

1. Suppose that $\|\cdot\|$ is a norm on \mathbb{C}^n such that the maximum volume ellipsoid inside the unit ball of $\|\cdot\|$ is the Euclidean unit ball (so in particular, $\|v\| \leq |v|$ for all $v \in \mathbb{C}^n$). Show by the following steps that there is an orthonormal basis (v_1, \dots, v_n) of \mathbb{C}^n such that $\|v_j\| \geq \frac{1}{2}$ for all $j \in \{1, \dots, \lfloor \frac{n}{2} \rfloor\}$.

(a) Let $T : \mathbb{C}^n \rightarrow \mathbb{C}^n$ be such that

$$\det(T) = \max \left\{ \det(S) \mid S : \mathbb{C}^n \rightarrow \mathbb{C}^n, \max_{v \in \mathbb{C}^n, |v| \leq 1} \|Sv\| \leq 1 \right\}.$$

Show that for any $S : \mathbb{C}^n \rightarrow \mathbb{C}^n$,

$$\det(T + \epsilon S) \leq \det(T) \|T + \epsilon S\|^n$$

and that also

$$\det(T + \epsilon S) = \det(T)(1 + \epsilon \operatorname{tr}(T^{-1}S) + o(\epsilon)).$$

(b) Show that this implies that $\operatorname{tr}(T^{-1}S) \leq n \max_{v \in \mathbb{C}^n, |v| \leq 1} \|Sv\|$.

(c) Let $P : \mathbb{C}^n \rightarrow V$ be orthogonal projection onto V , and let $S = TP$. Use the fact that $\dim(V) = \operatorname{tr}(P)$ to show that

$$\max_{v \in \mathbb{C}^n, |v| \leq 1} \|TPv\| \geq \frac{\dim(V)}{n}.$$

(d) Choose the v_j inductively: let $|v_1| = 1$ such that $\|Tv_1\| = 1$. Use the above to choose $v_2 \in \langle v_1 \rangle^\perp$ so that $\|Tv_2\| \geq \left(\frac{n-1}{n}\right)$. Continue: show that this proves the claim.

2. Prove that if Z_1, \dots, Z_m are i.i.d. standard Gaussian random variables, then there is a constant so that

$$\mathbb{E} \left[\max_{1 \leq j \leq m} |Z_j| \right] \geq c \sqrt{\log(m)}.$$