Math 131AH – Honors Real Analysis I

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This is math 131AH – Honors Real Analysis I taught by Professor Visan, and our TA is Thierry Laurens. We meet weekly on MWF from 10:00am – 10:50am for lectures. There are two textbooks used for the class, *Principles of Mathematical Analysis* by *Rudin* and *Metric Spaces* by *Copson*. Note that some of the theorems' name are not necessarily their official names. It's just a way for me to reference them without the need of searching through pages for their contents. You can find other lecture notes at my github site. Please let me know through my email if you spot any mathematical errors/typos.

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§1 Lec 1: Jan 4, 2021

§1.1 Logical Statments & Basic Set Theory

Let A and B be two statements. We write

- A if A is true.
- not A if A is false.
- A and B if both A and B are true.
- A or B if A is true or B is true or both A and B are true (inclusive "or" – it is not either A or B).
- $\underbrace{A \implies B}$: if ($A$ and B) or (not A) – We read this "A implies B" or "If A then B".

  In this case, B is at least as true as A. In particular, a false statement can imply anything.

Example 1.1
Consider the following statement: If x is a natural number (i.e., $x \in \mathbb{N} = \{1, 2, 3, \ldots\}$, then $x \geq 1$. In this case, $A =$ "x is a natural number", $B =$ "$x \geq 1$". Taking $x = 3$, we get a $T \implies T$. Taking $x = \pi$ we get $F \implies T$. If $x = 0$, we get $F \implies F$.

Example 1.2
Consider the statement: $\underbrace{\text{If a number is less than 10}}_{A}$, $\underbrace{\text{then it's less than 20}}_{B}$.

Taking

$$\begin{aligned} \text{number } &= 5, & T &\implies T \\ &= 15, & F &\implies T \\ &= 25, & F &\implies F \end{aligned}$$

We write $\underbrace{A \iff B}$ if A and B are true together or false together. We read this as "A is equivalent to B" or "A if and only if B". Compare these notions to similar ones from set theory. Let X is an ambient space. Let A and B be subsets of X. Then

$$\begin{aligned} A^c &= \{x \in X; x \notin A\} \\ A \cap B &= \{x \in X; x \in A \text{ and } x \in B\} \\ A \cup B &= \{x \in X; x \in A \text{ or } x \in B \text{ or } x \in A \cap B\} \\ A &\subseteq B \text{ corresponds to } A \implies B \\ A &= B \qquad A \iff B \end{aligned}$$

Truth table:

A	B	not A	A and B	A or B	$A \implies B$	$A \iff B$
T	T	F	T	T	T	T
T	F	F	F	T	F	F
F	T	T	F	T	T	F
F	F	T	F	F	T	T

Example 1.3

Using the truth table show that $A \implies B$ is logically equivalent to (not A) or B.

A	B	$A \implies B$	not A	(not A) or B
T	T	T	F	T
T	F	F	F	F
F	T	T	T	T
F	F	T	T	T

Homework 1.1. Using the truth table prove De Morgan's laws:

$$\text{not (A and B)} = \text{(not A) or (not B)}$$
$$\text{not (A or B)} = \text{(not A) and (not B)}$$

Compare this to

$$(A \cap B)^c = A^c \cup B^c$$
$$(A \cup B)^c = A^c \cap B^c$$

Exercise 1.1. Negate the following statement: If A then B.
<u>Solution</u>:

$$\begin{aligned} \text{not}(A \implies B) &= \text{not}\,(\text{(not A) or B}) \\ &= [\text{not(not A) and (not B)}] \\ &= A \text{ and (not B)} \end{aligned}$$

The negation is "A is true and B is false".

Example 1.4

Negate the following sentence: If I speak in front of the class, I am nervous.

I speak in front of the class and I am not nervous.

<u>Quantifiers</u>:

- $\forall$ reads "for all" or "for any"
- $\exists$ reads "there is" or "there exists"

The negation of $\forall A, B$ is true is $\exists A$ s.t. B is false.
The negation of $\exists A, B$ is true is $\forall A, B$ is false.

Example 1.5

Negate the following: Every student had coffee or is late for class.
$\forall$ student (had coffee) or (is late for class)
$\exists$ student s.t. not[(had coffee) or (is late for class)]
$\exists$ student s.t. not (had coffee) and not (is late for class)
Ans: There is a student that did not have coffee and is not late for class.

§2 Lec 2: Jan 6, 2021

§2.1 Mathematical Induction

The natural numbers – $\mathbb{N} = \{1, 2, 3, \ldots\}$; they satisfy the Peano axioms:

N1 $1 \in \mathbb{N}$

N2 If $n \in \mathbb{N}$ then $n + 1 \in \mathbb{N}$

N3 1 is not the successor of any natural number.

N4 If $n, m \in \mathbb{N}$ such that $n + 1 = m + 1$ then $n = m$

N5 Let $S \subseteq \mathbb{N}$. Assume that S satisfies the following two conditions:

(i) $1 \in S$

(ii) If $n \in S$ then $n + 1 \in S$

Then $S = \mathbb{N}$.

Axiom N5 forms the basis for mathematical induction. Assume we want to prove that a property $P(n)$ holds for all $n \in \mathbb{N}$. Then it suffices to verify two steps:
Step 1 (base step): $P(1)$ holds.
Step 2 (inductive step): If $P(n)$ is true for some $n \geq 1$, then $P(n+1)$ is also true, i.e., $P(n) \implies P(n+1) \forall n \geq 1$.
Indeed, if we let

$$S = \{n \in \mathbb{N} : P(n) \text{ holds}\}$$

then Step 1 implies $1 \in S$ and Step 2 implies if $n \in S$ then $n + 1 \in S$. By Axiom N5 we deduce $S = \mathbb{N}$.

Example 2.1

Prove that

$$1^2 + 2^2 + \ldots + n^2 = \frac{n(n+1)(2n+1)}{6} \qquad \forall n \in \mathbb{N}$$

Solution: We argue by mathematical induction. For $n \in \mathbb{N}$ let $P(n)$ denote the statement

$$1^2 + 2^2 + \ldots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

Step 1 (Base step): $P(1)$ is the statement

$$1^2 = \frac{1 \cdot 2 \cdot 3}{6}$$

which is true, so $P(1)$ holds.
Step 2 (Inductive step): Assume that $P(n)$ holds for some $n \in \mathbb{N}$. We want to know $P(n+1)$ holds. We know

$$1^2 + \ldots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

Let's add $(n+1)^2$ to both sides of $P(n)$

$$\begin{aligned} 1^2 + \ldots + n^2 + (n+1)^2 &= \frac{n(n+1)(2n+1)}{6} + (n+1)^2 \\ &= (n+1)\left[\frac{n(2n+1)}{6} + n + 1\right] \\ &= \frac{(n+1)(n+2)(2n+3)}{6} \end{aligned}$$

So $P(n+1)$ holds.
Collecting the two steps, we conclude $P(n)$ holds $\forall n \in \mathbb{N}$. $\square$

Example 2.2

Prove that $2^n > n^2$ for all $n \geq 5$.
Solution: We argue by mathematical induction. For $n \geq 5$ let $P(n)$ denote the statement $2^n > n^2$.
Step 1 (base step): $P(5)$ is the statement

$$32 = 2^5 > 5^2 = 25$$

which is true. So $P(5)$ holds.
Step 2 (Inductive step): Assume $P(n)$ is true for some $n \geq 5$ and we want to prove $P(n+1)$. We know

$$2^n > n^2$$

Let us manipulate the above inequality to get $P(n+1)$

$$\begin{gathered} 2^n > n^2 \\ 2^{n+1} > 2n^2 = (n+1)^2 + n^2 - 2n - 1 \\ 2^{n+1} > (n+1)^2 + (n-1)^2 - 2 \end{gathered}$$

As $n \geq 5$ we have $(n-1)^2 - 2 \geq 4^2 - 2 = 14 \geq 0$. So

$$2^{n+1} > (n+1)^2$$

So $P(n+1)$ holds.
Collecting the two steps, we conclude that $P(n)$ holds $\forall n \geq 5$. □

Remark 2.3. Each of the two steps are essential when arguing by induction. Note that $P(1)$ is true. However, our proof of the second step fails if $n = 1$: $(1-1)^2 - 2 = -2 < 0$.
Note that our proof of the second step is valid as soon as

$$(n-1)^2 - 2 \geq 0 \iff (n-1)^2 \geq 2 \iff n - 1 \geq 2 \iff n \geq 3$$

However, $P(3)$ fails.

Example 2.4

Prove by mathematical induction that the number $4^n + 15n - 1$ is divisible by 9 for all $n \geq 1$.
Solution: We'll argue by induction. For $n \geq 1$, let $P(n)$ denote the statement that "$4^n + 15n - 1$ is divisible by 9". We write this $9/(4^n + 15n - 1)$.
Step 1: $4^1 + 15 \cdot 1 - 1 = 18 = 9 \cdot 2$. This is divisible by 9, so $P(1)$ holds.
Step 2: Assume $P(n)$ is true for some $n \geq 1$. We want to show $P(n+1)$ holds.

$$\begin{aligned} 4^{n+1} + 15(n+1) - 1 &= 4(4^n + 15n - 1) - 60n + 4 + 15n + 14 \\ &= 4(4^n + 15n - 1) - 45n + 18 \\ &= 4(4^n + 15n - 1) - 9(5n - 2) \end{aligned}$$

By the inductive hypothesis, $9/(4^n + 15n - 1) \implies 9/4(4^n + 15n - 1)$. Also $9/9\underbrace{(5n-2)}_{\in \mathbb{N}}$.

So

$$9/\left[4(4^n + 15n - 1) - 9(5n - 2)\right]$$

So $P(n+1)$ holds. Collecting the two steps, we conclude $P(n)$ holds $\forall n \in \mathbb{N}$. $\square$

Example 2.5

Compute the following sum and then use mathematical induction to prove your answer: for $n \geq 1$

$$\frac{1}{1\cdot 3}+\frac{1}{3\cdot 5}+\frac{1}{5\cdot 7}+\ldots+\frac{1}{(2n-1)(2n+1)}$$

Solution: Note that $\frac{1}{(2n-1)(2n+1)}=\frac{1}{2}\left[\frac{1}{2n-1}-\frac{1}{2n+1}\right]\ \forall n\geq 1$. So

$$\begin{aligned}\frac{1}{1\cdot 3}+\frac{1}{3\cdot 5}+\ldots+\frac{1}{(2n-1)(2n+1)} &= \frac{1}{2}\left\{\frac{1}{1}-\frac{1}{3}+\frac{1}{3}\ldots+\frac{1}{2n-1}-\frac{1}{2n+1}\right\}\\ &= \frac{1}{2}\frac{2n}{2n+1}=\frac{n}{2n+1}\end{aligned}$$

For $n \geq 1$, let $P(n)$ denote the statement

$$\frac{1}{1\cdot 3}+\frac{1}{3\cdot 5}+\ldots+\frac{1}{(2n-1)(2n+1)}=\frac{n}{2n+1}$$

Step 1: $P(1)$ becomes $\frac{1}{1\cdot 3}=\frac{1}{3}$, which is true. So $P(1)$ holds.
Step 2: Assume $P(n)$ holds for some $n \geq 1$. We want to show $P(n+1)$. We know

$$\frac{1}{1\cdot 3}+\ldots+\frac{1}{(2n-1)(2n+1)}=\frac{n}{2n+1}$$

Let's add $\frac{1}{(2n+1)(2n+3)}$ to both sides

$$\begin{aligned}\frac{1}{1\cdot 3}+\ldots+\frac{1}{(2n+1)(2n+3)} &= \frac{n}{2n+1}+\frac{1}{(2n+1)(2n+3)}\\ &= \frac{2n^2+3n+1}{(2n+1)(2n+3)}\\ &= \frac{(n+1)(2n+1)}{(2n+1)(2n+3)}\\ &= \frac{n+1}{2n+3}\end{aligned}$$

So $P(n+1)$ holds.
Collecting the two steps, we conclude $P(n)$ holds for $\forall n \geq 1$. $\square$

§3 Lec 3: Jan 8, 2021

§3.1 Equivalence Relation

The set of integers is $\mathbb{Z} = \mathbb{N} \cup \{0\} \cup \{-n : n \in \mathbb{N}\}$.

Definition 3.1 (Equivalence Relation) — An equivalence relation $\sim$ on a non-empty set A satisfies the following three properties:

- Reflexivity: $a \sim a, \forall a \in A$
- Symmetry: If $a, b \in A$ are such that $a \sim b$, then $b \sim a$
- Transitivity: If $a, b, c \in A$ are such that $a \sim b$ and $b \sim c$, then $a \sim c$.

Example 3.2

$=$ is an equivalence relation on $\mathbb{Z}$.

Example 3.3

Let $q \in \mathbb{N}, q > 1$. For $a, b \in \mathbb{Z}$ we write $a \sim b$ if $q/(a-b)$. This is an equivalence relation on $\mathbb{Z}$. Indeed, it suffices to check 3 properties:

- Reflexivity: If $a \in \mathbb{Z}$ then $a - a = 0$, which is divisible by q. So $q/(a-a) \iff a \sim a$.
- Symmetry: Let $a, b \in \mathbb{Z}$ such that $a \sim b \iff q/(a-b)$ which means there exists $k \in \mathbb{Z}$ s.t. $a - b = kq \implies b - a = \underbrace{-k}_{\in \mathbb{Z}} \cdot q$. So $q/(b-a) \iff b \sim a$.
- Transitivity: Let $a, b, c \in \mathbb{Z}$ such that $a \sim b$ and $b \sim c$, $a \sim b \iff q/(a-b) \implies \exists n \in \mathbb{Z}$ s.t. $a - b = q \cdot n$. And $b \sim c \iff q/(b-c) \implies \exists m \in \mathbb{Z}$ s.t. $b - c = q \cdot m$. So, we must have $a - c = q\underbrace{(n+m)}_{\in \mathbb{Z}}$. So $q/(a-c) \iff a \sim c$.

§3.2 Equivalence Class

Definition 3.4 (Equivalence Class) — Let $\sim$ denote an equivalence relation on a non-empty set A. The equivalence class of an element $a \in A$ is given by

$$C(a) = \{b \in A : a \sim b\}$$

Proposition 3.5 (Properties of Equivalence Classes)

Let $\sim$ denote an equivalence relation on a non-empty set A. Then

1. $a \in C(a) \quad \forall a \in A$.
2. If $a, b \in A$ are such that $a \sim b$, then $C(a) = C(b)$.
3. If $a, b \in A$ are such that $a \not\sim b$, then $C(a) \cap C(b) = \emptyset$.
4. $A = \bigcup_{a \in A} C(a)$

Proof.

1. By reflexivity, $a \sim a \quad \forall a \in A \implies a \in C(a) \quad \forall a \in A$.
2. Assume $a, b \in A$ with $a \sim b$. Let's show $C(a) \subseteq C(b)$. Let $c \in C(a)$ be arbitrary. Then $a \sim c$ (by definition). As $a \sim b$ (by hypothesis), which implies $b \sim a$ (by symmetry). By transitivity, we obtain $b \sim c \implies c \in C(b)$. This proves that $C(a) \subseteq C(b)$.

