

# Chapter 1

## The real and complex number systems

In problems 1-19 are the questions in chapter 1 of Principles of mathematical analysis

**Problem 1.1.** If  $r$  is rational ( $r \neq 0$ ) and  $x$  is irrational, prove that  $r+x$  and  $rx$  are irrational.

**Problem 1.2.** Prove that there is no rational number whose square is 12.

**Problem 1.3.** Prove that:

- (a) If  $x \neq 0$  and  $xy=xz$  then  $y=z$ .
- (b) If  $x \neq 0$  and  $xy=x$  then  $y=1$ .
- (c) If  $x \neq 0$  and  $xy=1$  then  $y=1/x$ .
- (d) If  $x \neq 0$  then  $1/(1/x)=x$ .

**Problem 1.4.** Let  $E$  be a nonempty subset of an ordered set; suppose  $\alpha$  is a lower bound of  $E$  and  $\beta$  is an upper bound of  $E$ . Prove that  $\alpha \leq \beta$ .

**Problem 1.5.** Let  $A$  be a nonempty set of real numbers which is bounded below. Let  $-A$  be the set of all numbers  $-x$ , where  $x \in A$ . Prove that

$$\inf A = -\sup(-A)$$

**Problem 1.6.** Fix  $b > 1$

(a) If  $m, n, p, q$  are integers,  $n > 0$ ,  $q > 0$ , and  $r = m/n = p/q$ , prove that

$$(b^m)^{1/n} = (b^p)^{1/q}$$

Hence it makes sense to define  $b^r = (b^m)^{1/n}$ .

(b) Prove that  $b^{r+s} = b^r b^s$  if  $r$  and  $s$  are rational.

(c) If  $x$  is real, define  $B(x)$  to be the set of all numbers  $b^t$ , where  $t$  is rational and  $t \leq x$ . Prove that

$$b^r = \sup B(r)$$

when  $r$  is rational. Hence it makes sense to define

$$b^x = \sup B(x)$$

for every real  $x$

(d) Prove that  $b^{x+y} = b^x b^y$  for all real  $x$  and  $y$ .

**Problem 1.7.** Fix  $b > 1, y > 0$ , and prove that there is a unique real  $x$  such that  $b^x = y$ , by completing the following outline.

(a) For any positive integer  $n$ ,  $b^n - 1 \leq n(b - 1)$ .

(b) Hence  $b - 1 \leq n(b^{1/n} - 1)$ .

(c) If  $t > 1$  and  $n > (b-1)/(t-1)$ , then  $b^{1/n} < t$ .

(d) If  $w$  is such that  $b^w < y$ , then  $b^{w+1/n} > y$  for sufficiently large  $n$ ; to see this, apply part (c) with  $t = yB^{-w}$ .

(e) If  $b^w > y$ , then  $b^{w-1/n} < y$  for sufficiently large  $n$ .

(f) Let  $A$  be the set of all  $w$  such that  $b^w < y$ , and show that  $x = \sup A$  satisfies  $b^x = y$ .

(g) Prove that this  $x$  is unique.

**Problem 1.8.** Prove that no order can be defined in the complex field that turns it into an ordered field. Hint:  $-1$  is a square.

**Problem 1.9.** Suppose  $z = a + bi, w = c + di$ . Define  $z < w$  if  $a < c$ , and also if  $a = c$  but  $b < d$ . Prove that this turns the set of all complex numbers into an ordered set. (This type of order relation is called a dictionary order, or lexicographic order, for obvious reasons.) Does this ordered set have the least-upper-bound property?

**Problem 1.10.** Suppose  $z = a + bi, w = u + vi$ , and

$$a = \left(\frac{|w| + u}{2}\right)^{1/2}, b = \left(\frac{|w| - u}{2}\right)^{1/2}$$

Prove that  $z^2 = w$  if  $v \geq 0$  and that  $(\bar{z})^2 = w$  if  $v \leq 0$ . Conclude that every complex number (with one exception!) has two complex square roots.

**Problem 1.11.** If  $z$  is a complex number, prove that there exists an  $r \geq 0$  and a complex number  $w$  with  $|w|=1$  such that  $z = rw$ . Are  $w$  and  $r$  always uniquely determined by  $z$ ?

