

# MATH H104: Homework 1

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## 1 Real Numbers

3. Recast the following English sentences in mathematics, using correct mathematical grammar. Preserve their meaning.

- (a) *2 is the smallest prime number.* Let  $P \subset \mathbb{N}$  denote the set of prime numbers. Consider that  $t = 2$  is clearly a member of  $P$ . Then for all  $p \in P$ ,  $t \leq p$ .
- (b) *The area of any bounded plane region is bisected by some line parallel to  $x$ -axis.*

Before we claim the above we must first rigorize the notion of a bounded plane region. The following uses a notion of open and closed sets in  $\mathbb{R}^2$ .

**Definition 1.** We say that  $B_r(x_0)$  is an open ball of radius  $r > 0$  if and only if

$$B_r(x_0) = \{x \in \mathbb{R}^2 \mid \|x - x_0\| < r\}.$$

Furthermore  $\bar{B}_r(x_0)$  is a closed ball of radius  $r > 0$  if and only if

$$\bar{B}_r(x_0) = \{x \in \mathbb{R}^2 \mid \|x - x_0\| \leq r\}.$$

Using the above definition we now give our notion of a bounded plane region.

**Definition 2.** If  $A$  is a subset of  $\mathbb{R}^2$  we will say that  $A$  is the area of a bounded plane region if and only if for every  $x \in A$ , there is an open or closed ball centered at  $x$  which is a subset of  $A$ .

Lastly, we give the notion of a parallel line to the  $x$ -axis

**Definition 3.** We say that  $L_r \subset \mathbb{R}^2$  is a line parallel to the  $x$ -axis at radius  $r$  if and only if

$$L_r = \{(x, y) \in \mathbb{R}^2 \mid y = r\}.$$

Now it is simple to propose the theorem of symmetric equivalence to the question.

**Theorem 1.** Let  $A$  be the area of a bounded plane region in  $\mathbb{R}^2$ . Then, there exists some line parallel to the  $x$ -axis of height  $r$ ,  $L_r$ , such that  $L_r \cap A \neq \emptyset$  and both

$$A_L = \{(x, y) \in A \mid y < r\} \text{ and } A_U = \{(x, y) \in A \mid y \geq r\} \quad (1)$$

are areas of bounded plane regions.

- (c) "All that glitters is not gold." Let  $G$  be the set of all object which glitter. Then let  $A$  be the set of all gold objects.  $A \neq G$ .

12. Prove the following.

**Theorem 2.** *There exists no smallest positive real number.*

*Proof.* Suppose that there exists a smallest real number, say  $a \in \mathbb{R}$ . Clearly  $a > 0$  and so is  $\frac{a}{2}$ . Furthermore  $\frac{a}{2} < a$ , and hence we reach a contradiction. Therefore does not exist a smallest positive real number.  $\square$

**Theorem 3.** *There exist no smallest positive rational number.*

*Proof.* Suppose that there exists a smallest rational number, say  $q \in \mathbb{Q}$ . Clearly  $q > 0$  and so is  $\frac{q}{2}$ . Furthermore  $\frac{q}{2} < q$ , and hence we reach a contradiction. Therefore does not exist a smallest positive rational number.  $\square$

**Theorem 4.** *Let  $x \in \mathbb{R}$ . Then there does not exist a smallest real number  $y$  such that  $y > x$ .*

*Proof.* Suppose that such a  $y$  exists. Now consider  $\frac{x+y}{2} = b$ . Clearly  $b > x$ , and remarkably  $b < y$ . Hence  $y$  is not the smallest real number such that  $y > x$ . This leads to a contradiction, and therefore there is no smallest  $y$  satisfying the conditions.  $\square$

22. Show the following.

- (a) *Fixed points:*

**Theorem 5.** *The function  $f : A \rightarrow A$  has a fixed point if and only if the graph of  $f$  intersects the diagonal.*

*Proof.* We first show the right implication. If  $f$  has a fixed point, then there is some  $a \in A$  such that  $f(a) = a$ . Now consider the graph of  $f$ ,

$$f(A) = \{(a, f(a)) \in A\}.$$

Since  $f$  has a fixed point,  $f(A)$  contains  $(a, a)$ . Hence the intersection of  $f(A)$  with the diagonal of  $A \times A$ , must contain  $(a, a)$  at the least and hence is nonempty.

