

FUNKSIONAL ANALIZ FANIGA OID BA'ZI MISOLLARNI YECHISH USULLARI

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Iqtisod va buxgalteriya kafedrası o'qituvchisi*

1. $f: [a, b] \rightarrow \mathbb{R}, g: [a, b] \rightarrow \mathbb{R}$ o'suvchi funksiyalar bo'lsa, u holda

$$(b-a) \int_a^b f(x) \cdot g(x) dx \geq \int_a^b f(x) dx \cdot \int_a^b g(x) dx$$

tengsizlik o'rinli.

Isbot: $f(x)$ va $g(x)$ lar o'suvchi funksiyalar bo'lgani uchun $(f(x) - f(y))(g(x) - g(y)) \geq 0$ munosabat o'rinli bundan

$\int_a^b \left(\int_a^b (f(x) - f(y))(g(x) - g(y)) dx \right) dy \geq 0$ ekanligi kelib chiqadi. Kavslarni ochib chiqsak:

$$\int_a^b \left(\int_a^b f(x) g(x) dx \right) dy + \int_a^b \left(\int_a^b f(y) g(y) dy \right) dx - \int_a^b f(x) dx \int_a^b g(y) dy - \int_a^b f(y) dy \int_a^b g(x) dx \geq 0$$

Bundan quyidagi tengsizlikni olamiz:

$$(b-a) \int_a^b f(x) \cdot g(x) dx \geq \int_a^b f(x) dx \cdot \int_a^b g(x) dx$$

Isbot tugadi.

2. Agar T xosmas matritsa bo'lib, $A = \{x \in \mathbb{R}^n : (x, Tx) \leq 1\}$ bo'lsa, u holda berilgan $p \in \mathbb{R}^n$ vektor uchun $\max_{x \in A} (p, x)$ ni toping. Bunda (p, x) - p va x vektorlarning skalyar ko'paytmasi. (20 ball)

Yechish: Aytaylik, $\max_{x \in A} (p, x) = c$ bo'lsin. U holda $(p, x) = c$ tekislik A ga $x_p \in A$ nuqtada urinadi va shu nuqtada maksimum c ga erishadi. Agar biz A ni vektor maydon sifatida qarasaq p vektor yo'nalishi bo'yicha oqim eng katta bo'ladi, shuning uchun $(x, T(x))$ ning gradienti p vektorga kolleniar hamda yo'nalishi bir xil shuning uchun shunday $\lambda > 0$ topiladiki quyidagi $\lambda p = \text{grad}(x, T(x))|_{x=x_p} = 2Tx_p$ (biror uchun) o'rinli bo'ladi (bu yerda biz

$$T \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix}, \text{ bo'lsin, u holda } (x, T(x)) = x_1(a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n) + \dots + x_j(a_{j1}x_1 + a_{j2}x_2 + \dots + a_{jn}x_n) + \dots + x_n(a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n) \Rightarrow \frac{\partial (x, T(x))}{\partial x_j} = 2(a_{j1}x_1 + a_{j2}x_2 + \dots + a_{jn}x_n) \Rightarrow \text{grad}(x, T(x)) = 2Tx$$

dan foydalandik) demak

$$x_p = \frac{\lambda}{2} T^{-1} p, \quad (x_p, Tx_p) = \frac{\lambda^2}{4} (T^{-1} p, p) \leq 1.$$

Bundan esa,

$$\lambda \leq \frac{2}{\sqrt{(T^{-1} p, p)}}, \quad \text{va} \quad x_p = \frac{T^{-1} p}{\sqrt{(T^{-1} p, p)}},$$

ekanligi kelib chiqadi. Demak

$$\max_{x \in OA} (p, x) = \sqrt{(T^{-1} p, p)}.$$

Javob: $\sqrt{(T^{-1} p, p)}$

3. Masalani koordinatalar sistemasini kiritish yo'li bilan yechamiz. Koordinatalarni quyidagicha kiritaylik: $A(0,0)$, $B(a,0)$, $C(a,b)$, $D(0,b)$ va

$M(x,y)$ ($0 \leq x \leq a$, $0 \leq y \leq b$) bundan

$MA = \sqrt{x^2 + y^2}$, $MB = \sqrt{(x-a)^2 + y^2}$, $MC = \sqrt{(x-a)^2 + (y-b)^2}$, $MD = \sqrt{x^2 + (y-b)^2}$ va berilgan masala quyidagi $P_\lambda(x,y)$ ko'phadning maximumini topish masalasiga keladi:

$$P_\lambda(x,y) = (x^2 + y^2)^{\frac{\lambda}{2}} + ((x-a)^2 + y^2)^{\frac{\lambda}{2}} + ((x-a)^2 + (b-y)^2)^{\frac{\lambda}{2}} + (x^2 + (b-y)^2)^{\frac{\lambda}{2}}$$