**Problem 1.12.** If  $z_1, \dots, z_n$  are complex, prove that

$$|z_1 + z_2 + \dots + z_n| \leq |z_1| + |z_2| + \dots + |z_n|.$$

**Problem 1.13.** If  $x, y$  are complex, prove that

$$||x| - |y|| \leq |x - y|.$$

**Problem 1.14.** If  $z$  is a complex number such that  $|z|=1$ , that is, such that  $z\bar{z} = 1$ , compute

$$|1 + z|^2 + |1 - z|^2.$$

**Problem 1.15.** Under what conditions does equality hold in the Schwarz inequality?

**Problem 1.16.** Suppose  $k \geq 3, x, y \in R^k, |x - y| = d > 0$ , and  $r > 0$ . Prove:

(a) If  $2r > d$ , there are infinitely many  $z \in R^k$  such that

$$|z - x| = |z - y| = r.$$

(b) If  $2r = d$ , there is exactly one such  $z$ .

(c) If  $2r < d$ , there is no such  $z$ .

How must these statements be modified if  $k$  is 2 or 1?

**Problem 1.17.** Prove that

$$|x + y|^2 + |x - y|^2 = 2|x|^2 + 2|y|^2$$

if  $x \in R^k$  and  $y \in R^k$ . Interpret this geometrically, as a statement about parallelograms.

**Problem 1.18.** If  $k \geq 2$  and  $x \in R^k$ , prove that there exists  $y \in R^k$  such that  $y \neq 0$  but  $xy = 0$ . Is this also true if  $k = 1$ ?

**Problem 1.19.** Suppose  $a \in R^k, b \in R^k$ . Find  $c \in R^k$  and  $r > 0$  such that

$$|x - a| = 2|x - b|$$

if and only if  $|x - c| = r$ .

# Chapter 2

## Basic Topology

In problems 1-30 are the questions in chapter 2 of Principles of mathematical analysis

**Problem 2.1.** Prove that the empty set is a subset of every set

**Problem 2.2.** A complex number  $z$  is said to be algebraic if there are integers  $a_0, \dots, a_n$  not all zero, such that

$$a_0 z^n + a_1 z^{n-1} + \dots + a_{n-1} z + a_n = 0.$$

Prove that the set of all algebraic numbers is countable. Hint: For every positive integer  $N$  there are only finitely many equations with

$$n + |a_0| + |a_1| + \dots + |a_n| = N.$$

**Problem 2.3.** prove that there exist real numbers which are not algebraic.

**Problem 2.4.** Is the set of all irrational real numbers countable?

**Problem 2.5.** Construct a bounded set of real numbers with exactly three limit points.

**Problem 2.6.** Let  $E'$  be the set of all limit points of a set  $E$ . Prove that  $E'$  is closed. Prove that  $E$  and  $\overline{E}$  have the same limit points. (Recall that  $\overline{E} = E \cup E'$ .) Do  $E$  and  $E'$  always have the same limit points?

**Problem 2.7.** Let  $A_1, A_2, A_3, \dots$  be subsets of a metric space.

(a) If  $B_n = \cup_{i=1}^n A_i$ , prove that  $\overline{B_n} = \cup_{i=1}^n \overline{A_i}$ , for  $n=1, 2, 3, \dots$

(b) If  $B_n = \cup_{i=1}^n A_i$ , prove that  $\overline{B} \supset \cup_{i=1}^{\infty} \overline{A_i}$ .

Show, by an example, that this inclusion can be proper.

**Problem 2.8.** Is every point of every open set  $E \subset \mathbb{R}^2$  a limit point of  $E$ ? Answer the same question for closed sets in  $\mathbb{R}^2$ .

**Problem 2.9.** Let  $E^\circ$  denote the set of all interior points of a set  $E$  ( $E^\circ$  is called the interior of  $E$ )

(a) Prove that  $E^\circ$  is always open.

(b) Prove that  $E$  is open if and only if  $E^\circ = E$ .

(c) If  $G \subset E$  and  $G$  is open, Prove that  $G \subset E^\circ$

(d) Prove that the complement of  $E^\circ$  is the closure of the complement of  $E$ .

