

Understanding Analysis Solutions

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Preface

Huge thanks to the [math discord](#) for answering my questions! I don't know how I'd manage without them ♡

If you don't find your exercise here check [linearalgebras.com](#) or (god forbid) [chegg](#).

I aim to complete abbot by new years. You can see my progress [here](#).

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Chapter 1

The Real Numbers

1.2 Some Preliminaries

Exercise 1.2.1

- (a) Prove that $\sqrt{3}$ is irrational. Does a similar argument work to show $\sqrt{6}$ is irrational?
- (b) Where does the proof break down if we try to prove $\sqrt{4}$ is irrational?

Solution

- (a) Suppose for contradiction that p/q is a fraction in lowest terms, and that $(p/q)^2 = 3$. Then $p^2 = 3q^2$ implying p is a multiple of 3 since 3 is not a perfect square. Therefore we can write p as $3r$ for some r , substituting we get $(3r)^2 = 3q^2$ and $3r^2 = q^2$ implying q is also a multiple of 3 contradicting the assumption that p/q is in lowest terms. For $\sqrt{6}$ the same argument applies, since 6 is not a perfect square.
- (b) 4 is a perfect square, meaning $p^2 = 4q^2$ does not imply that p is a multiple of four as p could be 2.

Exercise 1.2.2

Show that there is no rational number satisfying $2^r = 3$

Solution

Letting $r = p/q$ we have $2^{p/q} = 3$ implying $2^p = 3^q$ which is impossible since 2 and 3 are coprime.

Exercise 1.2.3

Decide which of the following represent true statements about the nature of sets. For any that are false, provide a specific example where the statement in question does not hold.

- (a) If $A_1 \supseteq A_2 \supseteq A_3 \supseteq A_4 \cdots$ are all sets containing an infinite number of elements, then the intersection $\bigcap_{n=1}^{\infty} A_n$ is infinite as well.
- (b) If $A_1 \supseteq A_2 \supseteq A_3 \supseteq A_4 \cdots$ are all finite, nonempty sets of real numbers, then the intersection $\bigcap_{n=1}^{\infty} A_n$ is finite and nonempty.

- (c) $A \cap (B \cup C) = (A \cap B) \cup C$.
- (d) $A \cap (B \cap C) = (A \cap B) \cap C$.
- (e) $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$.

Solution

- (a) False, consider $A_1 = \{1, 2, \dots\}$, $A_2 = \{2, 3, \dots\}$, ... has $\bigcap_{n=1}^{\infty} A_n = \emptyset$.
- (b) True.
- (c) False, $A = \emptyset$ gives $\emptyset = C$.
- (d) True, intersection is associative.
- (e) True, draw a diagram.

Exercise 1.2.4

Produce an infinite collection of sets A_1, A_2, A_3, \dots with the property that every A_i has an infinite number of elements, $A_i \cap A_j = \emptyset$ for all $i \neq j$, and $\bigcup_{i=1}^{\infty} A_i = \mathbf{N}$

Solution

This question is asking us to partition \mathbf{N} into an infinite collection of sets. This is equivalent to asking us to unroll \mathbf{N} into a square, which we can do along the diagonal

1	3	6	10	15	...
2	5	9	14	...	
4	8	13	...		
7	12	...			
11	...				
⋮					

Exercise 1.2.5 (De Morgan's Laws)

Let A and B be subsets of \mathbf{R} .

- (a) If $x \in (A \cap B)^c$, explain why $x \in A^c \cup B^c$. This shows that $(A \cap B)^c \subseteq A^c \cup B^c$
- (b) Prove the reverse inclusion $(A \cap B)^c \supseteq A^c \cup B^c$, and conclude that $(A \cap B)^c = A^c \cup B^c$
- (c) Show $(A \cup B)^c = A^c \cap B^c$ by demonstrating inclusion both ways.

Solution

- (a) If $x \in (A \cap B)^c$ then $x \notin A \cap B$ so $x \notin A$ or $x \notin B$ implying $x \in A^c$ or $x \in B^c$ which is the same as $x \in A^c \cup B^c$.
- (b) Let $x \in A^c \cup B^c$ implying $x \in A^c$ or $x \in B^c$ meaning $x \notin A$ or $x \notin B$ implying $x \notin A \cap B$ which is the same as $x \in (A \cap B)^c$.