On the otherhand if the graph of  $f$  intersects the diagonal, then there exists some  $(a, a) \in D$  such that  $(a, a) \in f(A)$ . Then by definition of the graph of  $f$ ,  $(a, a) = (a, f(a))$ , which implies that  $f(a) = a$ . This completes the proof.  $\square$

- (b) *Intermediate fixed point*

**Theorem 6.** *Every continuous function  $f : [0, 1] \rightarrow [0, 1]$  has at least one fixed-point.*

*Proof.* To show this we recall the intermediate value theorem. More specifically we want to find a function whose 0 exists on  $[0, 1]$  which implies the theorem. Consider that  $f(x) = x$  implies that  $0 = f(x) - x$ , so let's simply let  $g(x) = f(x) - x$ . By definition of the bound on the codomain,  $g(0) \geq 0$  and  $g(1) \leq 0$ . Then application of the intermediate value theorem yields that there exists at  $c \in [0, 1]$  with  $g(c) = 0$ . Hence,  $f(a) = a$ . This completes the proof.  $\square$

- (c) No, consider the case of some function for which  $f(x) > x$  on  $(0, 1)$ . Such a function need not attain the value  $f(0) = 0, f(1) = 1$  because such values could not possibly exist on its graph. Hence,  $f(x) \neq x$  for all  $x$ .
- (d) No, consider the function  $f(x) = x + 0.5$  when  $0 \leq x < 0.5$ , and  $f(x) = x - 0.5$  when  $0.5 \leq x \leq 1$ . This function never is equivalent to  $g(x) = x$ .

23. Show the following.

- (a) *Dyadic squares:*

**Theorem 7.** *If  $x$  and  $y$  are two dyadic squares, then they are either identical, intersect along a common edge, intersect at a common vertex, or do not intersect at all.*

*Proof.* Since we must show all cases, let us consider them with respect to the general definition of a planar dyadic cube. In particular,  $x, y \in \mathbb{Q}_2^2$ . Let us fix  $x$  such that

$$x = \left[ \frac{p}{2^k}, \frac{p+1}{2^k} \right]^2 \text{ and } y = \left[ \frac{q}{2^k}, \frac{q+1}{2^k} \right]^2$$

for some  $p, k, q \in \mathbb{Z}$ .

If  $q = p$ , then  $y = x$  naturally. In the case that  $q > p+1$  or  $q+1 < p$ , we have that  $x \cap y = \emptyset$ . Next consider intersections along different edges. If

$$y = \left[ \frac{p}{2^k}, \frac{p+1}{2^k} \right] \times \left[ \frac{p+1}{2^k}, \frac{p+2}{2^k} \right],$$

then  $y \cap x = \left[ (\frac{p}{2^k}, \frac{p+1}{2^k}), (\frac{p+1}{2^k}, \frac{p+1}{2^k}) \right]$ . In general,

$$y = \left[ \frac{p+r}{2^k}, \frac{p+r+1}{2^k} \right] \times \left[ \frac{p+s}{2^k}, \frac{p+s+1}{2^k} \right]$$

implies the following intersections.

If  $r = 1, s = 0$ , then  $x \cap y = \left[ (\frac{p+1}{2^k}, \frac{p}{2^k}), (\frac{p+1}{2^k}, \frac{p+1}{2^k}) \right]$ . If  $r = -1, s = 0$ , then  $x \cap y = \left[ (\frac{p}{2^k}, \frac{p}{2^k}), (\frac{p}{2^k}, \frac{p+1}{2^k}) \right]$ . If  $r = 0, s = 1$ , then  $x \cap y = \left[ (\frac{p}{2^k}, \frac{p+1}{2^k}), (\frac{p+1}{2^k}, \frac{p+1}{2^k}) \right]$ . If  $r = 0, s = -1$ , then  $x \cap y = \left[ (\frac{p}{2^k}, \frac{p}{2^k}), (\frac{p+1}{2^k}, \frac{p}{2^k}) \right]$ .