   A similar argument shows that $C(b) \subseteq C(a)$. Putting the two together, we obtain $C(a) = C(b)$.
3. We argue by contradiction. Assume that $a, b \in A$ are such that $a \not\sim b$, but $C(a) \cap C(b) \neq \emptyset$. Let $c \in C(a) \cap C(b)$.

   $$c \in C(a) \implies a \sim c$$
   $$c \in C(b) \implies b \sim c \implies c \sim b \quad \text{(by symmetry)}$$

   By transitivity, $a \sim b$. This contradicts the hypothesis $a \not\sim b$. This proves that if $a \not\sim$ then $C(a) \cap C(b) = \emptyset$.
4. Clearly, $C(a) \subseteq A \quad \forall a \in A$, we get

   $$\bigcup_{a \in A} C(a) \subseteq A$$

   Conversely, $A = \bigcup_{a \in A} \{a\} \subseteq \bigcup_{a \in A} C(a)$. Putting everything together, we obtain $A = \bigcup_{a \in A} C(a)$. □

Example 3.6

Take $q = 2$ in our previous example: for $a, b \in \mathbb{Z}$ we write $a \sim b$ if $2/(a-b)$. The equivalence classes are

$$C(0) = \{a \in \mathbb{Z} : 2/(a-0)\} = \{2n : n \in \mathbb{Z}\}$$
$$C(1) = \{a \in \mathbb{Z} : 2/(a-1)\} = \{2n+1 : n \in \mathbb{Z}\}$$
$$\mathbb{Z} = C(0) \cup C(1)$$

Let $F = \{(a, b) \in \mathbb{Z} \times \mathbb{Z} : b \neq 0\}$. If $(a, b), (c, d) \in F$ we write $(a, b) \sim (c, d)$ if $ad = bc$.

Example 3.7

$(1,2) \sim (2,4) \sim (3,6) \sim (-4,-8)$.

Lemma 3.8

$\sim$ is an equivalence relation on F.

Proof. We have to check 3 properties:

- Reflexivity: Fix $(a,b) \in F$. As $ab = ba$ we have $(a,b) \sim (a,b)$
- Symmetry: Let $(a,b),(c,d) \in F$ such that

$$(a,b) \sim (c,d) \iff ad = bc \iff cb = da \iff (c,d) \sim (a,b)$$

- Transitivity: Let $(a,b),(c,d),(e,f) \in F$ such that $(a,b) \sim (c,d)$ and $(c,d) \sim (e,f)$.

$$\begin{aligned}(a,b) \sim (c,d) &\iff ad = bc \implies adf = bcf \\ (c,d) \sim (e,f) &\iff cf = de \implies cfb = deb\end{aligned}$$

$$\implies adf = deb \implies \underbrace{d}_{\neq 0}(af - be) = 0, \text{ so } af = be \iff (a,b) \sim (e,f).$$

□

For $(a,b) \in F$, we denote its equivalence class by $\frac{a}{b}$. We define addition and multiplication of equivalence classes as follows:

$$\frac{a}{b} + \frac{c}{d} = \frac{ad+bc}{bd}; \frac{a}{b} \cdot \frac{c}{d} = \frac{ac}{bd}$$

We have to check that these operations are well-defined. Specifically, if $(a,b) \sim (a',b')$ and $(c,d) \sim (c',d')$ then

$$(ad+bc, bd) \sim (a'd' + b'c', b'd') \tag{1}$$

$$(ac, bd) \sim (a'c', b'd') \tag{2}$$

Let's check (1). We want to show

$$(ad+bc)b'd' = bd(a'd' + b'c')$$

We know

$$\begin{aligned}(a,b) \sim (a',b') &\iff ab' = ba' \quad &| \cdot dd' \\ (c,d) \sim (c',d') &\iff cd' = dc' \quad &| \cdot bb'\end{aligned}$$

Adding the two (after multiplying the two terms) together, we have

$$\begin{aligned}ab'dd' + cd'bb' &= ba'dd' + dc'bb' \\ (ad+bc)b'd' &= bd(a'd' + b'c')\end{aligned}$$

This proves addition is well defined. Hw: Check (2)

The set of <u>rational numbers</u> is

$$\mathbb{Q} = \left\{ \frac{a}{b} : (a,b) \in F \right\}$$

§4 Lec 4: Jan 11, 2021

§4.1 Field & Ordered Field

Definition 4.1 (Field) — A field is a set F with at least two elements with two operators: addition (denoted $+$) and multiplication (denoted $\cdot$) that satisfy the following

A1) Closure: if $a, b \in F$ then $a + b \in F$

A2) Commutativity: if $a, b \in F$ then $a + b = b + a$

A3) Associativity: if $a, b, c \in F$ then $(a + b) + c = a + (b + c)$

A4) Identity: $\exists 0 \in F$ s.t. $a + 0 = 0 + a = a\ \forall a \in F$

A5) Inverse: $\forall a \in F \exists (-a) \in F$ s.t. $a + (-a) = -a + a = 0$

M1) Closure: if $a, b \in F$ then $a \cdot b \in F$

M2) Commutativity: if $a, b \in F$ then $a \cdot b = b \cdot a$

M3) Associativity: if $a, b, c \in F$ then $(a \cdot b) \cdot c = a \cdot (b \cdot c)$

M4) Identity: $\exists 1 \in F$ s.t. $a \cdot 1 = 1 \cdot a = a\ \forall a \in F$

M5) Inverse: $\forall a \in F \setminus \{0\}\, \exists a^{-1} \in F$ s.t. $a \cdot a^{-1} = a^{-1} \cdot a = 1$

D) Distributivity: if $a, b, c \in F$ then $(a + b) \cdot c = a \cdot c + b \cdot c$

Example 4.2

$(\mathbb{N}, +, \cdot)$ is not a field. A4 fails.

Example 4.3

$(\mathbb{Z}, +, \cdot)$ is not a field. M5 fails.

Example 4.4

$(\mathbb{Q}, +, \cdot)$ is a field.

Hw

Recall:

$$\mathbb{Q} = \left\{ \frac{a}{b} : (a, b) \in \mathbb{Z} \times (\mathbb{Z} \setminus \{0\}) \right\}$$

where $\frac{a}{b}$ denotes the equivalence class of $(a, b) \in \mathbb{Z} \times (\mathbb{Z} \setminus \{0\})$ with respect to the equivalence relation

$$(a, b) \sim (c, d) \iff a \cdot d = b \cdot c$$

Note $\frac{1}{2} = \frac{2}{4}$ because $(1,2) \sim (2,4)$. We defined

$$\frac{a}{b} + \frac{c}{d} = \frac{ad+bc}{bd} \qquad \frac{a}{b} \cdot \frac{c}{d} = \frac{ac}{bd}$$

Additive identity $\frac{0}{1}$ equivalence class $(0,1)$.
Multiplicative identity $\frac{1}{1}$ equivalence class of $(1,1)$.
Additive inverse: $\frac{a}{b} \in \mathbb{Q}$ has inverse $-\frac{a}{b}$
Multiplicative inverse: $\frac{a}{b} \in \mathbb{Q} \setminus \left\{\frac{0}{1}\right\}$ has inverse $\frac{b}{a}$.

Proposition 4.5

Let $(F, +, \cdot)$ be a field. Then

1. The additive and multiplicative identities are unique.
2. The additive and multiplicative inverses are unique.
3. If $a, b, c \in F$ s.t. $a + b = a + c$ then $b = c$. In particular, if $a + b = a$ then $b = 0$.

3'. If $a, b, c \in F$ s.t. $a \neq 0$ and $a \cdot b = a \cdot c$ then $b = c$. In particular, $a \neq 0$ and $a \cdot b = a$ then $b = 1$.

4. $a \cdot 0 = 0 \cdot a = 0 \ \forall a \in F$.
5. If $a, b \in F$ then $(-a) \cdot b = a \cdot (-b) = -(a \cdot b)$
6. If $a, b \in F$ then $(-a) \cdot (-b) = a \cdot b$
7. If $a \cdot b = 0$ then $a = 0$ or $b = 0$.

Proof. 1. We'll show the additive identity is unique. Assume

$$\exists 0, 0' \in F \text{ s.t. } \forall a \in F, \begin{cases} a + 0 = 0 + a = a & (i) \\ a + 0' = 0' + a = a & (ii) \end{cases}$$

Take $a = 0'$ in (i) and $a = 0$ in (ii) to get

$$\begin{cases} 0' + 0 = 0' \\ 0' + 0 = 0 \end{cases} \implies 0 = 0'$$

2. We'll show that the additive inverse is unique. Let $a \in F$. Assume $\exists (-a), a' \in F$ s.t.

$$\begin{cases} -a + a = a + (-a) = 0 \\ a' + a = a + a' = 0 \end{cases}$$

We have

$$a' + a = 0 \qquad | + (-a)$$

$$(a' + a) + (-a) = 0 + (-a) \overset{A3,A4}{\implies} a' + (a + (-a)) = -a$$
$$\overset{A5}{\implies} a' + 0 = -a \overset{A4}{\implies} a' = -a$$

3. Assume $a + b = a + c \quad | + (-a)$ to the left

$$\begin{aligned} &-a + (a+b) = -a + (a+c) \\ \overset{A3}{\Longrightarrow}\ &(-a+a) + b = (-a+a) + c \\ &\overset{A5}{\Longrightarrow}\ 0 + b = 0 + c \overset{A4}{\Longrightarrow}\ b = c \end{aligned}$$

   So if $a + b = a = a + 0$, then $b = 0$.

4.

$$\begin{aligned} a \cdot 0 \overset{A4}{=} a \cdot (0+0) \overset{D}{=} a \cdot 0 + a \cdot 0 \overset{(3)}{\Longrightarrow}\ a \cdot 0 = 0 \\ 0 \cdot a \overset{A4}{=} (0+0) \cdot a = 0 \cdot a + 0 \cdot a \overset{(3)}{\Longrightarrow}\ 0 \cdot a = 0 \end{aligned}$$

5. $(-a) \cdot b + a \cdot b \overset{D}{=} (-a + a) \cdot \overset{A5}{=} 0 \cdot b \overset{(4)}{=} 0 \implies (-a) \cdot b = -(a \cdot b)$. Similarly, $a \cdot (-b) = -(a \cdot b)$.

6. $(-a) \cdot (-b) + [-(a \cdot b)] \overset{(5)}{=} (-a) \cdot (-b) + (-a) \cdot b \overset{D}{=} (-a)(-b + b) \overset{A5}{=} (-a) \cdot 0 \overset{(4)}{=} 0$. So $(-a) \cdot (-b) = a \cdot b$.

7. Assume $a \cdot b = 0$. Assume $a \neq 0$. Want to show $b = 0$. As $a \neq 0$ then $\exists a^{-1} \in F$ s.t. $a \cdot a^{-1} = a^{-1} \cdot a = 1$.

$$a \cdot b = 0 \quad | \cdot a^{-1} \text{ to the left}$$

$$a^{-1} \cdot (a \cdot b) = a^{-1} \cdot 0 \overset{M3,(4)}{\Longrightarrow} (a^{-1} \cdot a) \cdot b = 0 \overset{M5}{\Longrightarrow} 1 \cdot b = 0 \overset{M4}{\Longrightarrow} b = 0 \qquad \square$$

Definition 4.6 (Order Relation) — An <u>order relation</u> $<$ on a non-empty set A satisfies the following properties:

- <u>Trichotomy</u>: if $a, b \in A$ then one and only one of the following statement holds: $a < b$ or $a = b$ or $b < a$.
- <u>Transitivity</u>: if $a, b, c \in A$ such that $a < b$ and $b < c$, then $a < c$.

Example 4.7

For $a, b \in \mathbb{Z}$ we write $a < b$ if $b - a \in \mathbb{N}$. This is an order relation.

<u>Notation</u>: We write

$$\begin{aligned} &a > b \text{ if } b < a \\ &a \leq b \text{ if } [a < b \text{ or } a = b] \\ &a \geq b \text{ if } b \leq a \end{aligned}$$

Definition 4.8 (Ordered Field) — Let $(F, +, \cdot)$ be a field. We say $(F, +, \cdot)$ is an ordered field if it is equipped with an order relation $<$ that satisfies the following

01) if $a, b, c \in F$ such that $a < b$ then $a + c < b + c$.

02) if $a, b, c \in F$ such that $a < b$ and $0 < c$ then $a \cdot c < b \cdot c$.

Note:

To check something is an ordered field, we have to check that it satisfies the properties of order relation and ordered field.

§5 Lec 5: Jan 13, 2021

§5.1 Ordered Field (Cont'd)

Proposition 5.1

Let $(F, +, \cdot, <)$ be an ordered field. Then,

1. $a > 0 \iff -a < 0$.
2. If $a, b, c \in F$ are such that $a < b$ and $c < 0$, then $ac > bc$.
3. If $a \in F \setminus \{0\}$ then $a^2 = a \cdot a > 0$. In particular, $1 > 0$.
4. If $a, b \in F$ are such that $0 < a < b$ then $0 < b^{-1} < a^{-1}$.

Proof. 1. Let's prove " $\implies$ ". Assume $a > 0$.

$$\overset{01}{\implies} a + (-a) > 0 + (-a) \overset{A5,A4}{\implies} 0 > -a$$

Let's prove " $\impliedby$ ". Assume $-a < 0$

$$\overset{01}{\implies} -a + a < 0 + a \overset{A5,A4}{\implies} 0 < a$$

2. Assume $a < b$ and $c < 0$

$$\begin{aligned}
\begin{cases} a < b \\ c < 0 \overset{01}{\implies} -c > 0 \end{cases} &\overset{02}{\implies} a \cdot (-c) < b \cdot (-c) \\
&\overset{01}{\implies} -ac + (ac + bc) < -bc + (ac + bc) \\
&\overset{A3,A2}{\implies} (-ac + ac) + bc < -bc + (bc + ac) \\
&\overset{A5,A3}{\implies} 0 + bc < (-bc + bc) + ac \\
&\overset{A4,A5}{\implies} bc < 0 + ac \\
&\overset{A4}{\implies} bc < ac
\end{aligned}$$

3. By trichotomy, exactly one of the following hold:

$$a > 0 \overset{02}{\implies} a \cdot a > 0 \cdot a \implies a^2 > 0$$

or

$$a < 0 \overset{2)}{\implies} a \cdot a > 0 \cdot a \implies a^2 > 0$$

4. First we show that if $a > 0$ then $a^{-1} > 0$. Let's argue by contradiction. Assume $\exists a \in F$ s.t. $a > 0$ but $a^{-1} < 0$. Then

$$\begin{cases} a > 0 \\ a^{-1} < 0 \end{cases} \overset{(2)}{\implies} a \cdot a^{-1} < 0 \overset{M5}{\implies} 1 < 0$$

This contradicts (3). So if $a > 0$ then $a^{-1} > 0$.

Say

$$\begin{aligned}
0 < a < b \quad | \cdot a^{-1} \cdot b^{-1} \\
&\overset{02}{\implies} 0 \cdot (a^{-1} \cdot b^{-1}) < a \cdot (a^{-1} \cdot b^{-1}) < b \cdot (a^{-1} \cdot b^{-1}) \\
&\overset{M3,M2}{\implies} 0 < (a \cdot a^{-1}) \cdot b^{-1} < b \cdot (b^{-1} \cdot a^{-1}) \\
&\overset{M5,M3}{\implies} 0 < 1 \cdot b^{-1} < (b \cdot b^{-1}) \cdot a^{-1} \\
&\overset{M4,M5}{\implies} 0 < b^{-1} < 1 \cdot a^{-1} \\
&\overset{M4}{\implies} 0 < b^{-1} < a^{-1}
\end{aligned}$$

□

Theorem 5.2 (Ordered Field)

Let $(F, +, \cdot)$ be a field. The following are equivalent

1) F is an ordered field.
2) There exists $P \subseteq F$ that satisfies the following properties
   01') For every $a \in F$ one and only one of the following statements holds: $a \in P$ or $a = 0$ or $-a \in P$.
   02') If $a, b \in P$ then $a + b \in P$ and $a \cdot b \in P$.