- (c) First let $x \in (A \cup B)^c$ implying $x \notin A \cup B$ meaning $x \notin A$ and $x \notin B$ which is the same as $x \in A^c$ and $x \in B^c$ which is just $x \in A^c \cap B^c$. Second let $x \in A^c \cap B^c$ implying $x \in A^c$ and $x \in B^c$ implying $x \notin A$ and $x \notin B$ meaning $x \notin A \cup B$ which is just $x \in (A \cup B)^c$.

Exercise 1.2.6

- (a) Verify the triangle inequality in the special case where a and b have the same sign.
- (b) Find an efficient proof for all the cases at once by first demonstrating $(a + b)^2 \leq (|a| + |b|)^2$
- (c) Prove $|a - b| \leq |a - c| + |c - d| + |d - b|$ for all a, b, c , and d .
- (d) Prove $||a| - |b|| \leq |a - b|$. (The unremarkable identity $a = a - b + b$ may be useful.)

Solution

- (a) We have equality $|a + b| = |a| + |b|$ meaning $|a + b| \leq |a| + |b|$ also holds.
- (b) $(a + b)^2 \leq (|a| + |b|)^2$ reduces to $2ab \leq 2|a||b|$ which is obviously true. and since squaring preserves inequality this implies $|a + b| \leq |a| + |b|$.
- (c) I would like to do this using the triangle inequality, I notice that $(a - c) + (c - d) + (d - b) = a - b$. Meaning I can use the triangle inequality for multiple terms

$$|a - b| = |(a - c) + (c - d) + (d - b)| \leq |a - c| + |c - d| + |d - b|$$

The general triangle inequality is proved by repeated application of the two variable inequality

$$|(a + b) + c| \leq |a + b| + |c| \leq |a| + |b| + |c|$$

- (d) I would like to cancel the subtraction inside $||a| - |b||$ since then the inside will be positive, and the outer absolute value will vanish. Using the suggestion let $a = (a - b) + b$

$$||a| - |b|| = ||(a - b) + b| - |b|| \stackrel{!}{\leq} ||a - b| + |b| - |b|| = |a - b|$$

However this is incorrect by itself, since $|a| \leq |c|$ does not imply $||a| - |b|| \leq ||c| - |b||$ (draw a picture, or use the counterexample $a = 0, c = 1, b = 2$).

We can salvage this argument though, notice if $|a| \geq |b|$ then $|a| \leq |c|$ does imply $||a| - |b|| \leq ||c| - |b||$. And since we can swap a and b without changing anything, we can say without loss of generality assume $|a| \geq |b|$ and then apply the previous argument.

Exercise 1.2.7

Given a function f and a subset A of its domain, let $f(A)$ represent the range of f over the set A ; that is, $f(A) = \{f(x) : x \in A\}$.

- (a) Let $f(x) = x^2$. If $A = [0, 2]$ (the closed interval $\{x \in \mathbf{R} : 0 \leq x \leq 2\}$) and $B = [1, 4]$, find $f(A)$ and $f(B)$. Does $f(A \cap B) = f(A) \cap f(B)$ in this case? Does $f(A \cup B) = f(A) \cup f(B)$?

- (b) Find two sets A and B for which $f(A \cap B) \neq f(A) \cap f(B)$.
- (c) Show that, for an arbitrary function $g : \mathbf{R} \rightarrow \mathbf{R}$, it is always true that $g(A \cap B) \subseteq g(A) \cap g(B)$ for all sets $A, B \subseteq \mathbf{R}$
- (d) Form and prove a conjecture about the relationship between $g(A \cup B)$ and $g(A) \cup g(B)$ for an arbitrary function g

Solution

- (a) $f(A) = [0, 4]$, $f(B) = [1, 16]$, $f(A \cap B) = [1, 4] = f(A) \cap f(B)$ and $f(A \cup B) = [0, 16] = f(A) \cup f(B)$
- (b) $A = \{-1\}$, $B = \{1\}$ thus $f(A \cap B) = \emptyset$ but $f(A) \cap f(B) = \{1\}$
- (c) Suppose $y \in g(A \cap B)$, then $\exists x \in A \cap B$ such that $g(x) = y$. But if $x \in A \cap B$ then $x \in A$ and $x \in B$, meaning $y \in g(A)$ and $y \in g(B)$ implying $y \in g(A) \cap g(B)$ and thus $g(A \cap B) \subseteq g(A) \cap g(B)$.

