



Banach Space

Young's inequality

Let $p > 1$ and set $q = \frac{p}{p-1}$. For every $a, b \in \mathbb{C}$:

$$|ab| \leq \frac{|a|^p}{p} + \frac{|b|^q}{q}$$

Proof:

Note that $\frac{1}{p} + \frac{1}{q} = 1$. Since $(-\log \quad)$ is a convex function then for every $\alpha, \beta > 0$:

$$-\log\left(\frac{\alpha}{p} + \frac{\beta}{q}\right) \leq -\frac{1}{p}\log\alpha - \frac{1}{q}\log\beta = -\log\left(\alpha^{\frac{1}{p}}\beta^{\frac{1}{q}}\right).$$

It follows that: $\frac{\alpha}{p} + \frac{\beta}{q} \geq \alpha^{\frac{1}{p}}\beta^{\frac{1}{q}}$.

Setting $\alpha = |a|^p$ and $\beta = |b|^q$ we recover the desired result

Banach Spaces

JE Gale



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