Proof. Let's show 1) $\implies$ 2). Define $P = \{a \in F : a > 0\}$. Let's check (01'). Fix $a \in F$. By trichotomy for the order relation on F we get that exactly one of the following statements is true:

- $a > 0 \implies a \in P$.
- $a = 0$.
- $a < 0 \implies -a > 0 \implies -a \in P$.

Let's check (02'). Fix $a, b \in P$.

$$\begin{cases} a \in P \implies a > 0 \\ b \in P \implies b > 0 \end{cases} \overset{01}{\implies} a + b > 0 + b \overset{A4}{=} b > 0 \implies a + b \in P$$

And

$$\begin{cases} a \in P \implies a > 0 \quad | \cdot b \\ b \in P \implies b > 0 \end{cases} \overset{02}{\implies} a \cdot b > 0 \cdot b = 0 \implies a \cdot b \in P$$

Let's check that 2) $\implies$ 1).
For $a, b \in F$ we write $a < b$ if $b - a \in P$. Let's check this is an order relation.

- Trichotomy: Fix $a, b \in F$. By 01') exactly one of the following hold:

$$\begin{aligned} b - a \in P &\implies a < b \\ b - a = 0 &\implies a = b \\ -(b-a) \in P &\implies a - b \in P \implies b < a \end{aligned}$$

- Transitivity Assume $a, b, c \in F$ s.t. $a < b$ and $b < c$

$$\begin{cases} a < b \implies b - a \in P \\ b < c \implies c - b \in P \end{cases} \overset{02'}{\implies} (b-a) + (c-b) \in P \implies c - a \in P \implies a < c$$

Now let's check that with this order relation, F is an ordered field. We have to check 01 and 02.

01) Fix $a, b, c \in F$ s.t. $a < b \implies b - a \in P \implies b - a \in P \implies (b+c) - (a+c) \in P \implies a + c < b + c$.

02) Fix $a, b, c \in F$ s.t. $a < b$ and $0 < c$

$$\begin{cases} a < b \implies b - a \in P \\ 0 < c \implies c - 0 = c \in P \end{cases} \overset{02'}{\implies} (b-a) \cdot c \in P \overset{D}{\implies} b \cdot c - a \cdot c \in P \implies a \cdot c < b \cdot c$$

□

We extend the order relation $<$ from $\mathbb{Z}$ to the field $(\mathbb{Q}, +, \cdot)$ by writing $\frac{a}{b} > 0$ if $a \cdot b > 0$. Let's see this is well defined. Specifically, we need to show that if $\frac{a}{b} = \frac{c}{d}$, i.e., $(a, b) \sim (c, d)$ and $a \cdot b > 0$ then $c \cdot d > 0$.

$$\begin{aligned} (a,b) \sim (c,d) &\implies a \cdot d = b \cdot c \quad | \cdot (ad) \\ &\implies 0 < (ad)^2 = (ab) \cdot (cd) \text{ where } a \cdot d \neq 0 \end{aligned}$$

So

$$\begin{cases} 0 < (ab) \cdot (cd) \\ 0 < ab \end{cases} \implies cd > 0 \implies \frac{c}{d} > 0$$

Let $P = \left\{ \frac{a}{b} \in \mathbb{Q} : \frac{a}{b} > 0 \right\}$. By the theorem, to prove that $\mathbb{Q}$ is an ordered field, it suffices to show that P satisfies (01') and (02').

Hw: check (01') and (02')

§6 Lec 6: Jan 15, 2021

§6.1 Least Upper Bound & Greatest Lower Bound

Definition 6.1 (Boundedness – Maximum and Minimum) — Let $(F, +, \cdot, <)$ be an ordered field. Let $\emptyset \neq A \subseteq F$. We say that A is <u>bounded above</u> if $\exists M \in F$ s.t. $a \leq M \forall a \in A$. Then M is called an <u>upper bound for A</u>. If moreover, $M \in A$ then we say that M is the <u>maximum</u> of A.
We say that A is <u>bounded below</u> if $\exists m \in F$ s.t. $m \leq a \forall a \in A$. Then m is called a <u>lower bound for A</u>. If moreover, $m \in A$ then we say that m is the <u>minimum of A</u>.
We say that A is <u>bounded</u> if A is bounded both above and below.

Example 6.2
$A = \left\{1 + \frac{(-1)^n}{n} : n \in \mathbb{N}\right\}$.

- 3 is an upper bound for A.
- $\frac{3}{2}$ is the maximum of A.
- 0 is a lower bound for A ; 0 is the minimum of A.

Example 6.3
$A = \left\{x \in \mathbb{Q} : 0 < x^4 \leq 16\right\}$ bounded.

- 2 is the maximum of A.
- -2 is the minimum of A.

Example 6.4

$A = \left\{x \in \mathbb{Q} : x^2 < 2\right\}$ bounded.

- 2 is an upper bound for A.
- -2 is lower bound for A.
- A does not have a maximum. Indeed, let $x \in A$. We'll construct $y \in A$ s.t. $y > x$. Define $y = x + \frac{2-x^2}{2+x}$.

$$x \in A \implies x \in \mathbb{Q} \implies 2 - x^2, 2 + x \in \mathbb{Q}$$
$$x \in A \implies 2 + x > 0 \implies \frac{1}{2+x} \in \mathbb{Q}$$

$\implies \frac{2-x^2}{2+x} \in \mathbb{Q} \implies y \in \mathbb{Q}$ (i). Also note

$$\begin{cases} 2 - x^2 > 0 (\text{as } x \in A) \\ 2 + x > 0 \implies \frac{1}{2+x} > 0 \end{cases} \implies \frac{2-x^2}{2+x} > 0$$

So $y = x + \frac{2-x^2}{2+x} > x$ (ii). Let's compute $y^2 = \left(\frac{2x+x^2+2-x^2}{2+x}\right)^2 = \frac{2(x^2+4x+4)+2x^2-4}{x^2+4x+4} = 2 + \underbrace{\frac{2(x^2-2)}{(x+2)^2}}_{<0}$. So $y^2 < 2$. (iii)

So collecting (i) – (iii) we get $y \in A$ and $y > x$.

Homework 6.1. Show that the maximum and minimum of a set are unique, if they exist.

Definition 6.5 (Least Upper Bound) — Let $(F, +, \cdot, <)$ be an ordered field. Let $\emptyset \neq A \subseteq F$ and assume A is bounded above. We say that L is the least upper bound of A if it satisfies:

1. L is an upper bound of A.
2. If M is an upper bound of A then $L \leq M$.

We write $L = \sup A$ and we say L is the supremum of A.

Lemma 6.6

The least upper bound of a set is unique, if it exists.

Proof. Say that a set $\emptyset \neq A \subseteq F$, A bounded above, admits two least upper bounds L, M.
L is a least upper bound $\overset{(1)}{\implies}$ L is an upper bound for A.
M is a least upper bound $\overset{(2)}{\implies}$ $M \leq L$.

M is a least upper bound for $A \overset{(1)}{\Longrightarrow} M$ is an upper bound for $A \implies L$ is a least upper bound for $A \overset{(2)}{\Longrightarrow} L \leq m$. So $L = M$. □

Definition 6.7 (Greatest Lower Bound) — Let $(F, +, \cdot, <)$ be an ordered field. Let $\emptyset \neq A \subseteq F$ and assume A is bounded below. We say that l is the greatest lower bound of Aif it satisfies

1. l is a lower bound of A.
2. If m is a lower bound of A then $m \leq l$.

We write $l = \inf A$ and we say l is the infimum of A.

Homework 6.2. Show that the greatest lower bound of a set is unique if it exists.

Definition 6.8 (Bound Property) — Let $(F, +, \cdot, <)$ be an ordered field. Let $\emptyset \neq S \subseteq F$. We say that S has the the least upper bound property if it satisfies the following: For any non-empty subset A of S is bounded above, there exists a least upper bound of A and $\sup A \in S$.
We say that S has the greatest lower bound property if it satisfies the following: $\forall \emptyset \neq A \subseteq S$ with A bounded below, $\exists \inf A \in S$.

Example 6.9

$(\mathbb{Q}, +, \cdot, <)$ is an ordered field.
$\emptyset \neq \mathbb{N} \subseteq \mathbb{Q}$, $\mathbb{N}$ has the least upper bound property. Indeed if $\emptyset \neq A \subseteq \mathbb{N}$, A bounded above, then the largest elements in A is the least upper bound of A and $\sup A \in \mathbb{N}$. $\mathbb{N}$ also has the greatest lower bound property.

Example 6.10

$(\mathbb{Q}, +, \cdot, <)$ is an ordered field.
$\emptyset \neq \mathbb{Q} \subseteq \mathbb{Q}$, $\mathbb{Q}$ does not have the least upper bound property.
Indeed, $\emptyset \neq A = \left\{x \in \mathbb{Q} : x \geq 0 \text{ and } x^2 < 2\right\} \subseteq \mathbb{Q}$. A is bounded above by 2. However, $\sup A = \sqrt{2} \notin \mathbb{Q}$.

Proposition 6.11

Let $(F, +, \cdot, <)$ be an ordered field. Then F has the least upper bound property if and only if it has the greatest lower bound property.

Proof. ($\implies$) Assume F has the least upper bound property. Let $\emptyset \neq A \subseteq F$ bounded below. WTS $\exists \inf A \in F$. A is bounded below $\implies \exists m \in F$ s.t. $m \leq a \forall a \in A$. Let

$B = \{b \in F : b \text{ is a lower bound for } A\}$. Note $B \neq \emptyset$ (as $m \in B$), $B \subseteq F$, B is bounded above (every element in A is an upper bound for B) and F has the least upper bound property $\implies \sup B \in F$.

Claim 6.1. $\sup B = \inf A$.

(Cont'd – Lec 7) □

§7 Lec 7: Jan 20, 2021

§7.1 Least Upper/Greatest Lower Bound (Cont'd)

Proof. (Cont'd of proposition 6.11)

Claim 7.1. $\sup B = \inf A$.

Method 1:

- $\sup B$ is a lower bound for A. Indeed, let $a \in A$. We know that $a \geq b \quad \forall b \in B$. $\sup B$ is the least upper bound for $B \implies a \geq \sup B$. As $a \in A$ was arbitrary, we conclude that $\sup B \leq a \quad \forall a \in A$ and so $\sup B$ is a lower bound for A.
- If l is a lower bound for A then $l \leq \sup B$. Well, l is a lower bound for $A \implies l \in B$ and $\sup B$ is an upper bound for B. So $l \leq \sup B$.

Collecting the two bullet points above, we find that $\inf A = \sup B$.
Method 2: Let $\emptyset \neq A \subseteq F$ s.t. A is bounded below. Let $B = \{-a : a \in A\}$. Note $B \subseteq F$ by A5. $B \neq \emptyset$ because $A \neq \emptyset$. B is bounded above: indeed if m is a lower bound for A then $-m$ is an upper bound for B.

$$m \leq a \quad \forall a \in A \implies -m \geq -a \quad \forall a \in A$$

F has the least upper bound property. Altogether, it implies that $\sup B \in F$. In Hw3, you show $-\sup B = \inf A \in F$ (by A5). □

Homework 7.1. Prove the " $\Longleftarrow$ " direction.

Theorem 7.1 (Existence of $\mathbb{R}$)

There exists an ordered field with the least upper bound property. We denote it $\mathbb{R}$ and we call it the set of real numbers. $\mathbb{R}$ contains $\mathbb{Q}$ as a subfield. Moreover, we have the following uniqueness property: If $(F, +, \cdot, <)$ is an ordered field with the least upper bound property, then F is order isomorphic with $\mathbb{R}$, that is, there exists a bijection $\phi : \mathbb{R} \to F$ such that

i) $\phi(x \underbrace{+}_{\mathbb{R}} y) = \phi(x) \underbrace{+}_{F} \phi(y)$

ii) $\phi(x \underbrace{\cdot}_{\mathbb{R}} y) = \phi(x) \underbrace{\cdot}_{F} \phi(y)$

iii) If $x \underbrace{<}_{\mathbb{R}} y$ then $\phi(x) \underbrace{<}_{F} \phi(y)$

Theorem 7.2 (Archimedean Property)

$\mathbb{R}$ has the Archimedean property, that is, $\forall x \in \mathbb{R} \quad \exists n \in \mathbb{N}$ s.t. $x < n$.

Proof. We argue by contradiction. Assume

$$\exists x_0 \in \mathbb{R} \text{ s.t. } x_0 \geq n \quad \forall n \in \mathbb{N}$$

Then $\emptyset \neq \mathbb{N} \subseteq \mathbb{R}$. $\mathbb{N}$ is bounded above by x_0. $\mathbb{R}$ has the least upper bound property $\implies \exists L = \sup \mathbb{N} \in \mathbb{R}$.

$$\begin{cases} L = \sup \mathbb{N} \\ L - 1 < L \end{cases} \implies L - 1 \text{ is not an upper bound for } \mathbb{N}$$

$\implies \exists n_0 \in \mathbb{N}$ s.t. $n_0 > L - 1$. So $\sup \mathbb{N} = L < n_0 + 1 \in \mathbb{N}$, which is a contradiction. □

Remark 7.3. $\mathbb{Q}$ has the Archimedean property.

If $r \in \mathbb{Q}$ is s.t. then choose $n = 1$. For $r \in \mathbb{Q}$ is s.t. $r > 0$, then write $r = \frac{p}{q}$ with $p, q \in \mathbb{N}$. Choose $n = p + 1$ since $\frac{p}{q} < p + 1$.

Corollary 7.4

If $a, b \in \mathbb{R}$ such that $a > 0, b > 0$ then there exists $n \in \mathbb{N}$ s.t. $n \cdot a > b$.

Proof. Apply the Archimedean Property to $x = \frac{b}{a}$. □

Corollary 7.5

If $\epsilon > 0$ there exists $n \in \mathbb{N}$ s.t. $\frac{1}{n} < \epsilon$.

Proof. Apply the Archimedean property to $x = \frac{1}{\epsilon}$. □

Lemma 7.6

For any $a \in \mathbb{R}$ there exists $N \in \mathbb{Z}$ s.t. $N \leq a \leq N + 1$.

Proof. Case 1: $a = 0$. Take $N = 0$.
Case 2: $a > 0$. Consider $A = \{n \in \mathbb{Z} : n \leq a\} \subseteq \mathbb{R}$, $A \neq \emptyset (0 \in A)$. A is bounded above by a. $\mathbb{R}$ has the least upper bound property. So $\exists L = \sup A \in \mathbb{R}$.

$$L - 1 < L = \sup A \implies L - 1 \text{ is not an upper bound for } A$$

$\implies \exists N \in A$ s.t. $L - 1 < N \implies L < N + 1$ but $L = \sup A$, so $N + 1 \notin A$. So

$$\begin{cases} N \in A \implies N \leq a \\ N + 1 \notin A \implies N + 1 > a \end{cases} \implies N \leq a < N + 1$$

Case 3: $a < 0 \implies -a > 0$. By case 2, $\exists n \in \mathbb{Z}$ s.t. $n \leq -a < n + 1$. So $-n - 1 < a \leq -n$. If $a = -n$, let $N = -n$ and so $N \leq a < N + 1$. If $a < -n$ let $N = -n - 1$ and so $N \leq a < N + 1$. □

Definition 7.7 (Dense Set) — We say that a subset A of $\mathbb{R}$ is dense in $\mathbb{R}$ if for every $x, y \in \mathbb{R}$ such that $x < y$ there exists $a \in A$ such that $x < a < y$.

Lemma 7.8

$\mathbb{Q}$ is dense in $\mathbb{R}$.

