

**Exercise 1:** Let  $A$  and  $B$  be non empty sets that are bounded above. Suppose  $\sup A < \sup B$ . Prove that there is an element in  $B$  that is an upper bound for  $A$ .

*Proof.* Suppose that  $A$  and  $B$  be non empty sets that are bounded above and that  $\sup A < \sup B$ . Let  $x = \sup A$  and  $y = \sup B$ . Now consider some  $z$  such that,  $0 < z < y - x$ . Through some algebra we can see that,  $x < y - z$  and therefore the term  $y - z$  must be an upper bound for  $A$  since it is larger than its least upper bound. Also note that  $y - z < y$  and therefore  $y - z$  must be contained in  $B$ .  $\square$

**Exercise 2:** In class we proved that  $\mathbb{N}^2$  is countably infinite. Use this fact and a proof by induction to show that  $\mathbb{N}^n$  is countably infinite for every  $n \in \mathbb{N}$ .

*Proof.* Consider the base case where  $n = 1$ , clearly  $\mathbb{N}^1$  is countably infinite and we have proven that  $\mathbb{N}^2$  is countably infinite. We will proceed by induction on  $n$ . Suppose there exists some  $n \in \mathbb{N}$  such that  $\mathbb{N}^n$  is countably infinite. By the induction hypothesis there exists some bijection  $g : \mathbb{N}^n \rightarrow \mathbb{N}$ . Now consider the bijection we proved in class  $f : \mathbb{N}^2 \rightarrow \mathbb{N}$ . Note that the composition of these two functions gives us,  $f \circ g : \mathbb{N}^{n+1} \rightarrow \mathbb{N}$  and since  $f \circ g$  is a composition of bijections it must also be a bijection. Thus by induction we have shown that for all  $n \in \mathbb{N}$   $\mathbb{N}^n$  is countably infinite.  $\square$

**Exercise 3:** Compute,

$$\lim_{n \rightarrow \infty} \frac{3^n}{n!}.$$

A fully rigorous proof will involve a proof by induction.

*Proof.*

$\square$

**Exercise 4:** Let  $(x_n)$  and  $(y_n)$  be given, and define  $(z_n)$  to be the "shuffled" sequence  $(x_1, y_1, x_2, y_2, \dots, x_n, y_n, \dots)$ . Prove that  $(z_n)$  is convergent if and only if  $(x_n)$  and  $(y_n)$  are both convergent with  $\lim x_n = \lim y_n$ .

*Proof.* Suppose convergent sequences  $(x_n)$  and  $(y_n)$  such that  $\lim x_n = \lim y_n = l$ . consider a sequence  $(z_n)$  such that  $(x_1, y_1, x_2, y_2, \dots, x_n, y_n, \dots)$ . Note that  $(z_{2n}) = (y_n)$  and  $(z_{2n-1}) =$

$(x_n)$ . Let  $\epsilon > 0$ . Since  $(x_n)$  and  $(y_n)$  converge we know that there exists  $N_x, N_y \in \mathbb{N}$  such that,

$$|x_n - l| < \epsilon,$$

$$|y_n - l| < \epsilon.$$

Consider an  $N \in \mathbb{N}$  such that  $N = \max(N_x, N_y)$ . By substitution we get that for all odd and even values of  $(z_n)$  we get,

$$|z_n - l| < \epsilon.$$

Thus  $(z_n)$  is convergent. □

*Proof.* Suppose a sequence  $(z_n) = (x_1, y_1, x_2, y_2, \dots, x_n, y_n, \dots)$  is convergent to some limit  $(z_n) \rightarrow l$ . By Theorem 2.5.2 we know that all subsequences of  $(z_n)$  must converge to the same limit. Consider some  $a \in x_n$  such that  $x_i = a$ . Note that  $x_i = z_{2i-1}$  and therefore  $a \in z_n$ . Similarly for some  $b \in y_n$  such that  $y_i = b$  we know that  $y_i = z_{2i}$  and therefore  $b \in z_n$ . Thus both  $x_n$  and  $y_n$  are subsequences of  $z_n$  and therefore  $\lim z_n = \lim x_n = \lim y_n$ . □

**Exercise 5:** Suppose  $F$  is a collection of open intervals such that if  $I, J \in F$  and  $I \neq J$ , then  $I \cap J = \emptyset$ . Prove that  $F$  is countable.