Notice why it is possible to have $x \in g(A) \cap g(B)$ but $x \notin g(A \cap B)$, this happens when something in $A \setminus B$ and something in $B \setminus A$ map to the same thing. If g is 1-1 this does not happen.

- (d) I conjecture that $g(A \cup B) = g(A) \cup g(B)$. To prove this we show inclusion both ways, First suppose $y \in g(A \cup B)$. then either $y \in g(A)$ or $y \in g(B)$, implying $y \in g(A) \cup g(B)$. Now suppose $y \in g(A) \cup g(B)$ meaning either $y \in g(A)$ or $y \in g(B)$ which is the same as $y \in g(A \cup B)$ as above.

Exercise 1.2.8

Here are two important definitions related to a function $f : A \rightarrow B$. The function f is *one-to-one* (1 – 1) if $a_1 \neq a_2$ in A implies that $f(a_1) \neq f(a_2)$ in B . The function f is *onto* if, given any $b \in B$, it is possible to find an element $a \in A$ for which $f(a) = b$. Give an example of each or state that the request is impossible:

- (a) $f : \mathbf{N} \rightarrow \mathbf{N}$ that is 1 – 1 but not onto.
- (b) $f : \mathbf{N} \rightarrow \mathbf{N}$ that is onto but not 1 – 1.
- (c) $f : \mathbf{N} \rightarrow \mathbf{Z}$ that is 1 – 1 and onto.

Solution

- (a) Let $f(n) = n + 1$ does not have a solution to $f(a) = 1$
- (b) Let $f(1) = 1$ and $f(n) = n - 1$ for $n > 1$
- (c) Let $f(n) = n/2$ for even n , and $f(n) = -(n + 1)/2$ for odd n .

Exercise 1.2.9

Given a function $f : D \rightarrow \mathbf{R}$ and a subset $B \subseteq \mathbf{R}$, let $f^{-1}(B)$ be the set of all points from the domain D that get mapped into B ; that is, $f^{-1}(B) = \{x \in D : f(x) \in B\}$. This set is called the *preimage* of B .

- (a) Let $f(x) = x^2$. If A is the closed interval $[0, 4]$ and B is the closed interval $[-1, 1]$, find $f^{-1}(A)$ and $f^{-1}(B)$. Does $f^{-1}(A \cap B) = f^{-1}(A) \cap f^{-1}(B)$ in this case? Does $f^{-1}(A \cup B) = f^{-1}(A) \cup f^{-1}(B)$?
- (b) The good behavior of preimages demonstrated in (a) is completely general. Show that for an arbitrary function $g : \mathbf{R} \rightarrow \mathbf{R}$, it is always true that $g^{-1}(A \cap B) = g^{-1}(A) \cap g^{-1}(B)$ and $g^{-1}(A \cup B) = g^{-1}(A) \cup g^{-1}(B)$ for all sets $A, B \subseteq \mathbf{R}$.

Solution

- (a) $f^{-1}(A) = [-2, 2]$, $f^{-1}(B) = [-1, 1]$, $f^{-1}(A \cap B) = [-1, 1] = f^{-1}(A) \cap f^{-1}(B)$, $f^{-1}(A \cup B) = [-2, 2] = f^{-1}(A) \cup f^{-1}(B)$
- (b) First let $x \in g^{-1}(A \cap B)$ meaning $g(x) \in A \cap B$ implying $g(x) \in A$ and $g(x) \in B$ which is the same as $x \in g^{-1}(A)$ and $x \in g^{-1}(B)$ meaning $x \in g^{-1}(A) \cap g^{-1}(B)$.
- Second let $x \in g^{-1}(A) \cap g^{-1}(B)$, this is the same as $x \in g^{-1}(A)$ and $x \in g^{-1}(B)$ which is the same as $g(x) \in A$ and $g(x) \in B$ implying $g(x) \in A \cap B$ and thus $x \in g^{-1}(A \cap B)$.