Proof. Let $x, y \in \mathbb{R}$ such that $x < y$. Since $y - x > 0$ by corollary 7.5, $\exists n \in \mathbb{N}$ s.t. $\frac{1}{n} < y - x \implies \frac{1}{n} + x < y$.
Consider $nx \in \mathbb{R}$. By the lemma 7.6, $\exists m \in \mathbb{Z}$ s.t.

$$m \leq nx < m + 1 \implies \frac{m}{n} \leq x < \frac{m+1}{n}$$

Then

$$x < \frac{m+1}{n} = \frac{m}{n} + \frac{1}{n} \leq x + \frac{1}{n} < y$$

w where $\frac{m+1}{n} \in \mathbb{Q}$. $\square$

Lemma 7.9

$\mathbb{R} \setminus \mathbb{Q}$ is dense in $\mathbb{R}$.

§8 Lec 8: Jan 22, 2021

§8.1 Construction of the Reals

Recall that we say a set $A \subseteq \mathbb{R}$ is dense if for every $x, y \in \mathbb{R}$ s.t. $x < y$, there exists $a \in A$ s.t. $x < a < y$. Last time we proved

Lemma 8.1

$\mathbb{Q}$ is dense in $\mathbb{R}$.

Remark 8.2. For any two rational numbers $r_1, r_2 \in \mathbb{Q}$ s.t. $r_1 < r_2$, there exists $s \in \mathbb{Q}$ s.t. $r_1 < s < r_2$.

Indeed if $r_1 < 0 < r_2$ then we may take $s = 0$.
Assume $0 < r_1 < r_2$. Write $r_1 = \frac{a}{b}, a_2 = \frac{c}{d}$ with $a, b, c, d \in \mathbb{N}$. Take $s = \frac{ad+bc}{2bd} \in \mathbb{Q}$. Note $r_1 < s < r_2$.

$$r_1 < s \iff \frac{a}{b} < \frac{ad+bc}{2bd} \iff 2ad < ad + bc \iff ad < bc \iff \frac{a}{b} < \frac{c}{d} \iff r_1 < r_2$$

Homework 8.1. Construct s in the remaining cases.

Lemma 8.3

$\mathbb{R} \setminus \mathbb{Q}$ is dense in $\mathbb{R}$.

Proof. Let $x, y \in \mathbb{R}$ s.t. $x < y \implies x + \sqrt{2} < y + \sqrt{2}$. $\mathbb{Q}$ is dense in $\mathbb{R}$. So $\exists q \in \mathbb{Q}$ s.t. (since $\mathbb{Q}$ is dense in $\mathbb{R}$)

$$x + \sqrt{2} < q < y + \sqrt{2} \implies x < q - \sqrt{2} < y$$

Claim 8.1. $q - \sqrt{2} \in \mathbb{R} \setminus \mathbb{Q}$.

Otherwise, $\exists r \in \mathbb{Q}$ s.t. $q - \sqrt{2} = r \implies \sqrt{2} = q - r \in \mathbb{Q}$, contradiction. $\square$

Theorem 8.4 (Construction of $\mathbb{R}$(Existence))

There exists an ordered field with the least upper bound property. We denote it $\mathbb{R}$ and call it the set of real numbers. $\mathbb{R}$ contains $\mathbb{Q}$ as a subfield.

Proof. We will construct an ordered field with the least upper bound property using Dedekind cuts. The elements of the field are certain subsets of $\mathbb{Q}$ called cuts. A cut is a set $\alpha \subseteq \mathbb{Q}$ that satisfies:

a) $\emptyset \neq \alpha \neq \mathbb{Q}$

b) If $q \in \alpha$ and $p \in \mathbb{Q}$ s.t. $p < q$ then $p \in \alpha$.

c) For every $q \in \alpha$ there exists $r \in \alpha$ s.t. $r > q$ (α has no maximum)

Intuitively, we think of a cut as $\mathbb{Q} \cap (\infty, a)$. Of course, at this point we haven't yet constructed $\mathbb{R}$...
Note that if $\mathbb{Q} \ni q \notin \alpha$ then $q > p \forall p \in \alpha$. Indeed, otherwise, if $\exists p_0 \in \alpha$ s.t. $q \leq p_0$ then by ii) we would have $q \in \alpha$. Contradiction.
We define

$$F = \{\alpha : \alpha \text{ is a cut}\}$$

We will show F is an ordered field with the least upper bound property.
Order: For $\alpha, \beta \in F$ we write $\alpha < \beta$ if α is a proper subset of β, that is, $\alpha \subsetneq \beta$

- Transitivity: If $\alpha, \beta, \gamma \in F$ s.t. $\alpha < \beta$ and $\beta < \gamma$ then $\alpha \subsetneq \beta \subsetneq \gamma \implies \alpha \subsetneq \gamma \implies \alpha < \gamma$.

- Trichotomy: First note that at most one of the following hold

$$\alpha < \beta, \quad \alpha = \beta, \quad \beta < \alpha$$

  To prove trichotomy, it thus suffices to show that at least one of the following holds: $\alpha < \beta, \alpha = \beta, \beta < \alpha$. We show this by contradiction: Assume $\alpha < \beta, \alpha = \beta, \beta < \alpha$ all fail. Then we have

$$\begin{cases} \alpha \not\subseteq \beta \\ \alpha \neq \beta \\ \beta \not\subseteq \alpha \end{cases} \implies \begin{cases} \exists p \in \alpha \setminus \beta \\ \exists q \in \beta \setminus \alpha \end{cases}$$

  Now

$$p \notin \beta \implies p > r \quad \forall r \in \beta \tag{1}$$
$$q \notin \alpha \implies q > s \quad \forall s \in \alpha \tag{2}$$

  Take $r = q$ in (1) and $s = p$ in (2) to get $p > q > p$. Contradiction!

So $<$ defines an order relation on F.
Let's show that F has the least upper bound property. Let $\emptyset \neq A \subseteq F$ bounded above by $\beta \in F$. Define

$$\gamma = \bigcup_{\alpha \in A} \alpha$$

Claim 8.2. $\gamma \in F$.

- $\gamma \neq \emptyset$ because $A \neq \emptyset$ and $\emptyset \neq \alpha \in A$.

- $\gamma \neq \mathbb{Q}$ because β being an upper bound for A

$$\implies \beta \geq \alpha \forall \alpha \in A \implies \beta \supseteq \alpha \forall \alpha \in A \implies \beta \supseteq \bigcup_{\alpha \in A} \alpha = \gamma$$

  As $\beta \neq \mathbb{Q} \implies \gamma \neq \mathbb{Q}$.

- Let $q \in \gamma$ and let $p \in \mathbb{Q}$ s.t. $p < q$. As $q \in \gamma \implies \exists \alpha \in A$ s.t. $q \in \alpha$ and $\mathbb{Q} \ni p < q$. So $p \in \alpha \implies p \in \gamma$.
- Let $q \in \gamma \implies \exists \alpha \in A$ s.t. $q \in \alpha \implies \exists r \in \alpha$ s.t. $q < r$. Then $r \in \gamma$ and $q < r$.

Collecting all these properties, we deduce $\gamma \in F$.

Claim 8.3. $\gamma = \sup A$.

- Note $\alpha \subseteq \gamma \forall \alpha \in A \implies \alpha \leq \gamma \forall \alpha \in A$. So γ is an upper bound for A.
- Let δ be an upper bound for $A \implies \delta \geq \alpha \forall \alpha \in A \implies \delta \supseteq \alpha \forall \alpha \in A$. So $\delta \supseteq \bigcup_{\alpha \in A} \alpha = \gamma \implies \delta \geq \gamma$.

<u>Addition</u>: If $\alpha, \beta \in F$ we define

$$\alpha + \beta = \{p + q : p \in \alpha \text{ and } q \in \beta\}$$

Let's check A1, namely, $\alpha + \beta \in F$.

- Note $\alpha + \beta = \emptyset$ because $\alpha \neq \emptyset \implies \exists p \in \alpha$ and $\beta \neq \emptyset \implies \exists q \in \beta$ which implies $p + q \in \alpha + \beta$.
- Note $\alpha + \beta \neq \mathbb{Q}$. Indeed $\alpha \mathbb{Q} \implies \exists r \in \mathbb{Q} \setminus \alpha \implies r > p \forall p \in \alpha$ and $\beta \neq \mathbb{Q} \implies \exists s \in \mathbb{Q} \setminus \beta \implies s > q \forall q \in \beta$ which implies $r + s > p + q \forall p \in \alpha$ and $\forall q \in \beta \implies r + s \notin \alpha + \beta$
- Let $r \in \alpha + \beta$ and $s \in \mathbb{Q}$ s.t. $s < r$

  $$\begin{gathered} r \in \alpha + \beta \implies r = p + q \text{ for some } p \in \alpha \text{ and some } q \in \beta \\ s < r \implies s < p + q \implies \underbrace{s - p}_{\in \mathbb{Q}} < \underbrace{q}_{\in \beta} \implies s - p \in \beta \end{gathered}$$

  So $s = p + (s - p) \in \alpha + \beta$.
- Let $r \in \alpha + \beta \implies r = p + q$ for some $p \in \alpha$ and some $q \in \beta$

  $$\begin{cases} \alpha \in F \implies \exists p' \in \alpha \ni p' > p \\ \beta \in F \implies \exists q' \in \beta \ni q' > q \end{cases} \implies p' + q' > p + q = r$$

  So $p' + q' \in \alpha + \beta$ s.t. $p' + q' > r$.

□

§9 Lec 9: Jan 25, 2021

§9.1 Construction of the Reals (Cont'd)

Recall: A cut is set $\alpha \subseteq \mathbb{Q}$ such that

i) $\emptyset \neq \alpha \neq \mathbb{Q}$

ii) If $q \in \alpha$ and $p \in \mathbb{Q}$ with $p < q$ then $p \in \alpha$

iii) $\forall q \in \alpha \quad \exists r \in \alpha$ s.t. $r > q$.

We defined

$$F = \{\alpha : \alpha \text{ is a cut}\}$$

We defined an order relation on F : for $\alpha, \beta \in F$ we write $\alpha < \beta \iff \alpha \subsetneq \beta$. We showed that F has the least upper bound property with respect to this order relation.
We defined an addition operation on F : for $\alpha, \beta \in F$

$$\alpha + \beta = \{p + q : p \in \alpha \text{ and } q \in \beta\}$$

We checked A1. Let's check A2: for $\alpha, \beta \in F$

$$\begin{aligned} \alpha + \beta &= \{p + q : p \in \alpha, q \in \beta\} \\ &= \{q + p : q \in \beta, p \in \alpha\} \text{ (since addition in } \mathbb{Q} \text{ satisfies A2)} \\ &= \beta + \alpha \end{aligned}$$

Let's check A3: for $\alpha, \beta, \gamma \in F$

$$\begin{aligned} (\alpha + \beta) + \gamma &= \{s + r : s \in \alpha + \beta, r \in \gamma\} \\ &= \{(p + q) + r : p \in \alpha, q \in \beta, r \in \gamma\} \\ &= \{p + (q + r) : p \in \alpha, q \in \beta, r \in \gamma\} \text{ (since addition in } \mathbb{Q} \text{ satisfies A3} \\ &= \{p + t : p \in \alpha, t \in \beta + \gamma\} \\ &= \alpha + (\beta + \gamma) \end{aligned}$$

Let's check A4: Let $0^* = \{q \in \mathbb{Q} : q < 0\}$.

Claim 9.1. $0^* \in F$

- Note $0^* \neq \emptyset$ since $-1 \in 0^*$
- Note $0^* = \mathbb{Q}$ since $2 \notin 0^*$
- Let $q \in 0^*$ and let $p \in \mathbb{Q}$ and $p < q$

$$\begin{cases} q \in 0^* \implies q < 0 \\ p < q \end{cases} \implies p < 0$$

  So $p \in 0^*$.

- Let $q \in 0^* \implies q < 0 \implies \exists r \in \mathbb{Q}$ s.t. $q < r < 0$. So $r \in 0^*$ and $r > q$.

Collecting all these properties we got $0^* \in F$.

Claim 9.2. $\alpha + 0^* = \alpha \qquad \forall \alpha \in F$.

- Let's check $\alpha + 0^* \subseteq \alpha$.

  Let $r \in \alpha + 0^* \implies r = p + q$ for some $p \in \alpha$ and some $q \in 0^*$. $q \in 0^* \implies q < 0$. So

  $$\begin{cases} \mathbb{Q} \ni r = p + q < p \\ p \in \alpha \in F \end{cases} \implies r \in \alpha$$

  As r was arbitrary in $\alpha + 0^*$ we find $\alpha + 0^* \subseteq \alpha$.

- Let's check $\alpha \subseteq \alpha + 0^*$. Let $p \in \alpha \implies \exists r \in \alpha$ s.t. $r > p$. We write

  $$p = \underbrace{r}_{\in \alpha} + \underbrace{(p - r)}_{\in 0^*} \in \alpha + 0^*$$

  As $p \in \alpha$ was arbitrary, this shows $\alpha \subseteq \alpha + 0^*$

Collecting everything, we get $\alpha + 0^* = \alpha$.
Let's check A5: Fix $\alpha \in F$. Define

$$\beta = \{q \in \mathbb{Q} : \exists r \in \mathbb{Q} \text{ with } r > 0 \ni -q - r \notin \alpha\}$$

Claim 9.3. $\beta \in F$.

- Note that $\beta \neq \emptyset$.

  As $\alpha \neq \mathbb{Q} \implies \exists p \in \mathbb{Q} \backslash \alpha$. Then $-(p+1) \in \beta$ because $-[-(p+1)] - 1 = (p+1) - 1 = p \notin \alpha$.

- Note that $\beta \neq \mathbb{Q}$.

  As $\alpha \neq \emptyset \implies \exists p \in \alpha$. Then $-p \notin \beta$ because $\forall r \in \mathbb{Q}, r > 0$ we have

  $$\begin{cases} -(-p) - r = p - r < p \\ p \in \alpha \in F \end{cases} \implies p - r \in \alpha$$

  So $-p \notin \beta$.

- Let $q \in \beta$ and let $p \in \mathbb{Q}$ s.t. $p < q$

  $$q \in \beta \implies \exists r \in \mathbb{Q}, r > 0 \ni -q - r \notin \alpha \implies -q - r > s \forall s \in \alpha$$

  So $-p - r > -q - r > s \forall s \in \alpha \implies -p - r \notin \alpha \implies p \in \beta$.

- Let $q \in \beta$. Want to find $s \in \beta$ s.t. $s > q$.

  $$\begin{aligned} q \in \beta &\implies \exists r \in \mathbb{Q} \ni r > 0 \text{ and } -q - r \notin \alpha \\ &\implies -\left(2 + \frac{r}{2}\right) - \frac{r}{2} = -q - r \notin \alpha \\ &\implies q + \frac{r}{2} \in \beta \end{aligned}$$

  Let $s = q + \frac{r}{2}$.

Collecting all the properties, we get $\beta \in F$.

Claim 9.4. $\alpha + \beta = 0^*$.

- Let's check that $\alpha + \beta \subseteq 0^*$.

  Let $s \in \alpha + \beta \implies s = p + q$ with $p \in \alpha$ and $q \in \beta$. Since $q \in \beta \implies \exists r \in \mathbb{Q}, r > 0 \ni -q - r \notin \alpha \implies -q - r > p$. So $\underbrace{p + q}_{\in \mathbb{Q}} < -r < 0$. So $s = p + q \in 0^*$. Thus $\alpha + \beta \subseteq 0^*$.

- Let's check $0^* \subseteq \alpha + \beta$. Let $r \in 0^* \implies r \in \mathbb{Q}, r < 0$.

  Claim 9.5. $\exists N \in \mathbb{N}$ s.t. $N \cdot \left(-\frac{r}{2}\right) \in \alpha$ but $(N+1)\left(-\frac{r}{2}\right) \notin \alpha$.

