

Prove that $0 < a < 1 \Rightarrow$

$$1 > a > a^2 > a^3 > \dots$$

from beginning facts, we have that

$$\begin{aligned} 3) \quad a < b \text{ and } c > 0 \\ \Rightarrow \quad ac < bc \end{aligned}$$

applying this to this problem

$$a > 0 \quad \text{and} \quad a < 1$$

\Downarrow

$$a \cdot a < a \cdot 1$$

$$a^2 < a$$

\Downarrow

$$a^3 < a^2$$

\vdots

$$\Rightarrow 1 > a > a^2 > a^3 > \dots$$

Exercise 5.1.6

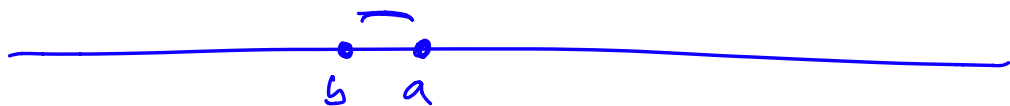
Suppose $a \leq b + \epsilon \quad \forall \epsilon > 0$

prove that $a \leq b$

Hint: Proof by contradiction

Suppose not.... i.e. suppose

$$a > b$$



5.1.2

Banach fixed point theorem

$$(B, \|\cdot\|)$$

↑

linear space

$$F: B \rightarrow B$$

$$\underline{|F(x) - F(y)| < k |x - y|, 0 < k < 1}$$

$$\Rightarrow \exists x^* \ni F(x^*) = x^*$$

x_0

• x_0

• $x_1 = F(x_0)$

• $x_2 = F(x_1)$

$$x_{i+1} = F(x_i)$$

$$|x_{i+1} - x_i| \leq k |x_i - x_{i-1}|$$

$$\begin{array}{cc} \uparrow & \uparrow \\ F(x_i) & F(x_{i-1}) \end{array}$$

① $x_i \quad x_j$

$$\begin{aligned} |x_{i+m} - x_i| &\leq |x_{i+m} - x_{i+m-1}| + |x_{i+m-1} - x_{i+m-2}| \\ &\quad + |x_{i+m-2} - x_{i+m-3}| \\ &\quad \dots + |x_{i+1} - x_i| \end{aligned}$$

$$|x_2 - x_1| \leq \underline{k |x_1 - x_0|}$$

$$|x_3 - x_2| \leq \underline{k |x_2 - x_1|}$$

$$\begin{aligned} |x_4 - x_3| &\leq \underline{k |x_3 - x_2|} < k^2 |x_2 - x_1| \\ &\quad \uparrow &\quad \uparrow \\ &\quad &\quad < k^3 |x_1 - x_0| \end{aligned}$$

$$\underline{|x_{m+1} - x_m|} \leq \underline{k^m |x_1 - x_0|}$$

$$\begin{aligned} |x_{i+m} - x_i| &\leq |x_{i+m} - x_{i+m-1}| + |x_{i+m-1} - x_{i+m-2}| \\ &\quad + |x_{i+m-2} - x_{i+m-3}| \\ &\quad \dots + \underline{|x_{i+1} - x_i|} \end{aligned}$$



$$\begin{aligned}
 |x_{i+m} - x_i| &\leq k^i |x_1 - x_0| + k^{i+1} |x_1 - x_0| + k^{i+2} |x_1 - x_0| \\
 &\quad + \dots + k^{i+m-1} |x_1 - x_0| \\
 &= k^i (1 + k + k^2 + \dots + k^{m-1}) |x_1 - x_0| \\
 &\leq \frac{k^i}{1-k} |x_1 - x_0|
 \end{aligned}$$

$$\lim_{i \rightarrow \infty} F(x_i) = F(\lim_{i \rightarrow \infty} x_i) = F(x^*)$$

$$\lim_{i \rightarrow \infty} x_{i+1} = x^*$$

$$F(x^*) = x^*$$

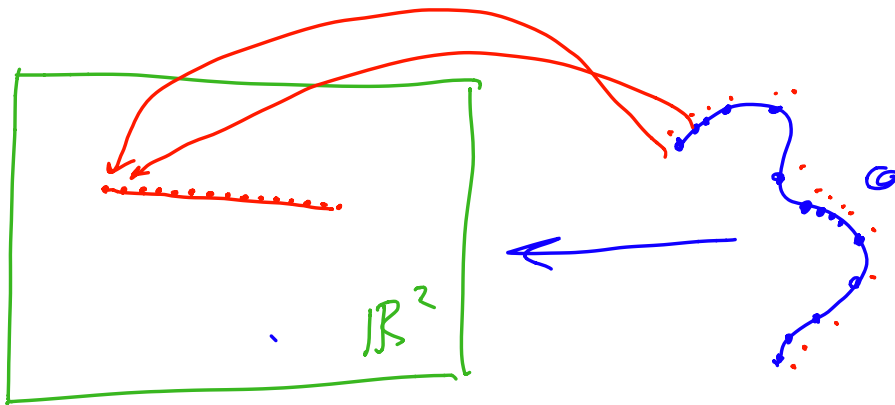
Inclusion vs Embedding

just set inclusion

$$A \subset B$$

means all points
in A are in B .

→ embedding is used when we want to
say one set (often of functions)
is a subspace of another.



$$\dot{X} = f(X)$$



$$X_1(t) \equiv \int_0^t f(X_0(s)) ds + X_0(0)$$

$\underbrace{\hspace{10em}}_{F(X_0)}$

more generally



$$X_i(t) \equiv \int_0^t f(X_{i-1}(s)) ds + X_{i-1}(0)$$

\hat{X}
↑
a solution

$$\hat{X}(t) = \int_0^t f(\hat{X}(s)) ds + \hat{X}(0)$$

$$\dot{\hat{X}} = f(\hat{X})$$

↓ integrate

$$\hat{X}(t) - \hat{X}(0) = \int_0^t \dot{\hat{X}}(s) ds = \int_0^t f(\hat{X}(s)) ds$$

$$\hat{X}(t) = \int_0^t f(\hat{X}(s)) ds + \hat{X}(0)$$

$\underbrace{\hspace{10em}}_{F(\hat{X}(t))}$

$$X_i(t) = \int_0^t \underline{f}(X_{i-1}(s)) ds + X_{i-1}(0)$$