Exercise 1.2.10

Decide which of the following are true statements. Provide a short justification for those that are valid and a counterexample for those that are not:

- (a) Two real numbers satisfy $a < b$ if and only if $a < b + \epsilon$ for every $\epsilon > 0$.
- (b) Two real numbers satisfy $a < b$ if $a < b + \epsilon$ for every $\epsilon > 0$.
- (c) Two real numbers satisfy $a \leq b$ if and only if $a < b + \epsilon$ for every $\epsilon > 0$.

Solution

- (a) False, if $a = b$ then $a < b + \epsilon$ for all $\epsilon > 0$ but $a \not< b$
- (b) False, see above
- (c) True, suppose $a < b + \epsilon$ for all $\epsilon > 0$. We want to show this implies $a \leq b$. We either have $a \leq b$ or $a > b$, but $a > b$ is impossible since the gap implies there exists an ϵ small enough such that $a > b + \epsilon$. Now suppose $a \leq b$, obviously $a < b + \epsilon$ for all $\epsilon > 0$.

Exercise 1.2.11

Form the logical negation of each claim. One trivial way to do this is to simply add “It is not the case that...” in front of each assertion. To make this interesting, fashion the negation into a positive statement that avoids using the word “not” altogether. In each case, make an intuitive guess as to whether the claim or its negation is the true statement.

- (a) For all real numbers satisfying $a < b$, there exists an $n \in \mathbf{N}$ such that $a + 1/n < b$
- (b) There exists a real number $x > 0$ such that $x < 1/n$ for all $n \in \mathbf{N}$.
- (c) Between every two distinct real numbers there is a rational number.

Solution

- (a) There exist real numbers satisfying $a < b$ where $a + 1/n \geq b$ for all $n \in \mathbf{N}$ (false).

- (b) For every real number $x > 0$ there exists an $n \in \mathbf{N}$ such that $x < 1/n$ (true).
- (c) There exist two real numbers $a < b$ such that if $r < b$ then $r < a$ for all $r \in \mathbf{Q}$ (false).

Exercise 1.2.12

Let $y_1 = 6$, and for each $n \in \mathbf{N}$ define $y_{n+1} = (2y_n - 6)/3$

- (a) Use induction to prove that the sequence satisfies $y_n > -6$ for all $n \in \mathbf{N}$.
- (b) Use another induction argument to show the sequence (y_1, y_2, y_3, \dots) is decreasing.

Solution

- (a) Suppose $y_n > -6$, then $y_{n+1} = (2y_n - 6)/3$ implying $y_n = (3y_{n+1} + 6)/2 > -6$ implying $y_{n+1} > -6$ by basic algebra.
- (b) Suppose $y_{n+1} < y_n$ this implies $2y_{n+1} < 2y_n$ implying $2y_{n+1} - 6 < 2y_n - 6$ and finally $(2y_{n+1} - 6)/3 < (2y_n - 6)/3$ which shows $y_{n+2} < y_{n+1}$.

Exercise 1.2.13

For this exercise, assume Exercise 1.2.5 has been successfully completed.

- (a) Show how induction can be used to conclude that

$$(A_1 \cup A_2 \cup \dots \cup A_n)^c = A_1^c \cap A_2^c \cap \dots \cap A_n^c$$

for any finite $n \in \mathbf{N}$

- (b) It is tempting to appeal to induction to conclude

$$\left(\bigcup_{i=1}^{\infty} A_i \right)^c = \bigcap_{i=1}^{\infty} A_i^c$$

but induction does not apply here. Induction is used to prove that a particular statement holds for every value of $n \in \mathbf{N}$, but this does not imply the validity of the infinite case. To illustrate this point, find an example of a collection of sets B_1, B_2, B_3, \dots where $\bigcap_{i=1}^n B_i \neq \emptyset$ is true for every $n \in \mathbf{N}$, but $\bigcap_{i=1}^{\infty} B_i \neq \emptyset$ fails.