(e) Do  $E$  and  $\overline{E}$  always have the same interiors?

(f) Do  $E$  and  $E^\circ$  always have the same closures?

**Problem 2.10.** Let  $X$  be an infinite set. For  $p \in X$  and  $q \in X$ , define

$$d(p, q) = \begin{cases} 1 & \text{if } p \neq q \\ 0 & \text{if } p = q \end{cases}$$

prove that this is a metric. Which subsets of the resulting metric space are open? Which are closed? Which are compact?

**Problem 2.11.** For  $x \in \mathbb{R}^1$  and  $y \in \mathbb{R}^1$ , define

$$d_1(x, y) = (x - y)^2$$

$$d_2(x, y) = \sqrt{|x - y|}$$

$$d_3(x, y) = |x^2 - y^2|$$

$$d_4(x, y) = |x - 2y|$$

$$d_5(x, y) = \frac{|x - y|}{1 + |x - y|}.$$

Determine, for each of these, whether it is a metric or not.

**Problem 2.12.** Let  $K \subset \mathbb{R}^1$  consist of 0 and the numbers  $1/n$ , for  $n = 1, 2, 3, \dots$ . Prove that  $K$  is compact directly from the definition (without using the Heine-Borel theorem).

**Problem 2.13.** Construct a compact set of real numbers whose limit points form a countable set.

**Problem 2.14.** Give an example of an open cover of the segment  $(0,1)$  which has no finite subcover.

**Problem 2.15.** Show that Theorem 2.36 and its Corollary become false (in  $\mathbb{R}^1$ , for example) if the word "compact" is replaced by "closed" or by "bounded."

**Theorem 2.36:** If  $K_\alpha$  is a collection of compact subsets of a metric space  $X$  such that the intersection of every finite subcollection of  $K_\alpha$  is nonempty, then  $\bigcap K_\alpha$  is nonempty.

**Corollary** If  $K_n$  is a sequence of nonempty compact sets such that  $K_n \supset K_{n+1}$  ( $n = 1, 2, 3, \dots$ ), then  $\bigcap_1^\infty K_n$  is not empty

**Problem 2.16.** Regard  $\mathbb{Q}$ , the set of all rational numbers, as a metric space, with  $d(p, q) = |p - q|$ . Let  $E$  be the set of all  $P \in \mathbb{Q}$  such that  $2 < P^2 < 3$ . Show that  $E$  is closed and bounded in  $\mathbb{Q}$ , but that  $E$  is not compact. Is  $E$  open in  $\mathbb{Q}$ ?

**Problem 2.17.** Let  $E$  be the set of all  $x \in [0, 1]$  whose decimal expansion contains only the digits 4 and 7. Is  $E$  countable? Is  $E$  dense in  $[0, 1]$ ? Is  $E$  compact? Is  $E$  perfect?

**Problem 2.18.** Is there a nonempty perfect set in  $\mathbb{R}^1$  which contains no rational number?

**Problem 2.19.** (a) If  $A$  and  $B$  are disjoint closed sets in some metric space  $X$ , prove that they are separated.

(b) Prove the same for disjoint open sets.

(c) Fix  $p \in X$ ,  $\delta > 0$ , define  $A$  to be the set of all  $q \in X$  for which  $d(p, q) < \delta$ , define  $B$  similarly, with  $>$  in place of  $<$ . Prove that  $A$  and  $B$  are separated. (d) Prove that every connected metric space with at least two points is uncountable. Hint: Use (c).

**Problem 2.20.** Are closures and interiors of connected sets always connected? (Look at subsets of  $\mathbb{R}^2$ .)

**Problem 2.21.** Let  $A$  and  $B$  be separated subsets of some  $\mathbb{R}^k$ , suppose  $a \in A$ ,  $b \in B$ , and define

$$p(t) = (1 - t)a + tb$$

for  $t \in R^1$ . Put  $A_0 = p^{-1}(A), B_0 = p^{-1}(B)$ . [Thus  $t \in A_0$  if and only if  $p(t) \in A$ .]

(a) Prove that  $A_0$  and  $B_0$  are separated subsets of  $R^1$ .

(b) Prove that there exists  $t_0 \in (0, 1)$  such that  $p(t_0) \notin A \cup B$ .