  Let's prove this by contradiction. Assume

  $$\left\{ n \left(-\frac{r}{2}\right) : n \in \mathbb{N} \right\} \subseteq \alpha$$

  We will show that in this case $\mathbb{Q} \subseteq \alpha$ thus reaching a contradiction.

  Fix $q \in \mathbb{Q}$. By the Archimedean property for $\mathbb{Q}$, $\exists n \in \mathbb{N}$ s.t. $n > \underbrace{q \cdot \left(-\frac{2}{r}\right)}_{\in \mathbb{Q}}$. So

  $$\begin{cases} n \cdot \left(-\frac{r}{2}\right) > q \\ n \cdot \left(-\frac{r}{2}\right) \in \alpha \in F \end{cases} \implies q \in \alpha$$

  As $q \in \mathbb{Q}$ was arbitrary, this shows $\mathbb{Q} \subseteq \alpha$. Contradiction!

  Write $r = \underbrace{N\left(-\frac{r}{2}\right)}_{\in \alpha} + (N+2) \cdot \frac{r}{2}$ and note that $(N+2)\frac{r}{2} \in \beta$ since

  $$-(N+2) \cdot \frac{r}{2} - \frac{r}{2} = (N+1) \cdot \left(-\frac{r}{2}\right) \notin \alpha$$

  As $r \in 0^*$ was arbitrary, this shows $0^* \subseteq \alpha + \beta$. Thus, $\alpha + \beta = 0^*$.

Let's check 01: if $\alpha, \beta, \gamma \in F$ s.t. $\alpha < \beta \implies \alpha \subsetneq \beta$ then $\alpha + \gamma \subsetneq \beta + \gamma \implies \alpha + \gamma < \beta + \gamma$. WE define multiplication on F as follows: for $\alpha < \beta \in F$ with $\alpha > 0$, $\beta > 0$ we define

$$\alpha \cdot \beta = \{q \in \mathbb{Q} : q < r \cdot s \text{ for some } 0 < r \in \alpha \text{ and some } 0 < s \in \beta\}$$

For $\alpha \in F$ we define $\alpha \cdot 0^* = 0^*$. We define

$$\alpha \cdot \beta = \begin{cases} (-\alpha) \cdot (-\beta), & \text{if } \alpha < 0, \beta < 0 \\ -\left[(-\alpha) \cdot \beta\right], & \text{if } \alpha < 0, \beta > 0 \\ -\left[\alpha \cdot (-\beta)\right], & \text{if } \alpha > 0, \beta < 0 \end{cases}$$

You checked M1 through M5 for positive cuts. This extends readily to all cuts.

Homework 9.1. Check (D) and (02).

We identify a rational number $r \in \mathbb{Q}$ with the cut

$$r^* = \{q \in \mathbb{Q} : q < r\}$$

One can check that

$$\begin{aligned} r^* + s^* &= (r+s)^* \\ r^* \cdot s^* &= (r \cdot s)^* \\ r < s &\iff r^* < s^* \end{aligned}$$

§10 Lec 10: Jan 27, 2021

§10.1 Sequences

Definition 10.1 (Sequence) — A sequence of real number is a function $f : \{n \in \mathbb{Z} : n \geq m\} \to \mathbb{R}$ where m is a fixed integer (m is usually 0 or 1). We write the sequence as $f(m), f(m+1), f(m+2), \dots$ or as $\{f(n)\}_{n \geq m}$ or as $\{f_n\}_{n \geq m}$.

Example 10.2

1. $\{a_n\}_{n\geq 1}$ with $a_n = 3 - \frac{1}{n}$ bounded, strictly increasing.
2. $\{a_n\}_{n\geq 1}$ with $a_n = (-1)^n$ bounded, not monotone.
3. $\{a_n\}_{n\geq 0}$ with $a_n = n^2$ bounded below, strictly increasing.
4. $\{a_n\}_{n\geq 0}$ with $a_n = \cos\left(\frac{n\pi}{3}\right)$ bounded, not monotone.

Definition 10.3 (Boundedness of Sequence) — We say that a sequence $\{a_n\}_{n\geq 1}$ of real numbers is bounded below/bounded above/bounded if the set $\{a_n : n \geq 1\}$ is bounded below/bounded above/bounded.

We say that the sequence $\{a_n\}_{n\geq 1}$ is

- increasing if $a_n \leq a_{n+1} \quad \forall n \geq 1$
- strictly increasing if $a_n < a_{n+1} \quad \forall n \geq 1$
- decreasing if $a_n \geq a_{n+1} \quad \forall n \geq 1$
- strictly decreasing if $a_n > a_{n+1} \quad \forall n \geq 1$.
- monotone if it's either increasing or decreasing

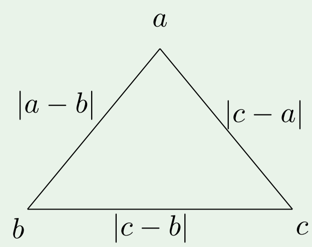
To define the notion of convergence of a sequence, we need a notion of distance between two real numbers.

Definition 10.4 (Absolute Value) — For $x \in \mathbb{R}$, the absolute value of x is

$$|x| = \begin{cases} x, x \geq 0 \\ -x, x < 0 \end{cases}$$

This function satisfies the following:

1. $|x| \geq 0 \quad \forall x \in \mathbb{R}$
2. $|x| = 0 \iff x = 0$
3. $|x+y| < |x| + |y| \quad \forall x, y \in \mathbb{R}$ (the triangle inequality)



$$\underbrace{|c-b|}_{x+y} \leq \underbrace{|c-a|}_{x} + \underbrace{|a-b|}_{y}$$

4. $|x \cdot y| = |x| \cdot |y| \quad \forall x, y \in \mathbb{R}$

Homework 10.1. $||x| - |y|| \leq |x - y| \quad \forall x, y \in \mathbb{R}$.

We think of $|x - y|$ as the distance between $x, y \in \mathbb{R}$.

Definition 10.5 (Convergent Sequence) — We say that a sequence $\{a_n\}_{n\geq 1}$ of real numbers <u>converges</u> if

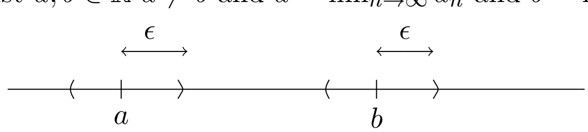
$$\exists a \in \mathbb{R} \ni \forall \epsilon > 0 \exists n_\epsilon \in \mathbb{N} \ni |a_n - a| < \epsilon \forall n \geq n_\epsilon$$

We say that a is the <u>limit</u> of $\{a_n\}_{n\geq 1}$ and we write $a = \lim_{n\to\infty} a_n$ or $\overset{n\to\infty}{\longrightarrow} a$

Lemma 10.6

The limit of a convergent sequence is unique.

Proof. We argue by contradiction. Assume that $\{a_n\}_{n\geq 1}$ is a convergent sequence and assume that there exist $a, b \in \mathbb{R}$ $a \neq b$ and $a = \lim_{n\to\infty} a_n$ and $b = \lim_{n\to\infty} a_n$.



Let $0 < \epsilon < \frac{|b-a|}{2}$ (we can choose such an ϵ because $\mathbb{Q}$ is dense in $\mathbb{R}$)

$$a = \lim_{n\to\infty} a_n \implies \exists n_1(\epsilon) \in \mathbb{N} \ni |a_n - a| < \epsilon \forall n \geq n_1(\epsilon)$$
$$b = \lim_{n\to\infty} a_n \implies \exists n_2(\epsilon) \in \mathbb{N} \ni |a_n - b| < \epsilon \forall n \geq n_2(\epsilon)$$

Set $n_\epsilon = \max\{n_1(\epsilon), n_2(\epsilon)\}$. Then for $n \geq n_\epsilon$ we have

$$|b-a| = |b - a_n + a_n - a| \leq \underbrace{|b-a_n|}_{<\epsilon} + \underbrace{|a_n - a|}_{<\epsilon} < 2\epsilon < |b-a|$$

Contradiction! □

Exercise 10.1. Show that the sequence given by $a_n = \frac{1}{n} \forall n \geq 1$ converges to 0.

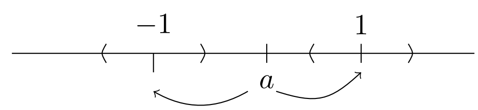
Proof. Let $\epsilon > 0$. By the Archemedean Property, $\exists n_\epsilon \in \mathbb{N} \ni n_\epsilon > \frac{1}{\epsilon}$. Then for $n \geq n_\epsilon$ we have

$$\left|0 - \frac{1}{n}\right| = \frac{1}{n} \leq \frac{1}{n_\epsilon} < \epsilon$$

By definition, $\lim_{n\to\infty} \frac{1}{n} = 0$. □

Exercise 10.2. Show that the sequence given by $a_n = (-1)^n \forall n \geq 1$ does not converge.

Proof. We argue by contradiction.



Assume $\exists a \in \mathbb{R}$ s.t. $a = \lim_{n\to\infty} (-1)^n$.
Let $0 < \epsilon < 1$. Then $\exists n_\epsilon \in \mathbb{N}$ s.t.

$$|a - (-1)^n| < \epsilon \quad \forall n \geq n_\epsilon$$

Taking $n = 2n_\epsilon$ we get $|a-1| < \epsilon$ and $n = 2n_\epsilon + 1$ we get $|a+1| < \epsilon$. By the triangle inequality,

$$2 = |1+1| = |1 - a + a + 1| \leq |1-a| + |a+1| < 2\epsilon < 2$$

Contradiction! □

Lemma 10.7

A convergent sequence is bounded.

Proof. Let $\{a_n\}_{n\geq 1}$ be a convergent sequence and let $a = \lim_{n\to\infty} a_n$.

$$\exists n_1 \in \mathbb{N} \ni |a - a_n| < 1 \quad \forall n \geq n_1$$

So $|a_n| \leq |a_n - a| + |a| < 1 + |a| \quad \forall n \geq n_1$. Let

$$M = \max\{1 + |a|, |a_1|, |a_2|, \ldots, |a_{n_1} - 1|\}$$

Clearly, $|a_n| \leq M \quad \forall n \geq 1$ so $\{a_n\}_{n\geq 1}$ is bounded. □

Theorem 10.8

Let $\{a_n\}_{n\geq 1}$ be a convergent sequence and let $a = \lim_{n\to\infty} a_n$. Then for any $k \in \mathbb{R}$, the sequence $\{ka_n\}_{n\geq 1}$ converges and $\lim_{n\to\infty} ka_n = ka$.

Proof. If $k = 0$ then $ka_n = 0 \quad \forall n \geq 1$. So $\lim_{n\to\infty} ka_n = 0 = k \cdot a$
Assume $k \neq 0$. Let $\epsilon > 0$.
<u>Aside</u>: want to find $n_\epsilon \in \mathbb{N}$ s.t. $\forall n \geq n_\epsilon$

$$|ka_n - ka| < \epsilon \iff |a_n - a| < \frac{\epsilon}{|k|}$$

As $a = \lim_{n\to\infty} a_n, \exists n_{\epsilon,k} \in \mathbb{N}$ s.t.

$$|a_n - a| < \frac{\epsilon}{|k|} \quad \forall n \geq n_{\epsilon,k}$$

So $|ka_n - ka| = |k| \cdot |a_n - a| < |k| \cdot \frac{\epsilon}{|k|} = \epsilon$. $\square$

§11 Lec 11: Jan 29, 2021

§11.1 Convergent and Divergent Sequences

Theorem 11.1 (Properties of Convergent Sequences)
Let $\{a_n\}_{n\geq 1}$ and $\{b_n\}_{n\geq 1}$ be two convergent sequences of real numbers and let $a = \lim_{n\to\infty} a_n$ and $b = \lim_{n\to\infty} b_n$. Then

1. the sequence $\{a_n + b_n\}_{n\geq 1}$ converges and $\lim_{n\to\infty}(a_n + b_n) = a + b$,
2. the sequence $\{a_n \cdot b_n\}$ converges and $\lim_{n\to\infty}(a_n b_n) = a \cdot b$,
3. if $a \neq 0$ and $a_n \neq 0 \forall n \geq 1$ then $\left\{\frac{1}{a_n}\right\}_{n\geq 1}$ converges and $\lim_{n\to\infty} \frac{1}{a_n} = \frac{1}{a}$,
4. if $a \neq 0$ and $a_n \neq 0 \forall n \geq 1$, then $\left\{\frac{b_n}{a_n}\right\}_{n\geq 1}$ converges and $\lim_{n\to\infty} \frac{b_n}{a_n} = \frac{b}{a}$.
5. for any $k \in \mathbb{R}$, $\{ka_n\}_{n\geq 1}$ converges and $\lim_{n\to\infty} ka_n = ka$ (from theorem 10.8)

Proof. 1. Let $\epsilon > 0$.

Aside(Goal): Want to find $n_\epsilon \in \mathbb{N}$ s.t. $\forall n \geq n_\epsilon$

$$|(a+b) - (a_n + b_n)| < \epsilon$$
$$|(a+b) - (a_n + b_n)| \leq \underbrace{|a - a_n|}_{<\frac{\epsilon}{2}} + \underbrace{|b - b_n|}_{<\frac{\epsilon}{2}} < \epsilon$$

Now back to the main proof, as $\lim_{n\to\infty} a_n = a, \exists n_1(\epsilon) \in \mathbb{N}$ s.t.

$$|a - a_n| < \frac{\epsilon}{2} \qquad \forall n \geq n_1(\epsilon)$$

As $\lim_{n\to\infty} b_n = b, \exists n_2(\epsilon) \in \mathbb{N}$ s.t.

$$|b - b_n| < \frac{\epsilon}{2} \qquad \forall n \geq n_2(\epsilon)$$

Let $n_\epsilon = \max\{n_1(\epsilon), n_2(\epsilon)\}$. Then for $n \geq n_\epsilon$ we have $|(a+b) - (a_b + b_n)| \leq |a - a_n| + |b - b_n| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$. By definition, $\lim_{n\to\infty}(a_b + b_n) = a + b$.

2. Let $\epsilon > 0$.

Aside(Goal): Want to find $n_\epsilon \in \mathbb{N}$ s.t. $\forall n \geq n_\epsilon$

$$|ab - a_n b_n| < \epsilon$$
$$|ab - a_n b_n| = |(a - a_n)b + a_n(b - b_n)|$$
$$\leq \underbrace{|a - a_n| \cdot |b|}_{<\frac{\epsilon}{2}} + \underbrace{|a_n|\,|b - b_n|}_{<\frac{\epsilon}{2}} < \epsilon$$

Take $|a - a_n| < \frac{\epsilon}{2(|b|+1)}$. Take $M > 0$ s.t. $|a_n| \leq M \forall n \geq 1$

$$|b - b_n| < \frac{\epsilon}{2M}$$

Now, back to the main proof, as $\{a_n\}_{n\geq 1}$ converges, it is bounded. Let $M > 0$ such that $|a_n| \leq M \ \forall n \geq 1$. As $\lim_{n\to\infty} a_n = a, \exists n_1(\epsilon) \in \mathbb{N}$ s.t.

$$|a - a_n| < \frac{\epsilon}{2(|b|+1)} \qquad \forall n \geq n_1(\epsilon)$$

As $\lim_{n\to\infty} b_n = b, \exists n_2(\epsilon) \in \mathbb{N}$ s.t.

$$|b - b_n| < \frac{\epsilon}{2M} \qquad \forall n \geq n_2(\epsilon)$$

Set $n_\epsilon = \max\{n_1(\epsilon), n_2(\epsilon)\}$. For $n \geq n_\epsilon$ we have

$$\begin{aligned} |ab - a_n b_n| &= |(a - a_n)b + a_n(b - b_n)| \\ &\leq |a - a_n|\,|b| + |a_n|\,|b - b_n| \\ &< \frac{\epsilon}{2(|b|+1)} \cdot |b| + M \cdot \frac{\epsilon}{2M} < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \end{aligned}$$

By definition, $\lim_{n\to\infty}(a_n b_n) = ab$.