1 hol: $x=0$ yoki $x=a$ bo'lsin. Demak:

$$P_\lambda(0,y) = P_\lambda(a,y) = y^\lambda + (b-y)^\lambda + (a^2 + y^2)^{\frac{\lambda}{2}} + (a^2 + (b-y)^2)^{\frac{\lambda}{2}}$$

bo'ladi. Shuning uchun $P_\lambda(0,y)$ ni maximumga tekshirish yetarli. Buning uchun uni y bo'yicha hosilalarini hisoblaymiz:

$$P'_\lambda(0,y) = \lambda y^{\lambda-1} - \lambda (b-y)^{\lambda-1} + \lambda y (a^2 + y^2)^{\frac{\lambda}{2}-1} - \lambda (b-y) (a^2 + (b-y)^2)^{\frac{\lambda}{2}-1},$$

$$P''_\lambda(0,y) = \lambda(\lambda-1)y^{\lambda-2} + \lambda(\lambda-1)(b-y)^{\lambda-2} + \lambda(a^2 + y^2)^{\frac{\lambda}{2}-2} (a^2 + (\lambda-1)y^2) + \\ + \lambda(a^2 + (b-y)^2)^{\frac{\lambda}{2}-2} (a^2 + (\lambda-1)(b-y)^2)$$

$\lambda \geq 1$ bo'lgani uchun $P''_\lambda(0,y) \geq 0$. $P'_\lambda\left(0, \frac{b}{2}\right) = 0$ va $P''_\lambda(0,y) \geq 0$ bo'lgani uchun:

$$\max_{y \in [0,b]} P_\lambda(0,y) = P_\lambda(0,b) = a^\lambda + b^\lambda + (a^2 + b^2)^{\frac{\lambda}{2}}.$$

2 hol: $x \in (0,a)$ bo'lsin. $P_\lambda(0,y)$ ni y bo'yicha hosilalarini hisoblaymiz:

$$P_{\lambda}'(x, y) = \lambda y(x^2 + y^2)^{\frac{\lambda}{2}-1} + \lambda y((x-a)^2 + y^2)^{\frac{\lambda}{2}-1} - \lambda(b-y)((x-a)^2 + (y-b)^2)^{\frac{\lambda}{2}-1} - \lambda(b-y)(x^2 + (y-b)^2)^{\frac{\lambda}{2}-1}$$

$$P_{\lambda}''(x, y) = \lambda(x^2 + y^2)^{\frac{\lambda}{2}-2}(x^2 + (\lambda-1)y^2) + \lambda((x-a)^2 + y^2)^{\frac{\lambda}{2}-2}((x-a)^2 + (\lambda-1)y^2) + \\ + \lambda((x-a)^2 + (y-b)^2)^{\frac{\lambda}{2}-2}((x-a)^2 + (\lambda-1)(y-b)^2) + \lambda(x^2 + (y-b)^2)^{\frac{\lambda}{2}-2}(x^2 + (\lambda-1)(y-b)^2)$$

$\lambda \geq 1$ bo'lgani uchun $P_{\lambda}''(x, y) \geq 0$. $P_{\lambda}'\left(x, \frac{b}{2}\right) = 0$ va $P_{\lambda}''(x, y) \geq 0$ bo'lgani uchun:

$$\max_{x \in [0, a]} P_{\lambda}(x, y) = P_{\lambda}(x, b) = (x^2 + b^2)^{\frac{\lambda}{2}} + ((x-a)^2 + b^2)^{\frac{\lambda}{2}} + (x-a)^{\lambda} + x^{\lambda}.$$

Oxirgi kelgan ifoda **1 holda** ko'rilgan ifodaga o'xshash, shuning uchun huddi shunday ish tutib quyidagini olishimiz mumkin:

$$\max_{x \in [0, a]} P_{\lambda}(x, b) = P_{\lambda}(a, b) = a^{\lambda} + b^{\lambda} + (a^2 + b^2)^{\frac{\lambda}{2}}$$

Demak $\max_{x \in [0, a], y \in [0, b]} P_{\lambda}(x, y) = P_{\lambda}(0, 0) = P_{\lambda}(a, 0) = P_{\lambda}(a, b) = P_{\lambda}(0, b) = a^{\lambda} + b^{\lambda} + (a^2 + b^2)^{\frac{\lambda}{2}}$ ekan.