Lastly we need to consider the vertex edge cases. If  $r = 1, s = 1$ , then  $x \cap y = \{(\frac{p+1}{2^k}, \frac{p+1}{2^k})\}$ . If  $r = -1, s = 1$ , then  $x \cap y = \{(\frac{p}{2^k}, \frac{p+1}{2^k})\}$ . If  $r = -1, s = -1$ , then  $x \cap y = \{(\frac{p}{2^k}, \frac{p}{2^k})\}$ . If  $r = 1, s = -1$ , then  $x \cap y = \{(\frac{p+1}{2^k}, \frac{p}{2^k})\}$ .

Furthermore if  $r$  and  $s$  attain other values, we have those cases previously considered. Hence the proof is complete.  $\square$

(b) For the following problem we adopt the following notation.

**Definition 4.** We say that some  $X \subset \mathbb{R}^n$  is a dyadic hyper-interval of partition  $2^{-\gamma}$  if and only if

$$X \in \overline{\Delta}_n^k = \left\{ Y \subset \mathbb{R}^n \mid Y = \bigtimes_{i \in \delta_k} 2^{-\gamma} [(m_1, \dots, m_n), (m_1, \dots, m_i + 1, \dots, m_n)] \right\},$$

where  $\delta_k$  is the index set of dimensions in which the interval is non-empty and non-singular. Furthermore,  $|\delta_k| = k$ , and  $m_i \in \mathbb{Z}$ .

So now we need to operationalize this proof. If  $x$  and  $y$  are two dyadic squares, then they are either identical, intersect along a common edge, intersect at a common vertex, or do not intersect at all.

**Theorem 8.** In other words, if  $X, Y \in \overline{\Delta}_n^k$  are of the same partition,  $2^{-\gamma}$ , let

$$Y = \bigtimes_{i=1}^k 2^{-\gamma} [(m_1 + r_1, \dots, m_n + r_n), (m_1 + r_1, \dots, m_i + 1 + r_i, \dots, m_n + r_n)],$$

where the  $m_j$  are those which define  $X$ , and  $r_j \in \mathbb{Z}$ . Then, if  $|r_j| \leq 1$  for all  $j$ , the following two results hold. If  $k = n - \sum_i |r_i| > 0$ ,  $X \cap Y \in \overline{\Delta}_n^k$ . If  $k = 0$ ,  $X \cap Y \subset \mathbb{Q}_2^n$  with  $|X \cap Y| = 1$ . Otherwise if there exists some  $j$  such that  $|r_j| > 1$ , then  $X \cap Y = \emptyset$ .

*Proof.* We denote  $X_j, Y_j$  as the  $j^{\text{th}}$  interval composing  $X$  and  $Y$ . In the above definition of  $Y$  we wish to explore a multitude of different  $r_j$  values so as to express the theorem.

In the simplest case,  $|r_j| > 1$  for some  $j$  then

$$y_j = 2^{-k} [(m_1 + r_1, \dots, m_j + r_j, \dots, m_1 + r_1), (m_1 + r_1, \dots, m_j + r_j + 1, \dots, m_n + r_n)].$$

Clearly  $m_j + 1 < m_j + r$  or  $m_j > m_j + r_j + 1$ , and thus  $y_j \cap x_j = \emptyset$ , we have that the whole cartesian product,

$$X \cap Y = \emptyset \times \left( \bigtimes_{i \neq j}^n x_i \cap y_i \right) = \emptyset,$$

because  $\emptyset \times B$  cannot form any pair  $(a, b)$  as there is no  $a \in \emptyset$ .

We claim that when  $|r_i| \leq 1$ ,  $X \cap Y \in \overline{\Delta}_n^k$  for  $k = n - \sum_{i=1}^n |r_i| > 0$ . Let  $(n_p)$  denote the finite (possibly empty) list of indices for which  $|r_j| = 1$ . In other words, for all  $p$ ,  $|r_{n_p}| = 1$ , else  $|r_j| = 0$ . The intersection as aforementioned is the cartesian product of all  $x_j, y_j$ . Hence for  $j \notin \{n_p\}$ ,  $x_j \cap y_j \in \overline{\Delta}_n^1$  with  $\delta_1 = j$ . Hence, the cartesian product of all such  $j$  is  $X^* \cap Y^* \in \overline{\Delta}_n^c$  with  $\delta_c = \{j \neq n_p \forall p\}$ , and  $c = n - |\{n_p\}|$ . We claim that  $X \cap Y$  cannot exist in any higher dimensionality than  $X^* \cap Y^*$ .

