Understanding Analysis Chapter 1.2

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Question 1.

Give a definition for greatest lower bound and prove a lemma analogous to 1.3.8

Definition 1. Let $A \subseteq \mathbb{R}$ and let $l \in \mathbb{R}$. We say that $l = \inf(A)$ if and only if

- 1. l is a lower bound for A (i.e. $l \le a$ for all $a \in A$).
- 2. For an arbitrary lower bound L, we have that $L \leq l$.

Lemma 1.1. Assume that $l \in \mathbb{R}$ is a lower bound for a set $A \subseteq \mathbb{R}$. Then, $l = \inf(A)$ if and only if, for all choices $\varepsilon > 0$, we have that $l + \varepsilon > a$ for some $a \in A$.

Proof. Assume $l = \inf(A)$. Then note for all $\varepsilon \ge 0$ that $l < l + \varepsilon$. Then since l is the greatest lower bound for A by definition, we have that $l + \varepsilon$ is not a lower bound. But then there must exist $a \in A$ such that $l + \varepsilon > a$.

To prove the Other direction assume we have $l \in \mathbb{R}$ such that l is a lower bound for A with the property that for all $\varepsilon > 0$ we have $l + \varepsilon > a$ for some $a \in A$. For the sake of contradiction assume that we have $L \in \mathbb{R}$ such that L > l and that $L = \inf(A)$. Then we note that by choosing $\varepsilon = -l + L$ we get that L > a for some $a \in A$. Hence L is not a lower bound for A contradicting our assumtion. Hence $l = \inf(A)$.