) (10 pts) A normed vector space is a metric space.

(c) (10 pts)  $\mathbb{R}^2$  with norm  $\|(x, y)\|_\infty = \max\{|x|, |y|\}$  is a complete metric space. You may use the completeness of  $\mathbb{R}$ .

3. Let  $\phi : \mathbb{R} \rightarrow \mathbb{R}$ .

(a) (5 pts) Define what it means for  $\phi$  to be a *convex function*.

(b) (10 pts) State Jensen's inequality.

- (c) (10 pts) Apply Jensen's inequality to derive the inequality between geometric and arithmetic means. This is the statement that for any  $a_1, a_2, \dots, a_n > 0$ ,

$$(a_1 a_2 \dots a_n)^{\frac{1}{n}} \leq \frac{a_1 + a_2 + \dots + a_n}{n} \quad (1)$$

- (d) (5 pts) State and prove the necessary and sufficient condition for equality in (1) in the case  $n = 2$ .