3. Let $\epsilon > 0$.

Aside(Goal): Want to find $n_\epsilon \in \mathbb{N}$ s.t. $\forall n \geq n_\epsilon$

$$\begin{aligned} &\left|\frac{1}{a} - \frac{1}{a_n}\right| < \epsilon \\ &\left|\frac{1}{a} - \frac{1}{a_n}\right| = \frac{|a_n - a|}{|a| \cdot |a_n|} < \epsilon \\ &|a_n - a| < \epsilon |a| \cdot |a_n| \qquad \text{(!!! – NONONO)} \end{aligned}$$

Now, back to the proof, as $a = \lim_{n\to\infty} a_n, \exists n_1(a) \in \mathbb{N}$ s.t.

$$|a - a_n| < \frac{|a|}{2} \qquad \forall n \geq n_1$$

Then, for all $n \geq n_1$ we have

$$|a_n| \geq |a| - |a - a_n| > |a| - \frac{|a|}{2} = \frac{|a|}{2}$$

As $a = \lim_{n\to\infty} a_n, \exists n_2(\epsilon, a)$ s.t.

$$|a - a_n| < \frac{\epsilon |a|^2}{2} \qquad \forall n \geq n_2(\epsilon, a)$$

Let $n_\epsilon = \max\{n_1(a), n_2(\epsilon, a)\}$. For $n \geq n_\epsilon$ we have

$$\left|\frac{1}{a} - \frac{1}{a_n}\right| = \frac{|a - a_n|}{|a| \cdot |a_n|} < \frac{\epsilon |a|^2}{2|a|} \cdot \frac{2}{|a|} = \epsilon$$

By definition, $\lim_{n\to\infty} \frac{1}{a_n} = \frac{1}{a}$.

$\square$

Example 11.2

Find the limit of

$$\lim_{n\to\infty} \frac{n^3+5n+8}{3n^3+2n^2+7}$$

which can rewritten as

$$\lim_{n\to\infty} \frac{1+\frac{5}{n^2}+\frac{8}{n^3}}{3+\frac{2}{n}+\frac{7}{n^3}} = \frac{1+5\lim\frac{1}{n^2}+8\lim\frac{1}{n^3}}{3+2\lim\frac{1}{n}+7\lim\frac{1}{n^3}}$$

which is equivalent to

$$= \frac{1+5\cdot 0+8\cdot 0}{3+2\cdot 0+7\cdot 0} = \frac{1}{3}$$

Theorem 11.3 (Monotone Convergence)

Every bounded monotone sequence converges.

Proof. We'll show that an increasing sequence bounded above converges. A similar argument can be used to show that a decreasing sequence bounded below converges. Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers that is bounded above and $a_{n+1} \geq a_n \quad \forall n \geq 1$.
As $\emptyset \neq \{a_n : n \geq 1\} \subseteq \mathbb{R}$ is bounded above and $\mathbb{R}$ has the least upper bound property, $\exists a \in \mathbb{R}$ s.t. $a = \sup\{a_n : n \geq 1\}$.

Claim 11.1. $a = \lim_{n\to\infty} a_n$.

Let $\epsilon > 0$. Then $a-\epsilon$ is not an upper bound for $\{a_n : n \geq 1\} \implies \exists n_\epsilon \in \mathbb{N}$ s.t. $a - \epsilon < a_{n_\epsilon}$. Then for $n \geq n_\epsilon$ we have

$$a-\epsilon < a_{n_\epsilon} \leq a_n \leq a < a+\epsilon \iff |a_n - a| < \epsilon$$

This proves the claim. □

Homework 11.1. Prove for the decreasing sequence.

Definition 11.4 (Divergent Sequence) — Let $\{a_n\}$ be a sequence of real numbers. We write $\lim_{n\to\infty} a_n = \infty$ and say that a_n diverges to $+\infty$ if $\forall M > 0, \quad \exists n_M \in \mathbb{N}$ s.t. $a_n > M \quad \forall n \geq n_M$.
We write $\lim_{n\to\infty} a_n = -\infty$ and say that a_n diverges to $-\infty$ if $\forall M < 0 \quad \exists n_M \in \mathbb{N}$ s.t. $a_n < M \quad \forall n \geq n_M$.

Homework 11.2.

1. Show that $\lim_{n\to\infty}(\sqrt[3]{n}+1) = \infty$.
2. Show that the sequence given by $a_n = (-1)^n n \quad \forall n \geq 1$ does not diverge to ∞ or to $-\infty$.
3. Let $\{a_n\}_{n\geq 1}$ be a sequence of positive real numbers. Show that

$$\lim_{n\to\infty} a_n = 0 \iff \lim_{n\to\infty} \frac{1}{a_n} = \infty$$

§12 Lec 12: Feb 1, 2021

Example 12.1

Show that $\lim_{n\to\infty} \frac{n^2+1}{n+3} = \infty$.
Aside: Want to find $n_M \in \mathbb{N}$ s.t. $\forall n \geq n_M$ we have

$$\frac{n^2+1}{n+3} > M$$

So

$$\frac{n^2+1}{n+3} > \frac{n^2}{n+3} > \frac{n^2}{4n} = \frac{n}{4} > M$$

Now, back to the main proof, let $M > 0$. By the Archimedean property there exists $n_M \in \mathbb{N}$ s.t.

$$n_M > 4M$$

Then for $n \geq n_M$ we have

$$\frac{n^2+1}{n+3} > \frac{n^2}{n+3} > \frac{n^2}{4n} = \frac{n}{4} \geq \frac{n_M}{4} > M$$

By the definition, $\lim_{n\to\infty} \frac{n^2+1}{n+3} = \infty$.

§12.1 Cauchy Sequences

Definition 12.2 (Cauchy Sequence) — We say that a sequence of real numbers $\{a_n\}_{n\geq 1}$ is a Cauchy sequence if

$$\forall \epsilon > 0 \quad \exists n_\epsilon \in \mathbb{N} \quad \text{s.t. } |a_n - a_m| < \epsilon \quad \forall n, m \geq n_\epsilon$$

Theorem 12.3 (Cauchy Criterion - Sequence)
A sequence of real numbers is Cauchy if and only if it converges.

We will split the proof of this theorem into various lemmas and propositions.

Proposition 12.4
Any convergent sequence is a Cauchy sequence.

Proof. Let $\{a_n\}_{n\geq 1}$ be a convergent sequence and let $a = \lim_{n\to\infty} a_n$. Let $\epsilon > 0$. As $a_n \overset{n\to\infty}{\longrightarrow} a$, $\exists n_\epsilon \in \mathbb{N}$ s.t.

$$|a - a_n| < \frac{\epsilon}{2} \quad \forall n \geq n_\epsilon$$

Then for $n, m \geq n_\epsilon$, we have

$$|a_n - a_m| \leq |a_n - a| + |a - a_m| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$ □

Lemma 12.5

A Cauchy sequence is bounded.

Proof. Let $\{a_n\}_{n\geq 1}$ be a Cauchy sequence. Then $\exists n_1 \in \mathbb{N}$ s.t. $|a_n - a_m| < 1 \quad \forall n, m \geq n_1$. So, taking $m = n_1$, we get

$$|a_n| \leq |a_{n_1}| + |a_n - a_{n_1}| < |a_{n_1}| + 1 \quad \forall n \geq n_1$$

Let $M = \max\{|a_1|, |a_2|, \dots, |a_{n_1-1}|, |a_{n_1} + 1|\}$. Clearly, $|a_n| \leq M \quad \forall n \geq 1$. □

Definition 12.6 (Subsequence) — Let $\{k_n\}_{n\geq 1}$ be a sequence of natural numbers s.t. $k_1 \geq 1$ and $k_{n+1} > k_n \quad \forall n \geq 1$. Using induction, it's easy to see that $k_n \geq n \quad \forall n \geq 1$. If $\{a_n\}_{n\geq 1}$ is a sequence, we say that $\{a_{k_n}\}_{n\geq 1}$ is a subsequence of $\{a_n\}_{n\geq 1}$.

Example 12.7

The following are subsequences of $\{a_n\}_{n\geq 1}$:

$$\{a_{2n}\}_{n\geq 1}, \{a_{2n-1}\}_{n\geq 1}, \{a_{n^2}\}_{n\geq 1}, \{a_{p_n}\}_{n\geq 1}$$

where p_n denotes the n^{th} prime.

Theorem 12.8

Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers. Then $\lim_{n\to\infty} a_n = a \in \mathbb{R} \cup \{\pm\infty\}$ if and only if every subsequence $\{a_{k_n}\}_{n\geq 1}$ of $\{a_n\}_{n\geq 1}$ satisfies $\lim_{n\to\infty} a_{k_n} = a$.

Proof. We will consider $a \in \mathbb{R}$. The cases $a \in \{\pm\infty\}$ can be handled by analogous arguments.
"$\Longleftarrow$" Take $k_n = n \quad \forall n \geq 1$
"$\Longrightarrow$" Assume $\lim_{n\to\infty} a_n = a$ and let $\{a_{k_n}\}_{n\geq 1}$ be a subsequence of $\{a_n\}_{n\geq 1}$. Let $\epsilon > 0$. As $a_n \xrightarrow{n\to\infty} a, \quad \exists n_\epsilon \in \mathbb{N}$ s.t.

$$|a - a_n| < \epsilon \quad \forall n \geq n_\epsilon$$

Recall that $k_n \geq n \, \forall n \geq 1$. So for $n \geq n_\epsilon$ we have $k_n \geq n \geq n_\epsilon$ and so

$$|a - a_{k_n}| < \epsilon \quad \forall n \geq n_\epsilon$$

By definition,

$$\lim_{n\to\infty} a_{k_n} = a$$

□

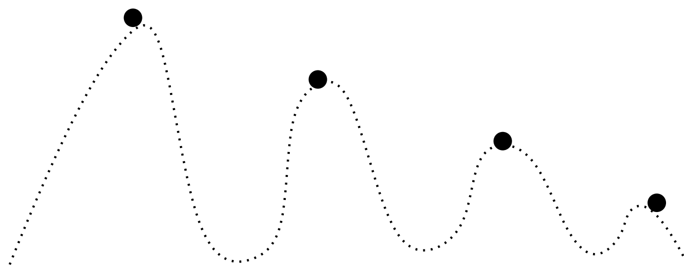
Proposition 12.9

Every sequence of real numbers has a monotone subsequence.

Proof. Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers. We say that the n^{th} term is dominant if

$$a_n > a_m \quad \forall m > n$$

We distinguished 2 cases:
Case 1: There are infinitely many dominant terms:



Then a subsequence formed by these dominant terms is strictly decreasing.
Case 2: There are none or finitely many dominant terms. Let N be larger than the largest index of the dominant terms. So $\forall n \geq N$ a_n is not dominant. Set $k_1 = N$, $a_{k_1} = a_N$. a_{k_1} is not dominant $\implies \exists k_2 > k_1$ s.t. $a_{k_2} \geq a_{k_1}$, $k_2 > k_1 = N \implies a_{k_2}$ is not dominant $\implies \exists k_3 > k_2$ s.t. $a_{k_3} \geq a_{k_2}$. Proceeding inductively we construct a subsequence $\{a_{k_n}\}_{n\geq 1}$ s.t.

$$a_{k_{n+1}} \geq a_{k_n} \quad \forall n \geq 1$$

□

Theorem 12.10 (Bolzano – Weierstrass)
Any bounded sequence has a convergent subsequence.

Proof. Let $\{a_n\}_{n\geq 1}$ be a bounded sequence. By the previous proposition, there exists $\{a_{k_n}\}_{n\geq 1}$ monotone subsequence of $\{a_n\}_{n\geq 1}$. As $\{a_n\}_{n\geq 1}$ is bounded, so is $\{a_{k_n}\}_{n\geq 1}$. As bounded monotone sequences converge, $\{a_{k_n}\}_{n\geq 1}$ converges. □

Corollary 12.11
Every Cauchy sequence has a convergent subsequence.

Lemma 12.12
A Cauchy sequence with a convergent subsequence converges.

Proof. Let $\{a_n\}_{n\geq 1}$ be a Cauchy sequence s.t. $\{a_{k_n}\}_{n\geq 1}$ is a convergent subsequence. Let $a = \lim_{n\to\infty} a_{k_n}$. Let $\epsilon > 0$. As $a_{k_n} \overset{n\to\infty}{\longrightarrow} a$, $\exists n_1(\epsilon)$ s.t. $|a - a_{k_n}| < \frac{\epsilon}{2}\, \forall n \geq n_1(\epsilon)$. As $\{a_n\}_{n\geq 1}$ is Cauchy, $\exists n_2(\epsilon)$ s.t. $|a_n - a_m| < \frac{\epsilon}{2}\, \forall n, m \geq n_2(\epsilon)$. Let $n_\epsilon = \max\{n_1(\epsilon), n_2(\epsilon)\}$. Then for $n \geq n_\epsilon$ we have

$$|a - a_n| \leq |a - a_{k_n}| + |a_{k_n} - a_n| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

for $k_n \geq n \geq n_\epsilon$. By definition,

$$\lim_{n\to\infty} a_n = a$$

Combining the last two results, we see that a Cauchy sequence of real numbers converges. $\square$

§13 Lec 13: Feb 3, 2021

§13.1 Limsup and Liminf

Let $\{a_n\}_{n\geq 1}$ be a bounded sequence of real numbers (convergent or not). The asymptotic behavior of $\{a_n\}_{n\geq 1}$ depends on sets of the form $\{a_n : n \geq N\}$ for $N \in \mathbb{N}$.

As $\{a_n\}_{n\geq 1}$, the set $\{a_n : n \geq N\}$ (where $N \in \mathbb{N}$ is fixed) is a non-empty bounded subset of $\mathbb{R}$.

As $\mathbb{R}$ has the least upper bound property (and so also the greatest lower bound property), the set $\{a_n : n \geq N\}$ has an infimum and a supremum in $\mathbb{R}$.

For $N \geq 1$, let $u_N = \inf \{a_n : n \geq N\}$ and $v_N = \sup \{a_n : n \geq N\}$. Clearly, $u_N \leq v_N \quad \forall N \geq 1$. For $N \geq 1$, $\{a_n : n \geq N\} \supseteq \{a_n : n \geq N+1\}$

$$\implies \begin{cases} \inf \{a_n : n \geq N\} \leq \inf \{a_n : n \geq N+1\} \\ \sup \{a_n : n \geq N\} \geq \sup \{a_n : n \geq N+1\} \end{cases}$$

So $u_N \leq u_{N+1}$ and $v_{N+1} \leq v_N \quad \forall N \geq 1$. Thus $\{u_N\}_{N\geq 1}$ is increasing and $\{v_N\}_{N\geq 1}$ is decreasing. Moreover, $\forall N \geq 1$ we have

$$u_1 \leq u_2 \leq \ldots \leq u_N \leq v_N \leq \ldots \leq v_2 \leq v_1$$

So the sequences $\{u_N\}_{N\geq 1}$ and $\{v_N\}_{N\geq 1}$ are bounded. As monotone bounded sequence converges, $\{u_N\}_{N\geq 1}$ and $\{v_N\}_{N\geq 1}$ must converge.