*Proof.* Suppose  $F$  is a collection of open intervals such that each interval is disjoint. Note since all intervals are disjoint it must follow that the pair of  $\sup J$  and  $\inf J$  is unique for all  $J \in F$ . Consider the sequence of ordered pairs,

$$a_n = (\inf(J_1), \sup(J_1)), \dots, (\inf(J_n), \sup(J_n)).$$

Where for all  $n \in \mathbb{N}$ .

$$\sup J_n \leq \sup J_{n+1}$$

$$\inf J_n \leq \inf J_{n+1}$$

Now consider the function  $f : F \rightarrow \mathbb{N}$  defined by  $f(a_n) = n$ . Clearly the function defined by this sequence is injective and therefore  $F$  is countable. □

**Exercise 6:** Let  $(x_n)$  be a sequence converging to  $L$ . Define,

$$y_n = \frac{x_1 + \dots + x_n}{n}.$$

That is  $y_n$  is the average of the first  $n$  terms of the  $x_n$  sequence. Show that  $y_n = L$  as well.

*Proof.* Suppose that the sequence  $(x_n)$  is convergent to  $L$ . Therefore by definition for all  $\epsilon > 0$ ,

$$|x_n - L| < \epsilon.$$

Now consider the expression,

$$|y_n - L| = \left| \frac{x_1 + \cdots + x_n}{n} - L \right|.$$

Through some algebra we get,

$$\begin{aligned} |y_n - L| &= \frac{1}{n} |(x_1 + \cdots + x_n) - nL|, \\ &= \frac{1}{n} |(x_1 - L) + \cdots + (x_n - L)|. \end{aligned}$$

By triangle inequality,

$$|y_n - L| \leq \frac{1}{n} |(x_1 - L)| + \cdots + |(x_n - L)|.$$

Since  $(x_n)$  is convergent to  $L$  we know that for all  $\epsilon > 0$  there exists an  $N \in \mathbb{N}$  such that for all  $n \geq N$ ,

$$|x_n - L| < \epsilon.$$

By substitution we know that,

$$\begin{aligned} |y_n - L| &< \frac{n\epsilon}{n}, \\ &< \epsilon. \end{aligned}$$

Thus  $y_n$  is convergent with  $y_n \rightarrow L$ . □

**Exercise 7:** Use the Bolzano Weierstrass Theorem to prove the Monotone Convergence Theorem without assuming any other form of the Axiom of Completeness.

*Proof.* Consider  $(a_n)$ , a monotone and bounded sequence. Without loss of generality let's assume the  $(a_n)$  is monotone increasing. By Bolzano Weierstrass we know that there exists a convergent subsequence of  $(a_n)$ ,  $(a_{n_k}) \rightarrow L$ . Therefore for all  $\epsilon > 0$  there exists an  $K \in \mathbb{N}$  such that for all  $k \geq K$ ,

$$|(a_{n_k})| < \epsilon.$$

$$\begin{aligned}
|a_{n_k} - L| &< \epsilon \\
-\epsilon &< a_{n_k} - L < \epsilon \\
L - \epsilon &< a_{n_k} < \epsilon + L
\end{aligned}$$

Let  $N = n_K$ , note that for all  $n \geq N$  there exists a  $k \geq K$ , such that

$$a_{n_k} \leq a_n \leq a_{n_{k+1}}.$$

Thus we get the following inequality

$$L - \epsilon < a_{n_k} \leq a_n \leq a_{n_{k+1}} < \epsilon + L.$$

Therefore  $a_n$  converges to  $L$ . □

**Exercise 8:** Suppose  $(x_n)$  is a sequence and that for all  $n \geq 2$ ,

$$|x_{n+1} - x_n| \leq \frac{1}{2}|x_n - x_{n-1}|.$$

Show that the sequence  $(x_n)$  converges.

*Proof.* Suppose  $(x_n)$  is a sequence and that for all  $n \geq 2$ ,

$$|x_{n+1} - x_n| \leq \frac{1}{2}|x_n - x_{n-1}|.$$

□