(c) Prove that every convex subset of  $R^k$  is connected.

**Problem 2.22.** A metric space is called separable if it contains a countable dense subset. Show that  $R^k$  is separable. Hint: Consider the set of points which have only rational coordinates.

**Problem 2.23.** A collection  $V_\alpha$  of open subsets of  $X$  is said to be a base for  $X$  if the following is true: For every  $x \in X$  and every open set  $G \subset X$  such that  $x \in G$ , we have  $x \in V_\alpha \subset G$  for some  $\alpha$ . In other words, every open set in  $X$  is the union of a subcollection of  $V_\alpha$ .

Prove that every separable metric space has a countable base. Hint: Take all neighborhoods with rational radius and center in some countable dense subset of  $X$ .

**Problem 2.24.** Let  $X$  be a metric space in which every infinite subset has a limit point. Prove that  $X$  is separable. Hint: Fix  $\delta > 0$ , and pick  $x_1 \in X$ . Having chosen  $x_1, \dots, x_j \in X$ , choose  $x_{j+1} \in X$ , if possible, so that  $d(x_j, x_{j+1}) \geq \delta$  for  $i = 1, \dots, j$ . Show that this process must stop after a finite number of steps, and that  $X$  can therefore be covered by finitely many neighborhoods of radius  $\delta$ . Take  $\delta = 1/n$  ( $n = 1, 2, 3, \dots$ ), and consider the centers of the corresponding neighborhoods.

**Problem 2.25.** Prove that every compact metric space  $K$  has a countable base, and that  $K$  is therefore separable. Hint: For every positive integer  $n$ , there are finitely many neighborhoods of radius  $1/n$  whose union covers  $K$ .

**Problem 2.26.** Let  $X$  be a metric space in which every infinite subset has a limit point. Prove that  $X$  is compact. Hint: By Exercises 23 and 24,  $X$  has a countable base. It follows that every open cover of  $X$  has a countable subcover  $G_n, n = 1, 2, 3, \dots$ . If no finite subcollection of  $G_n$  covers  $X$ , then the complement  $F_n$  of  $G_1 \cup \dots \cup G_n$  is nonempty for each  $n$ , but  $\bigcap F_n$  is empty. If  $E$  is a set which contains a point from each  $F_n$ , consider a limit point of  $E$ , and obtain a contradiction.

**Problem 2.27.** Define a point  $p$  in a metric space  $X$  to be a condensation point of a set  $E \subset X$  if every neighborhood of  $p$  contains uncountably many

points of  $E$ .

Suppose  $E \subset \mathbb{R}^k$ ,  $E$  is uncountable, and let  $P$  be the set of all condensation points of  $E$ . Prove that  $P$  is perfect and that at most countably many points of  $E$  are not in  $P$ . In other words, show that  $P^c \cap E$  is at most countable. Hint: Let  $V_n$  be a countable base of  $\mathbb{R}^k$ , let  $W$  be the union of those  $V_n$  for which  $E \cap V_n$  is at most countable, and show that  $P = W^c$ .

**Problem 2.28.** Prove that every closed set in a separable metric space is the union of a (possibly empty) perfect set and a set which is at most countable. (Corollary: Every countable closed set in  $\mathbb{R}^k$  has isolated points.) Hint: Use Exercise 27.

**Problem 2.29.** Prove that every open set in  $\mathbb{R}^1$  is the union of an at most countable collection of disjoint segments. Hint: Use Exercise 22.

**Problem 2.30.** Prove that:

If  $\mathbb{R}^k = \bigcup_1^\infty F_n$ , where each  $F_n$  is a closed subset of  $\mathbb{R}^k$ , then at least one  $F_n$  has a nonempty interior.

Equivalent statement: If  $G_n$  is a dense open subset of  $\mathbb{R}^k$ , for  $n=1,2,3,\dots$ , then  $\bigcap_1^\infty G_n$  is not empty (in fact, it is dense in  $\mathbb{R}^k$ ).

Hint: Imitate the proof of Theorem 2.43.



## **Chapter 3**

# **Numerical sequences and series**

In problems 1-25 are the questions in chapter 3 of Principles of mathematical analysis

**Problem 3.1.** ...