Let

$$\begin{aligned} u &= \lim_{N\to\infty} u_N = \sup \{u_N : N \geq 1\} \coloneqq \sup_N u_N \\ v &= \lim_{N\to\infty} v_N = \inf \{v_N : N \geq 1\} \coloneqq \inf_N v_N \end{aligned}$$

From (*), we see that

$$\begin{aligned} & u_M \leq v_N \qquad \forall M, N \geq 1 \\ \implies & \lim_{M\to\infty} u_M \leq v_N \qquad \forall N \geq 1 \\ \implies & u \leq v_N \qquad \forall N \geq 1 \\ \implies & u \leq \lim_{N\to\infty} v_N \\ \implies & u \leq v \end{aligned}$$

Moreover, if $\lim_{n\to\infty} a_n$ exists, then for all $N \geq 1$, we have

$$u_N = \inf \{a_n : n \geq N\} \leq a_n \leq \sup \{a_n : n \geq N\} = v_N \quad \forall n \geq N$$

So

$$\begin{aligned} \implies & u_N \leq \lim_{n\to\infty} a_n \leq v_N \\ \implies & u = \lim_{N\to\infty} u_N \leq \lim_{n\to\infty} a_n \leq \lim_{N\to\infty} v_N = V \end{aligned}$$

Definition 13.1 (lim sup and lim inf) — Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers. We define

$$\limsup_{n\to\infty} a_n = \lim_{N\to\infty} \{a_n : n \geq N\} = \lim_{N\to\infty} v_N = \inf_N v_N = \inf_N \sup_{n\geq N} a_n$$
$$\liminf_{n\to\infty} a_n = \lim_{N\to\infty} \inf\{a_n : n \geq N\} = \lim_{N\to\infty} u_N = \sup_N u_N = \sup_N \inf_{n\geq N} a_n$$

with the convention that if $\{a_n\}_{n\geq 1}$ is unbounded above then

$$\limsup_{n\to\infty} a_n = \infty$$

and if $\{a_n\}_{n\geq 1}$ is unbounded below then

$$\liminf_{n\to\infty} a_n = -\infty$$

Remark 13.2.

$$\inf\{a_n : n \geq 1\} \leq \liminf_{n\to\infty} a_n \leq \limsup_{n\to\infty} a_n \leq \sup\{a_n : n \geq 1\}$$

where $\liminf_{n\to\infty} a_n$ is the smallest value that infinitely many a_n get close to and $\limsup_{n\to\infty} a_n$ is the largest value that infinitely many a_n get close to.

Example 13.3

$a_n = 3 + \frac{(-1)^n}{n} \implies \lim_{n\to\infty} a_n = 3 \implies \liminf_{n\to\infty} a_n = \limsup_{n\to\infty} a_n = 3$

$$\inf\{a_n : n \geq 1\} = 2 \neq 3$$
$$\sup\{a_n : n \geq 1\} = \frac{7}{2} \neq 3$$

Theorem 13.4 (lim, lim sup, and lim inf)

Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers.

1. If $\lim_{n\to\infty} a_n$ exists in $\mathbb{R} \cup \{\pm\infty\}$, then $\liminf a_n = \limsup a_n = \lim_{n\to\infty} a_n$.
2. If $\liminf a_n = \limsup a_n \in \mathbb{R} \cup \{\pm\infty\}$, then $\lim_{n\to\infty} a_n$ exists and

$$\lim_{n\to\infty} a_n = \liminf_{n\to\infty} a_n = \limsup_{n\to\infty} a_n$$

Proof. 1. We distinguish three cases.

Case i) $\lim_{n\to\infty} a_n = -\infty$. It's enough to show $\limsup a_n = -\infty$ since $\liminf a_n \leq \limsup a_n$. Fix $M < 0$. As $\lim_{n\to\infty} a_n = -\infty$, $\exists n_M \in \mathbb{N}$ s.t. $a_n < M \quad \forall n \geq n_M$. Then for $N \geq n_M$, we have $v_N = \sup\{a_n : n \geq N\} \leq M$. Note that when taking sup(inf), $<$ can become $\leq$; e.g. $a_n = 3 - \frac{1}{n}$ where $a_n < 3 \quad \forall n \geq 1$ but $\sup_{n\geq 1} a_n = 3$.

By definition, $\limsup_{n\to\infty} a_n = \lim_{N\to\infty} v_N = -\infty$.

Case ii) $\lim_{n\to\infty} a_n = \infty$ Exercise

Case iii) $\lim_{n\to\infty} a_n = a \in \mathbb{R}$.

Fix $\epsilon > 0$. Then $\exists n_\epsilon \in \mathbb{N}$ s.t. $|a - a_n| < \epsilon \quad \forall n \geq n_\epsilon$. So

$$a - \epsilon < a_n < a + \epsilon \qquad \forall n \geq n_\epsilon$$

Thus for $N \geq n_\epsilon$ we have

$$\begin{gathered} a - \epsilon \leq \inf\{a_n : n \geq N\} \leq \sup\{a_n : n \geq N\} \leq a + \epsilon \\ a - \epsilon \leq u_N \leq v_N \leq a + \epsilon \end{gathered}$$

So

$$\forall N \geq n_\epsilon \begin{cases} |u_N - a| \leq \frac{\epsilon}{2} < \epsilon \\ |v_N - a| \leq \frac{\epsilon}{2} < \epsilon \end{cases}$$

By definition,

$$\begin{cases} \liminf a_n = \lim_{N\to\infty} u_N = a \\ \limsup a_n = \lim_{N\to\infty} v_N = a \end{cases}$$

2. We distinguish three cases.

   Case i) $\liminf a_n = \limsup a_n = -\infty$.

   We will use $\limsup a_n = -\infty$. Fix $M < 0$. Then since $\limsup a_n = \lim_{N\to\infty} v_N = -\infty$, $\exists N_M \in \mathbb{N}$ s.t. $v_N < M \quad \forall N \geq N_M$. In particular, $v_{N_M} = \sup\{a_n : n \geq N_M\} < M$

   $$\implies a_n < M \qquad \forall n \geq N_M$$

   By definition, $\lim_{n\to\infty} a_n = -\infty$.

   Case ii) $\liminf a_n = \limsup a_n = \infty$ exercise

   Case iii) $\liminf a_n = \limsup a_n = a \in \mathbb{R}$.

   Fix $\epsilon > 0$.

   $$a = \liminf a_n = \lim_{N\to\infty} u_N \implies \exists N_1(\epsilon) \in \mathbb{N} \ni |u_N - a| < \epsilon \quad \forall N \geq N_1$$

   So $a - \epsilon < u_{N_1} = \inf\{a_n : n \geq N_1\} < a + \epsilon$

   $$\implies a - \epsilon < a_n \qquad \forall n \geq N_1$$

   And

   $$a = \limsup a_n = \lim_{N\to\infty} v_N \implies \exists N_2(\epsilon) \in \mathbb{N} \ni |v_N - a| < \epsilon \quad \forall N \geq N_2$$

   So $a - \epsilon < v_{N_2} = \sup\{a_n : n \geq N_2\} < a + \epsilon$.

   $$\implies a_n < a + \epsilon \qquad \forall n \geq N_2$$

   Thus for $n \geq \max\{N_1, N_2\}$ we have

   $$a - \epsilon < a_n < a + \epsilon \iff |a_n - a| < \epsilon$$

   By definition, $\lim_{n\to\infty} a_n = a$.

$\square$

§14 Lec 14: Feb 5, 2021

§14.1 Limsup and Liminf (Cont'd)

Recall: For a sequence $\{a_n\}_{n\geq 1}$ of real numbers, we define

$$\liminf a_n = \sup_N \inf_{n\geq N} a_n = \lim_{N\to\infty} u_N \text{ where } u_N = \inf\{a_n : n \geq N\}$$
$$\limsup a_n = \inf_N \sup_{n\geq N} a_n = \lim_{N\to\infty} v_N \text{ where } v_N = \sup\{a_n : n \geq N\}$$

Last time, we proved that

$$\lim_{n\to\infty} a_n \text{ exists in } \mathbb{R}\cup\{\pm\infty\} \iff \liminf a_n = \limsup a_n$$

Theorem 14.1 (Existence of Monotonic Subsequence)
Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers. Then there exists a monotonic subsequence of $\{a_n\}_{n\geq 1}$ whose limit is $\limsup a_n$. Also, there exists a monotonic subsequence of $\{a_n\}_{n\geq 1}$ whose limit is $\liminf a_n$.

Proof. We will prove the statement about $\limsup a_n$. Similar arguments can be used to prove the statement about $\liminf a_n$. HW!

Note that it suffices to find a subsequence of $\{a_{k_n}\}_{n\geq 1}$ of $\{a_n\}_{n\geq 1}$ s.t.

$$\lim_{n\to\infty} a_n = \limsup a_n$$

As every sequence has a monotone subsequence, $\{a_{k_n}\}_{n\geq 1}$ has a monotone subsequence $\{a_{p_{k_n}}\}_{n\geq 1}$. Then as $\lim a_{k_n}$ exists, $\lim_{n\to\infty} a_{p_{k_n}}$ exists and

$$\lim_{n\to\infty} a_{p_{k_n}} = \lim a_{k_n} = \limsup a_n$$

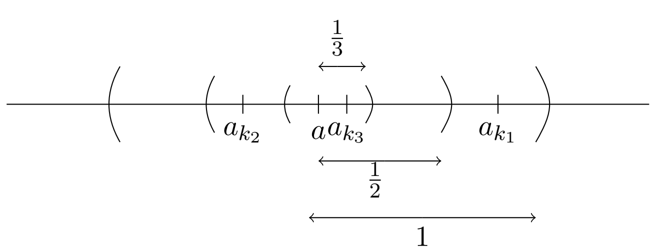
Finally, note that $\{a_{p_{k_n}}\}_{n\geq 1}$ is a subsequence of $\{a_n\}_{n\geq 1}$.

Let's find a subsequence of $\{a_n\}_{n\geq 1}$ whose limit is $\limsup a_n$.

Case 1: $\limsup a_n = -\infty$.

We showed that in this case, $\lim_{n\to\infty} a_n = -\infty$. Choose $\{a_{k_n}\}_{n\geq 1}$ to be $\{a_n\}_{n\geq 1}$.

Case 2: $\limsup a_n = a \in \mathbb{R}$.



$$a = \limsup a_n = \lim_{N\to\infty} v_N$$

Then $\exists N_1 \in \mathbb{N}$ s.t. $|a - v_N| < 1 \quad \forall N \geq N_1$. In particular,

$$\begin{aligned} & a - 1 < v_{N_1} < a + 1 \\ \implies & a - 1 < \sup\{a_n : n \geq N_1\} \\ \implies & \exists k_1 \geq N_1 \quad \ni \quad a - 1 < a_{k_1} \\ \implies & a - 1 < a_{k_1} < v_{N_1} < a + 1 \end{aligned}$$

So $|a - a_{k_1}| < 1$.
As $a = \lim_{N\to\infty} v_N$, $\exists N_2 \in \mathbb{N}$ s.t. $|a - v_N| < \frac{1}{2} \quad \forall N \geq N_2$.
Let $\tilde{N}_2 = \max\{N_2, k_1 + 1\}$
In particular,

$$\begin{cases} a - \frac{1}{2} < v_{\tilde{N}_2} < a + \frac{1}{2} \\ a - \frac{1}{2} < \sup\left\{a_n : n \geq \tilde{N}_2\right\} \\ \exists k_2 \geq \tilde{N}_2 \text{ s.t. } a - \frac{1}{2} < a_{k_2} \end{cases} \implies a - \frac{1}{2} < a_{k_2} \leq v_{N_2} < a + \frac{1}{2}$$

So, $|a - a_{k_2}| < \frac{1}{2}$. To construct our subsequence we proceed inductively. Assume we have found $k_1 < k_2 < \ldots < k_n$ and $a_{k_1}, \ldots, a_{k_n}$ s.t.

$$\left|a - a_{k_j}\right| < \frac{1}{j} \quad \forall 1 \leq j \leq n$$

As $a = \lim_{N\to\infty} v_N \implies \exists N_{n+1} \in \mathbb{N}$ s.t. $|a - v_N| < \frac{1}{n+1} \quad \forall N \geq N_{n+1}$. Let $\tilde{N}_{n+1} = \max\{N_{n+1}, k_n + 1\}$. Then

$$\begin{aligned} & a - \frac{1}{n+1} < v_{\tilde{N}_{n+1}} < a + \frac{1}{n+1} \\ \implies & a - \frac{1}{n+1} < \sup\left\{a_n : n \geq \tilde{N}_{n+1}\right\} \\ \implies & \exists k_{n+1} \geq \tilde{N}_{n+1} > k_n \text{ s.t. } a - \frac{1}{n+1} < a_{k_{n+1}} \\ \implies & a - \frac{1}{n+1} < a_{k_{n+1}} \leq v_{\tilde{N}_{n+1}} < a + \frac{1}{n+1} \\ \implies & |a_{k_{n+1}} - a| < \frac{1}{n+1} \end{aligned}$$

Case 3: $\limsup a_n = \infty$. $\square$ HW!

Definition 14.2 (Subsequential Limit) — Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers. A subsequential limit of $\{a_n\}_{n\geq 1}$ is any $a \in \mathbb{R} \cup \{\pm\infty\}$ that is the limit of a subsequence of $\{a_n\}_{n\geq 1}$.

Example 14.3 1. $a_n = n\left(1 + (-1)^n\right)$

The subsequential limits are

$$\begin{aligned} 0 &= \lim_{n\to\infty} a_{2n+1} \\ \infty &= \lim_{n\to\infty} a_{2n} \end{aligned}$$

2. $a_n = \cos\left(\frac{n\pi}{3}\right)$

The subsequential limits are

$$\begin{aligned} 1 &= \lim_{n\to\infty} a_{6n} \\ \frac{1}{2} &= \lim_{n\to\infty} a_{6n+1} = \lim_{n\to\infty} a_{6n+5} \\ -\frac{1}{2} &= \lim_{n\to\infty} a_{6n+2} = \lim_{n\to\infty} a_{6n+4} \\ -1 &= \lim_{n\to\infty} a_{6n+3} \end{aligned}$$

Theorem 14.4 (Properties of the Set of Subsequential Limit)
Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers and let A denote its set of subsequential limits:

$$A = \left\{a \in \mathbb{R} \cup \{\pm\infty\} : \exists \{a_{k_n}\}_{n\geq 1} \text{ subsequence of } \{a_n\}_{n\geq 1} \text{ s.t. } \lim_{n\to\infty} a_{k_n} = a\right\}$$

Then:

1. $A \neq \emptyset$.
2. $\lim_{n\to\infty} a_n$ exists (in $\mathbb{R} \cup \{\pm\infty\}$) $\iff$ A has exactly one element.
3. $\inf A = \liminf a_n$ and $\sup A = \limsup a_n$.

Proof. 1. By the previous theorem, $\liminf a_n, \limsup a_n \in A$. So $A \neq \emptyset$.

2. "$\implies$" Assume $\lim_{n\to\infty} a_n$ exists. Then if $\{a_{k_n}\}_{n\geq 1}$ is a subsequence of $\{a_n\}_{n\geq 1}$, we have
$$\lim_{n\to\infty} a_{k_n} = \lim_{n\to\infty} a_n$$
So $A = \{\lim_{n\to\infty} a_n\}$.
"$\impliedby$" If A has a single element, $\liminf a_n = \limsup a_n$ and so $\lim_{n\to\infty} a_n$ exists.

3. We will prove

Claim 14.1. $\liminf a_n \leq a \leq \limsup a_n \quad \forall a \in A$.