Suppose  $X \cap Y \in \overline{\Delta}_n^d$ , with  $n \geq d > c$ . This implies that there exists a  $q \in \{n_p\}$  such that  $x_q \cap y_q = z_q$  is non-singular and non-empty. We have that

$$\begin{aligned} z_q &= [(m_1, \dots, m_q, \dots, m_n), (m_1, \dots, m_q + 1, \dots, m_n)] \\ &\cap [(m_1, \dots, m_q \pm 1, \dots, m_n), (m_1, \dots, m_q + 1 \pm 1, \dots, m_n)] \\ &= \left\{ \left( m_1, \dots, m_q + \frac{1 \pm 1}{2}, \dots, m_n \right) \right\} \end{aligned}$$

is singular. Hence we reach a contradiction and  $X \cap Y \in \overline{\Delta_n^c}$ .

□

24. Show the following

(a) *Dyadic squares in the unit ball.*

**Theorem 9.** *Given  $\epsilon > 0$ , show that the unit disc contains finitely many dyadic squares whose total area exceeds  $\pi - \epsilon$ , and which intersect with each other only along their boundaries.*

*Proof.* Let  $B_c^2$  be a disk of radius  $\sqrt{\frac{\epsilon}{\pi}} \leq c < 1$ . Then consider the finite set  $S_k$  of all dyadic squares of partition  $2^{-\gamma} = \frac{1-c}{2}$  such that  $B^2 \supset \bigcup S_k \supset B_c^2$ . Clearly the area of  $\bigcup S_k > \pi - \epsilon$  but less than  $\pi$ . Hence for any  $\epsilon > 0$ , take  $S_k$  as aforementioned, and these satisfying squares do not intersect. The proof is complete. □

(b) *Disjoint dyadic squares.*

**Theorem 10.** *Given  $\epsilon > 0$ , show that the unit disc contains finitely many dyadic squares whose total area exceeds  $\pi - \epsilon$ , and which are disjoint.*

*Proof.* For any  $\epsilon > 0$ , let  $r = \frac{1+\sqrt{\frac{\epsilon}{\pi}}}{2}$ . Clearly such a point is the average radius of the unit ball and the unit ball with radius  $r$ . Now as before, divide the inside into pieces of side length  $2^{-n+1} = 1 - \sqrt{\frac{\epsilon}{\pi}}$ . If only every second square in every direction is selected, that set, say  $S_1$ , is clearly disjoint. Furthermore the total area of this set is at least

$$a_1 = \frac{\alpha_0}{4} = \frac{\pi r^2}{4}.$$

Now for those dyadics not selected, subdivide those sets into 8 pieces in basis direction, and choose every other dyadic which is disjoint from  $S_1$  and dyadics of the same class. Let  $S_2$  be the set of  $S_1$  union with this new set. The area of  $S_2$  is at least

$$a_2 = a_1 + \frac{\alpha_0 - a_1}{4}.$$

Upon repeating this process we yield the following recurrence relation,

$$a_n = a_{n-1} + \frac{\alpha_0 - a_{n-1}}{4}.$$

Hence, we apply the methods of non-homogeneous recurrence relations and find that the general solution is clearly  $a_n = c_1 \left(\frac{3}{4}\right)^n$ . Then we solve for the particular solution, and yield that  $a_n^p = \pi r^2$ . So we simply solve  $a_1 = \frac{\alpha_0}{4} = c_1 \frac{3}{4} + \alpha_0$  for  $c_1$ . Upon yielding  $c_1 = -\alpha_0$ , we find the total solution to the area upon  $n$  repetitions of the process is

$$a_n = -\alpha_0 \left(\frac{3}{4}\right)^n + \alpha_0.$$

Now we show that there exists an  $N$  such that for some  $n > N$ ,  $a_n > \pi - \epsilon$ . Observe,

$$\begin{aligned} \alpha_0 - \alpha_0 \left(\frac{3}{4}\right)^n &< \pi - \epsilon \\ \left(\frac{3}{4}\right)^n &> \frac{\epsilon - \pi}{\alpha_0} + 1 \\ n \ln \left(\frac{3}{4}\right) &> \ln \left(\frac{\epsilon - \pi}{\alpha_0} + 1\right). \end{aligned} \tag{2}$$

Hence, let  $N(\epsilon) = \frac{\ln\left(\frac{\epsilon - \pi}{\alpha_0} + 1\right)}{\ln\left(\frac{3}{4}\right)}$ . By the logic of derivation for  $N$ , for every  $\epsilon > 0$  and for all  $n > N(\epsilon)$ ,  $a_n > \pi - \epsilon$ .