4. V_{16} orqali koordinatalari - 1, 0, 1 qiymatlarni qabul qiluvchi va barcha noldan farqli koordinatalari soni 8 ga teng bo'lgan 16 o'lchamli vektorlar to'plami bo'lsin. O'zaro ortogonal bo'lmagan vektorlari soni 28000 dan kam bo'lmagan shunday $W \subset V_{16}$ qism to'plam mavjud bo'lishini isbotlang. (20 ball)

Isboti: Quyidagi vektorlar to'plamlarini qaraylik:

- (1) A_1 - birinchi 5 koordinatasi ichida aniq 3 ta 1 va oxirgi 11 ta koordinatasi ichida aniq 5 ta 1 bor vektorlar to'plami;
- (2) A_2 - birinchi 5 ta koordinatasida ichida 4 ta 1 va oxirgi 11 ta koordinatasi ichida 4 ta 1 bor vektorlar to'plami;
- (3) A_3 - birinchi 5 ta koordinatasi ichida 4 ta 1 va oxirgi 11 ta koordinatasi ichida 3 ta 1 va bitta -1 bor vektorlar to'plami;
- (4) A_4 - birinchi 5 ta koordinatasi ichida 5 ta 1 bor va oxirgi 11 ta koordinatasida 3 ta 1 bor vektorlar to'plami;
- (5) A_5 - birinchi 5 ta koordinatasi ichida 5 ta 1 bor va oxirgi 11 ta koordinatasi ichida 2 ta 1, 1 ta -1 bor vektorlar to'plami;
- (6) A_6 - birinchi 5 ta koordinatasida 5 ta 1 bor va oxirgi 11 ta koordinatasida 1 ta 1 va 2 ta -1 bor vektorlar to'plami;

U holda

$$A = \bigcup_{i=1}^6 A_i$$

to'plamni qarash uchun ixtiyoriy ikkita vektor o'zaro ortogonal emas (chunki ularni skalyar ko'paytmasi har doim musbat) va

$$|A| = |A_1| + |A_2| + |A_3| + |A_4| + |A_5| + |A_6| = 14025$$

keladi. Endi, xuddi shunday A to'plam o'rniga B to'plamni aniqlaymiz-ki, shunday $B_i, (i=1,2,\dots,6)$ lar ham aniqlanadi va faqat A dagi vektorlarda 1 qo'yilgan koordinatalarga -1 va 1 qo'yilganiga esa 1 qo'yib chiqamiz. Ravshan-ki, $|B|=14025$ va B dagi barcha vektorlar o'zaro ortogonal emas (chunki ixtiyoriy ikkita vektorni skalyar ko'paytmasi musbat). Endi A va B lardan ixtiyoriy ikkita vektor olsak, ular ortogonal emas (chunki, ularni skalyar ko'paytmasi har doim manfiy bo'ladi). Demak W sifatida $A \cup B$ ni olsak bo'ladi. W o'zaro ortogonal bo'lmagan vektorlardan iborat va elementlari soni $28050 > 28000$ bo'ladi.

5. Haqiqiy a_1, a_2, \dots, a_n sonlar berilgan bo'lsin. Har bir $i (1 \leq i \leq n)$ uchun

$$d_i = \max_{1 \leq j \leq i} a_j - \min_{i \leq j \leq n} a_j$$

belgilashni kiritamiz. $d = \max_{1 \leq i \leq n} d_i$ bo'lsin. Har qanday $x_1 \leq x_2 \leq \dots \leq x_n$ haqiqiy

sonlar uchun

$$\max_{1 \leq i \leq n} |x_i - a_i| \leq \frac{d}{2}$$

tengsizlikni o'rinli bo'lishini isbotlang. (10 ball)

Isboti: Ma'lumki, ixtiyoriy $i \in \{1, 2, \dots, n\}$ uchun

$$d_i = \max_{1 \leq j \leq i} a_j - \min_{i \leq j \leq n} a_j = a_l - x_l + x_k - a_k + x_l - x_k \leq |a_l - x_l| + |x_k - a_k|.$$

Bundan,

$$\frac{d_i}{2} \leq \max(|a_l - x_l|, |x_k - a_k|)$$

Demak, d uchun ham shuni qo'llasak

$$\max_{1 \leq i \leq n} |x_i - a_i| \leq \frac{d}{2}$$

keladi.

Foydalanilgan adabiyotlar

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