Discretionary Note

Anish Krishna Lakkapragada

IF YOU USE THIS FILE TO CHEAT, YOU ARE NOT ONLY STUPID BUT YOU ARE CHEATING YOURSELF OUT OF THE ABILITY TO FALL IN LOVE WITH MATH. Furthermore, I am not smarter than you and my solutions did not always get a perfect score.

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Problem set 7

Exercise 7.1 (10 points; Rudin 3.2, modified). Calculate $\lim_{n\to\infty} \sqrt{n^2+n} - n$, and prove that your answer is correct. (Hint: first show that $\sqrt{n^2+n} - n = \frac{n}{\sqrt{n^2+n}+n}$.)

Exercise 7.2 (10 points). For any two bounded real sequences (a_n) , (b_n) in \mathbb{R} prove that

$$\lim_{n\to\infty}\sup(a_n+b_n)\leq \lim_{n\to\infty}\sup a_n+\lim_{n\to\infty}\sup b_n.$$

Give an example where this \leq is <, and an example where it is =.

Exercise 7.3 (10 points; Rudin 3.24). Suppose (p_n) and (q_n) are Cauchy sequences in a metric space X. Prove that the sequence $(d(p_n, q_n))$ in \mathbb{R} has a limit.

Exercise 7.4 (10 points). Suppose (x_n) is a sequence in \mathbb{R} . We say $a \in \mathbb{R}$ is an *essential upper bound* for (x_n) if there exists some N such that, for all $n \geq N$, $x_n \leq a$.

Prove that

 $\lim_{n\to\infty}\sup x_n = \inf\left\{a\in\mathbb{R}\mid a \text{ is an essential upper bound for } (x_n)\right\}.$

Exercise 7.5 (not for credit; Rudin 3.25, in part). Let X be a metric space. X might or might not be complete. If X is not complete, it would be nice to know how to "fill in the holes" to make it complete. This exercise explains a way of doing so: it constructs a new complete metric space X^* which has X as a subset.

We call two Cauchy sequences (p_n) , (q_n) in X equivalent if $d(p_n, q_n) \to 0$. We write this relation as $(p_n) \sim (q_n)$.

- (1) Prove that this is an equivalence relation, i.e.
 - (a) Any Cauchy sequence (p_n) has $(p_n) \sim (p_n)$,
 - (b) If $(p_n) \sim (q_n)$ then $(q_n) \sim (p_n)$,
 - (c) If $(p_n) \sim (q_n)$ and $(q_n) \sim (r_n)$, then $(p_n) \sim (r_n)$.
- (2) If $(p_n) \sim (p'_n)$ and $(q_n) \sim (q'_n)$, prove that

$$\lim_{n\to\infty}d(p_n,q_n)=\lim_{n\to\infty}d(p'_n,q'_n).$$

(Note that the limit does exist, by the result of the previous exercise.)

Now we divide the set of Cauchy sequences in X into equivalence classes: any two elements of a given class P are equivalent, and elements of different classes P, Q are not equivalent. Let X^* be the set of all equivalence classes of Cauchy sequences in X.

Then, define a distance function Δ on X^* as follows: if (p_n) is in the class P, and (q_n) is in the class Q, then

$$\Delta(P,Q) = \lim_{n \to \infty} d(p_n, q_n).$$

The previous parts show that this distance function is well defined.

- (3) Prove that the distance function Δ makes X^* into a metric space.
- (4) Prove that X^* with this distance function is complete.

(5) Consider the map $\phi: X \to X^*$ which maps any $x \in X$ to the class of the Cauchy sequence (x, x, x, ...). Prove that ϕ is injective and $\Delta(\phi(x), \phi(y)) = d(x, y)$.

Exercise 7.6 (not for credit). Suppose X is any metric space, with a distance function d. Then define a new distance function d' on X by

$$d'(x,y) = \min\{d(x,y),1\}.$$

- \mathbb{R} (1) Prove that d' indeed makes X into a metric space.
 - (2) Prove that a sequence is Cauchy for d if and only if it is Cauchy for d'.
 - (3) Prove that a sequence is convergent for d if and only if it is convergent for d'.

Exercise 7.7 (not for credit). Suppose X is any metric space. We say X is *totally bounded* if, for every $\epsilon > 0$, X can be covered by finitely many neighborhoods $N_{\epsilon}(x)$. Prove that a subset $E \subset X$ is compact if and only if E is closed and totally bounded.

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