Chapter 5 [Pugh, pg. 366]: 7(c), 8, 17(a), 18.

Additional problems

1. Consider the space of $n \times n$ matrices $\mathcal{M} = \mathbb{R}^{n^2}$, that is, n^2 dimensional Euclidean space. Show that the set of invertible matrices is an open, dense subset of \mathcal{M} . [Use the fact that det(A) is a polynomial in the coefficients of A, and the invertible matrices are those with det(A) $\neq 0$.]

Some help on Problem 8(c). Showing that the set of functions $f_n(t)$ is closed in C([0, 1]) is the trickiest part. It would be easier to show they are closed in $C([0, 2\pi])$ so you can do this problem on $[0, 2\pi]$ instead of [0, 1] if you prefer.

The idea is that the set f_n satisfies $||f_n - f_m||_u \ge c$, for the same c > 0 for all $m \ne n$. That is, there is some t so $|f_m(t) - f_n(t)| \ge c$ if $m \ne n$. The easiest way to prove this is indirectly, by showing that

$$\int_0^1 |f_n(t) - f_m(t)|^2 \, dt \ge c^2,$$

for some c > 0 and all $m \neq n$. This is a direct calculation using double-angle formulas and product rules for cos. If you integrate over $[0, 2\pi]$ instead you get equality with $c^2 = 2\pi$, which is why it's easier in that case. If you want to do it for [0, 1], then it is easier to find a value of c that works for $m, n \geq 100$, and write your set as the union of two closed sets.

This proves a lower bound on $||f_n - f_m||_u$, since

$$\int_{a}^{b} |f_{n}(t) - f_{m}(t)|^{2} dt \leq (b - a) ||f_{n} - f_{m}||_{u}^{2}.$$

Once you know that the points in your set $\{f_n\}$ are separated, the only sequences in this set that can converge must be eventually constant, so the limit will be in the set.