- (c) Nevertheless, the infinite version of De Morgan's Law stated in (b) is a valid statement. Provide a proof that does not use induction.

Solution

- (a) 1.2.5 Is our base case, Assume $(A_1 \cup \dots \cup A_n)^c = A_1^c \cap \dots \cap A_n^c$. We want to show the $n + 1$ case. Using associativity we have

$$\begin{aligned} ((A_1 \cup \dots \cup A_n) \cup A_{n+1})^c &= (A_1 \cup \dots \cup A_n)^c \cap A_{n+1}^c \\ &= (A_1^c \cap \dots \cap A_n^c) \cap A_{n+1}^c \\ &= A_1^c \cap \dots \cap A_n^c \cap A_{n+1}^c \end{aligned}$$

- (b) $B_1 = \{1, 2, \dots\}, B_2 = \{2, 3, \dots\}, \dots$

- (c) First suppose $x \in (\bigcap_{i=1}^{\infty} A_i)^c$, then $x \notin \bigcap_{i=1}^{\infty} A_i$ meaning $x \notin A_i$ for some i , which is the same as $x \in A_i^c$ for some i , meaning $x \in \bigcup_{i=1}^{\infty} A_i^c$. This shows

$$\left(\bigcap_{i=1}^{\infty} A_i \right)^c \subseteq \bigcup_{i=1}^{\infty} A_i^c$$

Now suppose $x \in \bigcup_{i=1}^{\infty} A_i^c$ meaning $x \notin A_i$ for some i , which is the same as $x \notin \bigcap_{i=1}^{\infty} A_i$ implying $x \in (\bigcap_{i=1}^{\infty} A_i)^c$. This shows inclusion the other way and completes the proof.

1.3 The Axiom of Completeness

Exercise 1.3.1

- (a) Write a formal definition in the style of Definition 1.3.2 for the *infimum* or *greatest lower bound* of a set.
- (b) Now, state and prove a version of Lemma 1.3.8 for greatest lower bounds.

Solution

- (a) **TODO**
- (b) **TODO**

Exercise 1.3.2

Give an example of each of the following, or state that the request is impossible.

- (a) A set B with $\inf B \geq \sup B$.
- (b) A finite set that contains its infimum but not its supremum.
- (c) A bounded subset of \mathbf{Q} that contains its supremum but not its infimum.

Solution

- (a) Let $B = \{0\}$ we have $\inf B = 0$ and $\sup B = 0$ thus $\inf B \leq \sup B$.
- (b) Impossible, finite sets must contain their infimum and supremum.
- (c) Let $B = \{r \in \mathbf{Q} \mid 1 < r \leq 2\}$ we have $\inf B = 1 \notin B$ and $\sup B = 2 \in B$.

Exercise 1.3.3

- (a) Let A be nonempty and bounded below, and define $B = \{b \in \mathbf{R} : b \text{ is a lower bound for } A\}$. Show that $\sup B = \inf A$.
- (b) Use (a) to explain why there is no need to assert that greatest lower bounds exist as part of the Axiom of Completeness.

Solution

- (a) By definition $\sup B$ is the greatest lower bound for A , meaning it equals $\inf A$.
- (b) (a) Proves the greatest lower bound exists using the least upper bound.

Exercise 1.3.4

Let A_1, A_2, A_3, \dots be a collection of nonempty sets, each of which is bounded above.

- (a) Find a formula for $\sup (A_1 \cup A_2)$. Extend this to $\sup (\bigcup_{k=1}^n A_k)$.
- (b) Consider $\sup (\bigcup_{k=1}^{\infty} A_k)$. Does the formula in (a) extend to the infinite case?