Take the first such  $n$ . Then the set of disjoint dyadics,  $S_n$ , which induce the area  $a_n$  is finite, and the proof is complete.  $\square$

(c) *Dyadic hypercubes filling a ball.*

**Theorem 11.** *Given  $\epsilon > 0$ , show that the unit ball contains finitely many dyadic hypercubes whose total hypervolume exceeds  $V_m(1) - \epsilon = \frac{\pi^{m/2}}{\Gamma(\frac{m}{2}+1)} - \epsilon$ , and which intersect with each other only along their boundaries.*

*Proof.* Let  $B_c^m$  be a ball of hypervolume  $\epsilon < v < V_m(1)$ , and therefore radius  $\frac{(\epsilon \Gamma(\frac{m}{2}+1))^{1/m}}{\sqrt{\pi}} \leq c < 1$ . Then consider the finite set  $S_k \subset \overline{\Delta_m^m}$  of all dyadic hypercubes of partition  $2^{-\gamma} = \frac{1-c}{2}$  such that  $B^m \supset \bigcup S_\gamma \supset B_c^m$ . These cubes will fill the ball of radius  $\frac{(\epsilon \Gamma(\frac{m}{2}+1))^{1/m}}{\sqrt{\pi}}$  at least. Clearly the hypervolume of  $\bigcup S_k > V_m(1) - \epsilon$  but less than  $V_m(1)$ . Hence for any  $\epsilon > 0$ , take  $S_\gamma$  as aforementioned, and these satisfying hypercubes do not intersect except along common edges (as proved in 23). The proof is complete.  $\square$

(d) *Prove theorem 10 when the unit ball is replaced with the unit square, and circles are inscribed on the dyadic hypercube lattice.*

*Proof.* Given  $\epsilon > 0$ . Let  $B_{-\gamma/2}^2$  denote the disk inscribed in the dyadic square  $\delta \in \overline{\Delta_2^2}$  of partition  $2^{-\gamma}$  at some position in  $\mathbb{Q}_2^2$ . Now consider the unit square and the square at the origin of area  $\epsilon_2$  and sidelength  $\sqrt{\epsilon} + c$ . Define  $\gamma$  to be the rounded solution of  $2^{-\gamma} = \frac{1-\sqrt{\epsilon}+c}{2}$ . Then let  $S_1$  be the family of every other dyadic square of partition  $2^{-\gamma}$  filling the square of area  $\epsilon_2$  completely and then some. The area of such squares is at least  $a_1 = \frac{\epsilon_2}{4}$ . Then the area of union of the family of ball inscribing all dyadic squares in  $S_1$  is  $b_1 = \frac{\epsilon_2}{8}$ .

For those squares not selected subdivide them into 16 dyadic squares and choose every other such that these squares are disjoint from one another and their family is disjoint from  $S_1$ . Take the union of their family and  $S_1$  to produce  $S_2$  whose area is at least  $a_2 = a_1 + \frac{\epsilon_2 - a_1}{8}$ . Taking those circles inscribed yields that  $b_2 = b_1 + \frac{\epsilon_2 - a_1}{32}$ .

