Math 310

Homework 3

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Exercise 1. Find $\sup(A)$ and $\inf(A)$ where:

(1)
$$A_1 = \left\{1 - \frac{(-1)^n}{n} \mid n \in \mathbb{N}\right\}.$$

(2)
$$A_2 = \left\{ \frac{1}{n} - \frac{1}{m} \mid m, n \in \mathbb{N} \right\}.$$

(3)
$$A_3 = \left\{ \frac{m}{n} \mid m, n \in \mathbb{N}, m + n \leqslant 10 \right\}.$$

Proof. Claim: $\inf{(A_1)} = \frac{1}{2}$. Note that $\frac{1}{2}$ is a lowerbound because $\frac{1}{2} \leqslant a$ for all $a \in A_1$. Let t be a lowerbound of A_1 . If $t \leqslant \frac{1}{2}$, then we are done. If $t > \frac{1}{2}$, then $t - \frac{1}{2} > 0$. By the Archimedean Property, there exists an element $n \in \mathbb{N}$ with $t - \frac{1}{2} > \frac{1}{n}$. This gives $t > \frac{1}{2} + \frac{1}{n}$, which is a contradiction because $\frac{1}{2} + \frac{1}{n} \in A_1$ for all positive natural numbers. Thus $\inf{(A_1)} = \frac{1}{2}$. Note that $2 \geqslant 1 + \left| -\frac{(-1)^n}{n} \right| = 1 + \frac{(-1)^n}{n}$ for all $n \in \mathbb{N}$. Hence 2 is an upper bound. Furthermore, since $2 \in A_1$, it must be the case that $\sup{(A_1)} = 2$.

(2)

(3) Note that $\frac{1}{9} \leqslant \frac{m}{n} \leqslant \frac{9}{1}$ for all $m, n \in \mathbb{N}$, $m + n \leqslant 10$. So $\frac{1}{9}$ is a lower bound of A_3 and $\frac{9}{1}$ is an upper bound of A_3 . Since $\frac{1}{9}$, $\frac{9}{1} \in A_3$, it must be the case that $\inf(A_3) = \frac{1}{9}$ and $\sup(A_3) = \frac{9}{1}$.

Exercise 2. Suppose $u = \sup(A)$ such that $u \notin A$. Show that there is a strictly increasing sequence

$$t_1 < t_2 < t_3 < \dots$$

with $t_n \in A$ and $t_n + \frac{1}{n} > u$ for all $n \ge 1$.

Proof. Note that for all $\epsilon > 0$, there exists an a_{ϵ} with $u - \epsilon < a_{\epsilon}$. Define:

$$t_1 > u - 1$$

$$t_2 > \max\left\{t_1, u - \frac{1}{2}\right\}$$

$$t_3 > \max\left\{t_2, u - \frac{1}{3}\right\}$$

:

$$t_n > \max\left\{t_{n-1}, u - \frac{1}{n}\right\}.$$

If $\max\{t_{n-1}, u - \frac{1}{n}\} = t_{n-1}$, then clearly $t_n > t_{n-1}$. If $\max\{t_{n-1}, u - \frac{1}{n}\} = u - \frac{1}{n}$, then $t_n > u - \frac{1}{n} > t_{n-1}$. This gives $t_n + \frac{1}{n} > u$ for all $n \ge 1$, and furthermore, we obtain a strictly increasing sequence:

$$t_1 < t_2 < t_3 < \dots$$

Exercise 3. If m is a lower bound for $A \subseteq \mathbb{R}$, show that the following are equivalent:

- (1) $m = \inf(A)$.
- (2) For all t > m, there exists $a_t \in A$ with $a_t < t$.
- (3) For all $\epsilon > 0$ there exists $a_{\epsilon} \in A$ with $m + \epsilon > a_{\epsilon}$.

Proof. Let $m = \inf(A)$. Assuming t > m, suppose towards contradiction there does not exist an $a \in A$ with a < t. Then it must be the case that $m < t \le a$ for all t > m. This is a contradiction, because m is the greatest lower bound.

Now assume for all t > m, there exists $a_t \in A$ with $a_t < t$. Given $\epsilon > 0$, pick $t = m + \epsilon$. Then by (2) there exists an a_t with $m + \epsilon > a_t$.

Now assume for all $\epsilon > 0$ there exists $a_{\epsilon} \in A$ with $m + \epsilon > a_{\epsilon}$. Given that m is a lower bound for A, assume there exists another lower bound for A with l > m. Pick $\epsilon = l - m$, then there exists an $a \in A$ with m + (l - m) > a. Simplifying yields l > a, which contradicts l being a lower bound. Hence $\inf(A) = m$. \square

Exercise 4. Let $A, B \subseteq \mathbf{R}$ be bounded subsets.

