Analysis 1: Chapter 5 The Real Numbers

Remark. A common problem solving technique we'll see again and again is to start with the conclusion and work backwards to a point that we can conclude from our hypothesis. The solution to the problem below was obtained in this manner (try it!).

Problem. The sequence $(a_n)_{n=1}^{\infty}$ defined by $a_n := \frac{1}{n}$ is a cauchy sequence.

Proof. Given a positive $\epsilon>0$ we have that there exists a natural number N such that $\frac{1}{\epsilon}\leq N$ which implies that $\epsilon\geq\frac{1}{N}$ and for all $j,k\geq N$ we have that $|\frac{1}{j}-\frac{1}{k}|\leq\frac{1}{N}$ and the result follows as desired.

Proof. Let $(a_n)_{n=1}^{\infty}$ be a cauchy sequence. We have then that $(a_n)_n^{\infty}$ is eventually 1-steady that is there exists a $N \geq 1$ such that for all j,k we have $|a_j - a_k| \leq 1$. We can then split $(a_n)_{n=1}^{\infty}$ into two parts $(a_i')_{i=1}^{N-1}$ and $(b_n')_{n'=N}^{\infty}$. Observe that $(a_i')_{i=1}^{N-1}$ is finite so it is bounded that is there exists some $M \geq 0$ such that $M \geq |a_i|$ for all $1 \leq i \leq N-1$. We also have that $(b_n')_{n'=N}^{\infty}$ is bounded since for $j \geq N$ we have that $|b_j - b_N| + |b_N| \leq |b_j - b_N| + |b_N| \leq 1 + |b_N|$. Take the max of $1 + |b_N|$ and M and the result follows. \square

Problem (Exercise 5.2.1). Let $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ be sequences of rational numbers. Suppose $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ are equivalent. Show that $(a_n)_{n=1}^{\infty}$ is a cauchy sequence if and only if $(b_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ is a cauchy sequence.

Proof. Let ϵ be a positive rational then $\frac{\epsilon}{3}$ is also positive. Suppose that $(a_n)_{n=1}^{\infty}$ is a cauchy sequence then $(a_n)_{n=1}^{\infty}$ is eventually $\frac{\epsilon}{3}$ -steady so there exists a positive $N_1 \geq 1$ such that for all $j,k \geq N_1$ we have $|a_j - a_k| \leq \frac{\epsilon}{3}$. Also since $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ are equivalent we have that there exists a positive $N_2 \geq 1$ such that for all $n \geq N_2$ we have $|a_n - b_n| \leq \frac{\epsilon}{3}$. We define $N \coloneqq max(N_1, N_2)$ and appealing to the triangle inequality we have that for all $j,k \geq N$ that

$$|b_{j} - b_{k}| = |b_{j} - a_{j} + a_{j} - b_{k} + a_{k} - a_{k}|$$

$$\leq |b_{j} - a_{j}| + |a_{k} - b_{k}| + |a_{j} - a_{k}|$$

$$\leq \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon$$

which shows that $(b_n)_{n=1}^{\infty}$ is cauchy as desired. The argument with the roles of $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ swapped shows that $(a_n)_{n=1}^{\infty}$ is bounded if $(b_n)_{n=1}^{\infty}$ is bounded. The result follows.

Problem (Exercise 5.2.2). Let ϵ be a positive rational. Suppose that $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ are two sequences that are eventually ϵ -close. Then $(a_n)_{n=1}^{\infty}$ is bounded if and only if $(b_n)_{n=1}^{\infty}$ is bounded.

Proof. We have that there exists an $N \ge 1$ such that for all $n \ge N$ we have $|a_n - b_n| \le \epsilon$. Suppose that $(a_n)_{n=1}^{\infty}$ is bounded then there exists an $M_1 \ge 0$ such that for all $n \ge 1$ we have $M_1 \ge |a_n|$. The finite sequence $b_1, b_2, b_3, \cdots, b_{N-1}$ is bounded by some $M_2 \ge 0$. Appealing to the triangle inequality we have for all $n \ge N$ that $|b_n| = |b_n - a_N + a_N| \le |b_n - a_N| + |a_N| \le \epsilon + M_1$. We then see clearly that $\max(\epsilon + M_1, M_2)$ bounds $(b_n)_{n=1}^{\infty}$ thus $(b_n)_{n=1}^{\infty}$ is bounded as desired. The same argument above with the roles of $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ swapped shows that the converse is true.