Repeating this process yields a geometric series  $b_n$  similar to  $a_n$  in part (b). By the same logic in part (b), there will exist an  $n$  such that  $b_n > \epsilon$  and hence

a finite disjoint dyadic partitioning of the unit square such that the area of disk inscription of this partitioning has area greater than  $\epsilon$  which approaches  $\epsilon_2$ . This completes the proof.  $\square$

32. Suppose that  $E$  is a convex region in the plane bounded by a curve  $C$ .

(a) Show the following

**Theorem 12.** The curve  $C$  has a unique tangent line except at a countable number of points.

*Proof.* We first show that there exists a tangent line for every point  $c \in C$ . Let

$$T_c = \{x \in \mathbb{R}^2 \mid x = c + rt, t \in \mathbb{R}\},$$

for some slope vector  $r$  such that  $T_c \cap (E \setminus C) = \emptyset$ . We show that  $\forall c, T_c \cap E \neq \emptyset$ . Take some  $c \in C$  and fix it. Then for some sequence of points on the curve,  $q_n$ , which start at some other point  $c'$  and increase monotonically with respect to angle from the center of  $E$  such that  $q_n \rightarrow c$ . Let the secant line to  $c$  at some point  $q$  be denoted,

$$S_q = \left\{ x \in \mathbb{R}^2 \mid q + \frac{(c - q)}{\|c - q\|} t, t \in \mathbb{R} \right\}.$$

Consider that  $[q_n, c] \subset S_{q_n}$ , and  $S_{q_n} \setminus [q_n, c] \cap E = \emptyset$ . For all  $n$ ,  $[q_n, c]$  is clearly non-empty (it contains at least,  $c$ ), so  $\bigcap_n [q_n, c]$  is also non-empty. Therefore, as  $q_n \rightarrow c$ ,  $S_{q_n} \rightarrow S_c \supset \bigcap_n S_{q_n} = c$ .  $S_c$  could not possibly contain an element of  $E \setminus C$ . Suppose it contains,  $e \in E \setminus C$ , for the purpose of reaching a contradiction. Then  $e \in [c, c]$  such that  $e \neq c$ , which leads to a contradiction. Therefore,  $S_c = T_c$  for some tangent line satisfying the definition.

Now we will show that  $T_c$  is unique except at countably many points. Let us define the function  $\tau : C \rightarrow [0, 2\pi]$  which assigns to every point on the curve  $C$  the angle of its tangent line, with respect to some starting angle of a point  $q \in C$ . By the logic above, for every  $p$   $\tau(p)$  exists. Let  $\phi : \mathbb{R} \rightarrow C$  be a bijective parameterization of  $C$  starting at some point  $q$  such that one walks counter clockwise with respect to  $q$  a distance  $t$  and yields  $\phi(t)$ .

It is easy to see that  $\phi(t)$  is a continuous function because the region  $E$  is connected. We claim that  $\tau \circ \phi(\mathbb{R})$  has countably many discontinuities. For every  $p$ ,  $\tau(p)$  is the angle of the tangent to  $p$ . If no angle exists, there must exist more than one tangent by the previous logic. Furthermore angle for which there is no tangent lies in some open interval. In other words,  $\tau(\phi(S \subset \mathbb{R}))$  experiences discontinuities in disjoint intervals.

Given a family of open disjoint intervals in  $\mathbb{R}$ , we claim that those disjoint families are countable. This holds because for each interval there exists a unique rational number therein, and since the rationals are countable, the family must be countable. Therefore, the discontinuities in  $\tau(\phi(S \subset \mathbb{R}))$  are countably many. Geometrically speaking, the points at which there exist no unique tangent in the convex curve  $C$  surrounding a convex region  $E$  are therefore countably many.

This completes the proof.  $\square$

(b) Show the following.

**Theorem 13.** If  $f$  is a convex function, then it has a derivative except at countably many points.

*Proof.* If  $f$  is a convex function, then for any  $x, y \in [a, b] = I$ ,  $m = \min_I f$ ,  $M = \max_I f$ , the line segment  $\overline{f(x), f(y)}$  is contained in the region

$$S = \{(x, y) \in I \mid m \leq b \leq f(a)\}.$$

Let  $C$  be the curve,  $C = \{(x, f(x))\}_{x \in I} \cup [(a, m), (a, f(a))] \cup [(a, m), (b, m)] \cup [(b, m), (b, f(b))]$ . Since  $S$  is convex and bounded by  $C$ ,  $C$  has tangents everywhere except at countably many points. Since  $G = \{(x, f(x))\}_{x \in I} \subset C$  then the graph  $G$  has tangents except at countably many points. In other words, in any  $[a, b]$ ,  $f$  has derivatives at except at countably many points. The proof is complete.  $\square$