(1) Show that

$$\sup (A + B) = \sup (A) + \sup (B),$$

$$\inf(A + B) = \inf(A) + \inf(B).$$

(2) If t > 0, show that

$$\sup(tA) = t \sup(A),$$

 $\inf(tA) = t \inf(A).$

Proof. (1) Define $\sup(A) = u$ and $\sup(B) = v$. Then for all $\epsilon > 0$, there exists $a_{\epsilon} \in A$, $b_{\epsilon} \in B$ with $u - \epsilon < a_{\epsilon}$ and $v - \epsilon < b_{\epsilon}$. Pick $\epsilon = \frac{\epsilon}{2}$. Then adding both inequalities gives $(u + v) - \epsilon < a_{\epsilon} + b_{\epsilon} \in A + B$. Hence $\sup(A + B) = u + v = \sup(A) + \sup(B)$. Similarly, define $\inf(A) = m$ and $\inf(B) = n$. Then for all $\epsilon > 0$, there exists $a_{\epsilon} \in A$, $b_{\epsilon} \in B$ with $m + \epsilon > a_{\epsilon}$ and $n + \epsilon > b_{\epsilon}$. Pick $\epsilon = \frac{\epsilon}{2}$. Then adding both inequalities gives $(m + n) + \epsilon > a_{\epsilon} + b_{\epsilon} \in A + B$. Hence $\inf(A + B) = m + n = \inf(A) + \inf(B)$.

(2) Let $\sup(A) = u$. Then $a \le u$ for all $a \in A$. We have that $u - \epsilon < a$ for some $a \in A$. Pick $\epsilon = \frac{\epsilon}{t}$. Then $tu - \epsilon < ta$ for some $ta \in tA$. Hence $\sup(tA) = tu = t\sup(A)$. Similarly, let $\inf(A) = m$. Then $m \le a$ for all $a \in A$. We have that $m + \epsilon > a$ for some $a \in A$. Pick $\epsilon = \frac{\epsilon}{t}$. Then $tm + \epsilon > ta$ for some $ta \in tA$. Hence $\inf(tA) = tm = t\inf(A)$.

Exercise 5. Let I = (0, 1) denote the open interval and consider the function

$$F: I \times I \to \mathbf{R}$$
 defined by $F(x,y) = 2x + y$.

Compute

$$\sup_{y\in I}\left(\inf_{x\in I}F(x,y)\right),\,$$

and

$$\inf_{y\in I}\left(\sup_{x\in I}F(x,y)\right).$$

Are they equal?

Proof. Observe that:

$$\sup_{y \in I} \left(\inf_{x \in I} (2x + y) \right) = \sup_{y \in I} \left(2 \inf_{x \in I} x + \inf_{x \in I} y \right)$$

$$= \sup_{y \in I} y$$

$$= 1,$$

$$\inf_{y \in I} \left(\sup_{x \in I} (2x + y) \right) = \inf_{y \in I} \left(\sup_{x \in I} 2x + \sup_{x \in I} y \right)$$

$$= \inf_{y \in I} \left(2 + y \right)$$

$$= \inf_{y \in I} 2 + \inf_{y \in I} y$$

$$= 2.$$

Exercise 6. Let D be a nonempty set and consider the set of all bounded functions:

$$\ell_{\infty}(D) := \{ f \mid f : D \to \mathbf{R} \text{ is bounded} \}$$

with point-wise addition and scalar multiplication. Show that

$$d_u(f,g) := \sup_{x \in D} |f(x) - g(x)|$$

defines a metric on $\ell_{\infty}(D)$. We call d_u the **uniform metric**.

Proof. Observe that:

$$\begin{aligned} d_u(f,g) &= \sup_{x \in D} (|f(x) - g(x)|) \\ &= \sup_{x \in D} (|g(x) - f(x)|) \\ &= d_u(g,f). \end{aligned}$$

Thus (ℓ_{∞}, d_u) is symmetric. We also have that:

$$\begin{split} d_u(f,h) &= \sup_{x \in D} (|f(x) - h(x)|) \\ &= \sup_{x \in D} (|f(x) - g(x) + g(x) - h(x)|) \\ &\leq \sup_{x \in D} (|f(x) - g(x)| + |g(x) - h(x)|) \\ &= \sup_{x \in D} (|f(x) - g(x)|) + \sup_{x \in D} (|g(x) - h(x)|) \\ &= d(f,g) + d(g,h). \end{split}$$

Hence $(\ell_{\infty}, d_{\mathrm{u}})$ satisfies the triangle-inequality. Furthermore:

$$d_{u}(f, f) = \sup_{x \in D} (|f(x) - f(x)|)$$
$$= \sup_{x \in D} 0$$
$$= 0.$$

Lastly $d_u(f,g)=0$ implies $\sup_{x\in D}(|f(x)-g(x)|)=0$. By definition of the absolute value, $|f(x)-g(x)|\geqslant 0$, so it must be the case that |f(x)-g(x)|=0. Hence f(x)=g(x), establishing that $(\ell_\infty,d_\mathrm{u})$ forms a metric space.