Solution

- (a) $\sup (\bigcup_{k=1}^n A_k) = \sup \{\sup A_k \mid k = 1, \dots, n\}$

- (b) Yes. Let $S = \{\sup A_k \mid k = 1, \dots, n\}$, $\sup S$ is obviously an upper bound, to see it is the least upper bound **TODO**

Exercise 1.3.5

As in Example 1.3.7, let $A \subseteq \mathbf{R}$ be nonempty and bounded above, and let $c \in \mathbf{R}$. This time define the set $cA = \{ca : a \in A\}$.

- (a) If $c \geq 0$, show that $\sup(cA) = c \sup A$.
- (b) Postulate a similar type of statement for $\sup(cA)$ for the case $c < 0$.

Solution

- (a) **TODO**
- (b) **TODO**

Exercise 1.3.6

Given sets A and B , define $A + B = \{a + b : a \in A \text{ and } b \in B\}$. Follow these steps to prove that if A and B are nonempty and bounded above then $\sup(A + B) = \sup A + \sup B$

- (a) Let $s = \sup A$ and $t = \sup B$. Show $s + t$ is an upper bound for $A + B$.
- (b) Now let u be an arbitrary upper bound for $A + B$, and temporarily fix $a \in A$. Show $t \leq u - a$.
- (c) Finally, show $\sup(A + B) = s + t$.
- (d) Construct another proof of this same fact using Lemma 1.3.8.

Solution

- (a) **TODO**
- (b) **TODO**
- (c) **TODO**
- (d) **TODO**

Exercise 1.3.7

Prove that if a is an upper bound for A , and if a is also an element of A , then it must be that $a = \sup A$.

Solution

TODO

Exercise 1.3.8

Compute, without proofs, the suprema and infima (if they exist) of the following sets:

- (a) $\{m/n : m, n \in \mathbf{N} \text{ with } m < n\}$.
- (b) $\{(-1)^m/n : m, n \in \mathbf{N}\}$.

- (c) $\{n/(3n+1) : n \in \mathbf{N}\}$
- (d) $\{m/(m+n) : m, n \in \mathbf{N}\}$

Solution

- (a) **TODO**
- (b) **TODO**
- (c) **TODO**
- (d) **TODO**

Exercise 1.3.9

- (a) If $\sup A < \sup B$, show that there exists an element $b \in B$ that is an upper bound for A .
- (b) Give an example to show that this is not always the case if we only assume $\sup A \leq \sup B$

Solution

- (a) **TODO**
- (b) **TODO**

Exercise 1.3.10 (Cut Property)

The Cut Property of the real numbers is the following:

If A and B are nonempty, disjoint sets with $A \cup B = \mathbf{R}$ and $a < b$ for all $a \in A$ and $b \in B$, then there exists $c \in \mathbf{R}$ such that $x \leq c$ whenever $x \in A$ and $x \geq c$ whenever $x \in B$.

- (a) Use the Axiom of Completeness to prove the Cut Property.
- (b) Show that the implication goes the other way; that is, assume \mathbf{R} possesses the Cut Property and let E be a nonempty set that is bounded above. Prove $\sup E$ exists.
- (c) The punchline of parts (a) and (b) is that the Cut Property could be used in place of the Axiom of Completeness as the fundamental axiom that distinguishes the real numbers from the rational numbers. To drive this point home, give a concrete example showing that the Cut Property is not a valid statement when \mathbf{R} is replaced by \mathbf{Q} .

Solution

- (a) **TODO**
- (b) **TODO**
- (c) **TODO**

Exercise 1.3.11

Exercise 1.3.11. Decide if the following statements about suprema and infima are true or false. Give a short proof for those that are true. For any that are false, supply an example where the claim in question does not appear to hold.

- (a) If A and B are nonempty, bounded, and satisfy $A \subseteq B$, then $\sup A \leq \sup B$.
- (b) If $\sup A < \inf B$ for sets A and B , then there exists a $c \in \mathbf{R}$ satisfying $a < c < b$ for all $a \in A$ and $b \in B$.
- (c) If there exists a $c \in \mathbf{R}$ satisfying $a < c < b$ for all $a \in A$ and $b \in B$, then $\sup A < \inf B$.

Solution

- (a) **TODO**
- (b) **TODO**
- (c) **TODO**