45. Let  $(a_n)$  be a sequence of real numbers. It is bounded if the set  $A = \{a_1, a_2, \dots\}$  is bounded. The limit supremum, or *lim sup*, of a bounded sequence  $(a_n)$  as  $n \rightarrow \infty$  is

$$\limsup_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \left( \sup_{k \geq n} a_k \right)$$

- (a) Why does *lim sup* exist? It exists because if  $A$  is bounded, so is any subset. Therefore the set of  $a_k$  with  $k \geq n$  must be a bounded set in  $\mathbb{R}$  with an upper bound  $\sup_{k \geq n} a_k$ .
- (b) If  $\sup a_n = \infty$ , how should we define  $\limsup_{n \rightarrow \infty} a_n$ ? One should define  $\limsup a_n = \infty$ , as every subsequence diverges.
- (c) If  $\lim a_n = -\infty$ , how should we define  $\limsup_{n \rightarrow \infty} a_n$ ? One should define  $\limsup a_n = -\infty$ , as every subsequence diverges.
- (d) Prove the following.

**Definition 5.** We say  $(s_n)$  is a sequence of supremums for a sequence  $(a_n)$  if and only if,  $s_n = \sup\{a_k : k \geq n\}$ .

**Theorem 14.** Let  $\{a_n\}, \{b_n\}$  be sequences in  $\mathbb{R}$ . If  $\limsup a_n$  and  $\limsup b_n$  are finite, then  $\limsup (a_n + b_n) \leq \limsup a_n + \limsup b_n$ .

*Proof.* Consider the sequences of supremums for both  $a_n$  and  $b_n$  respectively,  $\{s_{a,k}\}, \{s_{b,k}\}$ . Also consider the sequence of supremums for  $a_n + b_n$ , that is  $\{s_{c,k}\}$ .

We have that for fixed  $k$ ,  $a_n + b_n \leq s_{a,k} + s_{b,k}$  for all  $n \geq k$  by adding the inequalities defined for  $s_{a,k}$  and  $s_{b,k}$ .

Then notice that  $\sup_{n \geq k} a_n + b_n$  is less than or equal to  $s_{a,k} + s_{b,k}$  for  $k$  fixed. So

$$\sup s_{c,k} \leq s_{a,k} + s_{b,k} \tag{3}$$

holds as  $k \rightarrow \infty$ . Therefore  $\limsup (a_n + b_n) \leq \limsup a_n + \limsup b_n$ . This completes the proof.  $\square$



- (e) Define the limit infimum and relate it to the limit supremum.

**Definition 6.** We say  $(i_n)$  is a sequence of infimums for a sequence  $(a_n)$  if and only if,  $i_n = \inf\{a_k : k \geq n\}$ .

**Definition 7.** If  $(a_n)$  is a sequence and  $(i_n)$  is defined as above, then

$$\liminf a_n = \lim i_n.$$

**Theorem 15.** Every limit of subsequences  $(a_n)$  is between  $\liminf a_n$  and  $\limsup a_n$ .

*Proof.* If some subsequence  $(a_{n_k})$  converges, it follows that because  $(i_n), (s_n)$  are both non-decreasing/non-increasing sequences for all  $n$ ,  $i_n \leq a_n \leq s_n$ . Therefore  $i_{n_k} \leq a_{n_k} \leq s_{n_k}$ . Because  $(i_n)$  and  $(s_n)$  both have limits, then each of their subsequences converge. Then by squeeze theorem we have that

$$\liminf a_n \leq \lim a_{n_k} \leq \limsup a_n.$$

□

- (f) Show that a sequence has a limit if its limit supremum and limit infimum are the same.

**Theorem 16.** A sequence  $(a_n)$  has a limit iff

$$\limsup a_n = \liminf a_n = a.$$

*Proof.* As above we have that  $i_n \leq a_n \leq s_n$ . Since  $\lim i_n = \lim s_n = b$ , it follows from the squeeze theorem that  $\lim a_n = b$ . On the other hand if  $\lim a_n = a$ , we have that every subsequence of  $(a_n)$  has a limit, say  $b$ . Since  $\limsup a_n, \liminf a_n$  are limits of subsequences of  $a_n$ , then they must both be  $b$ . This completes the proof. □

48. *Deform the trefoil knot in 4 dimensions.*