Exercise 7. Let $f, g: D \to \mathbf{R}$ be bounded functions. Show that

- $(1) \sup_{x \in D} (f+g)(x) \leqslant \sup_{x \in D} f(x) + \sup_{x \in D} g(x).$
- $(2) \inf_{x \in D} (f+g)(x) \leqslant \inf_{x \in D} f(x) + \inf_{x \in D} g(x).$
- (3) $|\sup_{x \in D} f(x) \sup_{x \in D} g(x)| \le \sup_{x \in D} |f(x) g(x)|$.

Exercise 8. Find $\bigcap_{n=1}^{\infty} I_n$ where

- (1) $I_n = [0, \frac{1}{n}],$
- (2) $I_n = (0, \frac{1}{n}),$
- (3) $I_n = [n, \infty)$.

Proof. (1) Note that $[0, \frac{1}{n}]$ is closed and bounded for all $n \ge 1$. Note that:

$$\inf\{ \{ \{ \{0, 1/n \} \} \mid n \geqslant 1 \} = \inf_{n \geqslant 1} \left(\frac{1}{n} - 0 \right) = 0.$$

By the Nested Interval Theorem:

$$\bigcap_{n=1}^{\infty} \left[0, \frac{1}{n} \right] = \sup_{n \geqslant 1} 0 = \inf_{n \geqslant 1} \frac{1}{n} = 0.$$

(2)*** Claim: $\bigcap_{n=1}^{\infty} \left(0, \frac{1}{n}\right) = \emptyset$. Suppose towards contradiction there exists $t \in \bigcap_{n=1}^{\infty} \left(0, \frac{1}{n}\right)$. Then $t \in \left(0, \frac{1}{n}\right)$ for all $n \ge 1$. So $t < \frac{1}{n}$ implies $\frac{1}{t} > n$ for all $n \ge 1$, meaning N is bounded above. This is a contradiction, hence $\bigcap_{n=1}^{\infty} \left(0, \frac{1}{n}\right) = \emptyset$.

(3) Claim: $\bigcap_{n=1}^{\infty} [n, \infty) = \emptyset$. Suppose towards contradiction there exists $t \in \bigcap_{n=1}^{\infty} [n, \infty)$. Then $t \in [n, \infty)$ for all $n \ge 1$. So $t \ge n$ for all $n \ge 1$. Hence N is bounded above, which is a contradiction. Thus $\bigcap_{n=1}^{\infty} [n, \infty) = \emptyset$.

Exercise 9. If x > 0, show that there is an $n \in \mathbb{N}$ with $\frac{1}{2^n} < x$.

Proof. By the Archimedean Property 2, there exists $n \in \mathbb{N}$ such that $0 < \frac{1}{n} < x$. Claim: $\frac{1}{2^n} < \frac{1}{n}$. It suffices to show that $2^n > n$. Bernoulli's inequality gives $(1+1)^n \ge 1+n$, hence $2^n > n$.

Exercise 10. The Dyadic Rationals are defined as

$$\mathbf{D} := \left\{ \frac{m}{2^n} \mid m, n \in \mathbf{Z} \right\}.$$

Show that $D \subseteq R$ is dense.

Proof. Let I=(a,b). Then b-a>0. By Archimedean Property 2 there exists $n\in \mathbb{N}$ such that $b-a>\frac{1}{n}$. Exercise 9 gives that $b-a>\frac{1}{2^n}$ for some $n\in \mathbb{Z}$. This simplifies to $2^nb>1+2^na$. Since $2^na\in \mathbb{R}$, there exists $m\in \mathbb{Z}$ with $m-1\leqslant 2^na< m$, implying that $a<\frac{m}{2^n}$. Furthermore, we also have that $m\leqslant 1+2^na< m+1$, and substituting for 2^nb gives $m<2^nb$. So $\frac{m}{2^n}< b$, which means $\frac{m}{2^n}\in (a,b)$. Thus $I\cap D\neq \emptyset$.