Assuming the claim, let's see how to finish the proof. The claim implies

- $\liminf a_n$ is a lower bound for $A \implies \liminf a_n \leq inf A$. On the other hand, $\liminf a_n \in A \implies \liminf a_n \geq \inf A$. Thus, $\liminf a_n = \inf A$.
- $\limsup a_n$ is an upper bound for $A \implies \limsup a_n \geq \sup A$. But $\limsup a_n \in A \implies \limsup a_n \leq \sup A$. Thus, $\limsup a_n = \sup A$.

Let's prove the claim. Fix $a \in A \implies \exists \{a_{k_n}\}_{n\geq 1}$ subsequence of $\{a_n\}_{n\geq 1}$ s.t. $\lim_{n\to\infty} a_{k_n} = a$.

$$
\begin{aligned}
&\{a_n : n \geq N\} \supset \{a_{k_n} : n \geq N\} \\
&\implies \underbrace{\inf\{a_n : n \geq N\}}_{\text{increasing seq}} \leq \underbrace{\inf\{a_{k_n} : n \geq N\}}_{\text{increasing seq}} \leq \underbrace{\sup\{a_{k_n} : n \geq N\}}_{\text{deceasing seq}} \leq \underbrace{\sup\{a_n : n \geq N\}}_{\text{decreasing seq}} \\
&\implies \lim_{N\to\infty} \inf\{a_n : n \geq N\} \leq \lim_{N\to\infty} \inf\{a_{k_n} : n \geq N\} \leq \lim_{N\to\infty} \sup\{a_{k_n} : n \geq N\} \\
&\qquad \leq \lim_{N\to\infty} \sup\{a_n : n \geq N\} \\
&\implies \liminf a_n \leq \underbrace{\liminf a_{k_n}}_{=\lim a_{k_n} = a} \leq \underbrace{\limsup a_{k_n}}_{=\lim a_{k_n} = a} \leq \limsup a_n \qquad \square
\end{aligned}
$$

§15 Lec 15: Feb 8, 2021

§15.1 Limsup and Liminf (Cont'd)

Theorem 15.1 (Cesaro – Stolz)
Let $\{a_n\}_{n\geq 1}$ be a sequence of non-zero real numbers. Then

$$\liminf \left|\frac{a_{n+1}}{a_n}\right| \overset{1)}{\leq} \liminf |a_n|^{\frac{1}{n}} \overset{2)}{\leq} \limsup |a_n|^{\frac{1}{n}} \overset{3)}{\leq} \limsup \left|\frac{a_{n+1}}{a_n}\right|$$

In particular, if $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right|$ exists then $\lim_{n\to\infty} |a_n|^{\frac{1}{n}}$ exists and

$$\lim_{n\to\infty} |a_n|^{\frac{1}{n}} = \lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right|$$

Example 15.2
Find $\lim_{n\to\infty} \sqrt[n]{n} = \lim_{n\to\infty} n^{\frac{1}{n}}$.
If we let $a_n = n$ then $\left|\frac{a_{n+1}}{a_n}\right| = \frac{n+1}{n} \xrightarrow{n\to\infty} 1$. By Cesaro – Stolz, we get $\{\sqrt[n]{n}\}_{n\geq 1}$ converges and

$$\lim_{n\to\infty} \sqrt[n]{n} = 1$$

Proof. We will prove inequality 3). Analogous arguments yield inequality 1). Let

$$l = \limsup |a_n|^{\frac{1}{n}} \geq 0$$
$$L = \limsup \left|\frac{a_{n+1}}{a_n}\right| \geq 0$$

We want to show $l \leq L$. If $L = \infty$, then it's clear. Henceforth we assume $L \in \mathbb{R}$. We will prove

Claim 15.1. l is a lower bound for the set

$$(L, \infty) = \{M \in \mathbb{R} : M > L\}$$

Assuming the claim for now, let's see how to finish the proof. Note (L,∞) is a non-empty subset of $\mathbb{R}$ which is bounded below (by L). As $\mathbb{R}$ has the least upper bound property, $\inf(L,\infty)$ exists in $\mathbb{R}$. In fact,

$$\inf(L,\infty) = L$$

As l is a lower bound for (L,∞), we must have $l \leq L$.
Let's prove the claim. Fix $M \in (L,\infty)$. We will show

$$l \leq M$$

We have $M > L = \limsup \left|\frac{a_{n+1}}{a_n}\right| = \inf_N \sup_{n\geq N} \left|\frac{a_{n+1}}{a_n}\right|$.

$$\begin{aligned}
&\implies \exists N_0 \in \mathbb{N} \ni \sup_{n\geq N_0} \left|\frac{a_{n+1}}{a_n}\right| < M \\
&\implies \left|\frac{a_{n+1}}{a_n}\right| < M \quad \forall n \geq N_0 \\
&\implies |a_{n+1}| < M \cdot |a_n| \quad \forall n \geq N_0
\end{aligned}$$

A simple inductive argument yields

$$\begin{aligned}
&|a_n| < M^{n-N_0} |a_{N_0}| \quad \forall n > N_0 \\
&\implies |a_n|^{\frac{1}{n}} < M \left(\frac{|a_{N_0}|}{M^{N_0}}\right)^{\frac{1}{n}} \quad \forall n > N_0 \\
&\implies l = \limsup |a_n|^{\frac{1}{n}} \leq \limsup M \cdot \left(\frac{|a_{N_0}|}{M^{N_0}}\right)^{\frac{1}{n}} = M \cdot \limsup \left(\frac{|a_{N_0}|}{M^{N_0}}\right)^{\frac{1}{n}} \qquad (*)
\end{aligned}$$

Claim 15.2. For $r > 0$ we have $\lim_{n\to\infty} r^{\frac{1}{n}} = 1$

Indeed, if $r \geq 1$

$$0 \leq r^{\frac{1}{n}} - 1 = \frac{r-1}{r^{n-1} + r^{n-2} + \ldots + 1} \leq \frac{r-1}{n} \xrightarrow{n\to\infty} 0$$

where we use the formula $a^n - b^n = (a-b)\left(a^{n-1} + a^{n-2}b + \ldots + ab^{n-2} + b^{n-1}\right)$. If $r < 1$, then

$$r^{\frac{1}{n}} = \frac{1}{\left(\frac{1}{r}\right)^{\frac{1}{n}}} \xrightarrow{n\to\infty} \frac{1}{1} = 1$$

Taking $r = \frac{|a_{N_0}|}{M^{N_0}}$ in (*) we conclude that

$$l \leq M$$

□

§15.2 Series

Definition 15.3 (Convergent/Absolutely Convergent Series) — Let $\{a_n\}_{n\geq 1}$ be a sequence of real numbers. For $n \geq 1$, we define the partial sum

$$s_n = a_1 + \ldots + a_n$$

The series $\sum_{n=1}^{\infty} a_n$ $\left(\sum_{n\geq 1} a_n\right)$ is said to converge if $\{s_n\}_{n\geq 1}$ converges.
We say that the series $\sum_{n=1}^{\infty} a_n$ converges absolutely if the series $\sum_{n=1}^{\infty} |a_n|$ converges.
(Note that $\sum_{n=1}^{\infty} |a_n|$ either converges or it diverges to ∞).

Theorem 15.4 (Cauchy Criterion - Series)
A series $\sum_{n\geq 1} a_n$ converges if and only if

$$\forall \epsilon > 0 \quad \exists n_\epsilon \in \mathbb{N} \ni \left| \sum_{k=n+1}^{n+p} a_k \right| < \epsilon \quad \forall n \geq n_\epsilon \, \forall p \in \mathbb{N}$$

Proof. The series $\sum_{n\geq 1} a_n$ converges $\iff$ the sequence $\{s_n\}_{n\geq 1}$ converges $\iff$ $\{s_n\}_{n\geq 1}$ is Cauchy $\iff$ $\forall \epsilon > 0 \; \exists n_\epsilon \in \mathbb{N}$ s.t. $|s_m - s_n| < \epsilon \quad \forall m, n \geq n_\epsilon$. Without loss of generality, we may assume $m > n$ and write $m = n + p$ for $p \in \mathbb{N}$. Note

$$|s_m - s_n| = \left| \sum_{k=1}^{n+p} a_k - \sum_{k=1}^{n} a_k \right| = \left| \sum_{k=n+1}^{n+p} a_k \right|$$

So $\sum_{n\geq 1} a_n$ converges $\iff$ $\forall \epsilon > 0 \exists n_\epsilon \in \mathbb{N}$ s.t. $\left| \sum_{k=n+1}^{n+p} a_k \right| < \epsilon \; \forall n \geq n_\epsilon \, \forall p \in \mathbb{N}$. □

Corollary 15.5
If $\sum n \geq 1 a_n$ converges, then $\lim_{n\to\infty} a_n = 0$.

Proof. Taking $p = 1$, we find $\sum_{n\geq 1} a_n$ converges implies

$$\forall \epsilon > 0 \quad \exists n_\epsilon \in \mathbb{N} \text{ s.t. } |a_{n+1}| < \epsilon \quad \forall n \geq n_\epsilon$$

□

Corollary 15.6
If $\sum_{n\geq 1} a_n$ converges absolutely, then it converges.

Proof. $\sum_{n\geq 1} a_n$ converges absolutely $\implies$ $\sum_{n\geq 1} |a_n|$ converges.

$$\implies \forall \epsilon > 0 \quad \exists n_\epsilon \in \mathbb{N} \text{ s.t. } \sum_{k=n+1}^{n+p} |a_k| < \epsilon \quad \forall n \geq n_\epsilon \, \forall p \in \mathbb{N}$$

So $\sum_{n\geq 1} a_n$ converges by the Cauchy criterion. □

Theorem 15.7 (Comparison Test)
Let $\sum_{n\geq 1} a_n$ be a series of real numbers with $a_n \geq 0 \quad \forall n \geq 1$.

1. If $\sum_{n\geq 1} a_n$ converges and $|b_n| \leq a_n \, \forall n \geq 1$, then $\sum_{n\geq 1} b_n$ converges.
2. If $\sum_{n\geq 1} a_n$ diverges and $b_n \geq a_n \, \forall n \geq 1$, then $\sum_{n\geq 1} b_n$ diverges.

Proof. 1. $\sum_{n\geq 1} a_n$ converges $\implies \forall\epsilon > 0 \exists n_\epsilon \in \mathbb{N}$ s.t.

$$\left|\sum_{k=n+1}^{n+p} a_k\right| < \epsilon \quad \forall n \geq n_\epsilon \, \forall p \in \mathbb{N}$$

Then $\left|\sum_{k=n+1}^{n+p} b_k\right| \leq \sum_{k=n+1}^{n+p} |b_k| \leq \sum_{k=n+1}^{n+p} a_k < \epsilon \, \forall n \geq n_\epsilon \, \forall p \in \mathbb{N}$. So by the Cauchy criterion, $\sum_{n\geq 1} b_n$ converges.

2. $b_1 + \ldots + b_n \geq a_1 + \ldots + a_n \overset{n\to\infty}{\longrightarrow} \infty \implies \sum_{n\geq 1} b_n$ diverges.

$\square$

Lemma 15.8

Let $r \in \mathbb{R}$. The series $\sum_{n\geq 0} r^n$ converges if and only if $|r| < 1$. If $|r| < 1$, then

$$\sum_{n\geq 0} r^n = \frac{1}{1-r}$$

Proof. First note that if $|r| \geq 1$, then

$$|r^n| = |r|^n \geq 1 \qquad \implies r^n \overset{n\to\infty}{\not\longrightarrow} 0$$

By the first corollary, $\sum_{n\geq 0} r^n$ cannot converge. Assume now that $|r| < 1$. Then

$$|r^n| = |r|^n \overset{n\to\infty}{\longrightarrow} 0$$

Also

$$\sum_{k=0}^{n} r^k = \frac{1-r^{n+1}}{1-r} \overset{n\to\infty}{\longrightarrow} \frac{1}{1-r}$$

$\square$

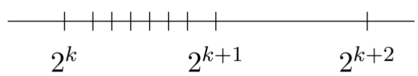
§16 Lec 16: Feb 10, 2021

§16.1 Series (Cont'd)

Theorem 16.1 (Dyadic Criterion)
Let $\{a_n\}_{n\geq 1}$ be a decreasing sequence of real numbers with $a_n \geq 0 \,\forall n \geq 1$. Then the series $\sum_{n\geq 1} a_n$ converges if and only if the series $\sum_{n\geq 0} 2^n a_{2^n}$ converges.

Proof. For $n \geq 1$ let $s_n = \sum_{k=1}^{n} a_k = a_1 + \ldots + a_n$. For $n \geq 0$ let $t_n = \sum_{k=0}^{n} 2^k a_{2^k} = a_1 + 2a_2 + \ldots + 2^n a_{2^n}$. Note that $\{s_n\}_{n\geq 1}$ and $\{t_n\}_{n\geq 0}$ are increasing sequences.
Thus $\sum_{n\geq 1} a_n$ converges $\iff$ $\{s_n\}_{n\geq 1}$ is bounded and $\sum_{n\geq 0} 2^n a_{2^n}$ converges $\iff$ $\{t_n\}_{n\geq 0}$ is bounded. We have to prove that $\{s_n\}_{n\geq 1}$ is bounded $\iff$ $\{t_n\}_{n\geq 0}$ is bounded.
Consider:

$$\sum_{l=2^k+1}^{2^{k+1}} a_l$$



Because $\{a_n\}_{n\geq 1}$ is decreasing, we get

$$\frac{1}{2}\left(2^{k+1} a_{2^{k+1}}\right) = 2^k a_{2^{k+1}} \leq \sum_{l=2^k+1}^{2^{k+1}} a_l \leq 2^k a_{2^k+1} \leq 2^k a_{2^k}$$

$$\frac{1}{2}\sum_{k=0}^{n} 2^{k+1} a_{2^{k+1}} \leq \sum_{k=0}^{n}\sum_{l=2^k+1}^{2^{k+1}} a_l \leq \sum_{k=0}^{n} 2^k a_{2^k}$$

$$\frac{1}{2}\sum_{l=1}^{n+1} 2^l a_{2^l} \leq \sum_{l=2}^{2^{n+1}} a_l \leq t_n$$

$$\frac{1}{2}\left(t_{n+1} - a_1\right) \leq s_{2^{n+1}} - a_1 \leq t_n$$

$$\implies \begin{cases} t_{n+1} \leq 2 s_{2^{n+1}} - a_1 \\ s_n \leq s_{2^{n+1}} \leq t_n + a_1 \text{ as } n \leq 2^{n+1} \,\forall n \geq 1 \end{cases}$$

If $\{s_n\}_{n\geq 1}$ is bounded $\implies \exists M > 0$ s.t. $|s_n| \leq M \,\forall n \geq 1$

$$\implies t_{n+1} \leq 2M + a_1 \quad \forall n \geq 1$$

If $\{t_n\}_{n\geq 0}$ is bounded $\implies \exists L > 0$ s.t. $|t_n| \leq L \,\forall n \geq 0$

$$\implies s_n \leq L + a_1 \quad \forall n \geq 1$$

□

Corollary 16.2
The series $\sum_{n\geq 1} \frac{1}{n^\alpha}$ converges if and only if $\alpha > 1$.

Proof. If $\alpha \leq 0$ then $\frac{1}{n^\alpha} = n^{-\alpha} \geq 1 \, \forall n \geq 1$. In particular, $\frac{1}{n^\alpha} \overset{n\to\infty}{\not\to} 0$ so $\sum_{n\geq 1} \frac{1}{n^\alpha}$ cannot converge. Assume $\alpha > 0$. Then $\left\{\frac{1}{n^\alpha}\right\}_{n\geq 1}$ is a decreasing sequence of positive real numbers. By the dyadic criterion,

$$\sum_{n\geq 1} \frac{1}{n^\alpha} \text{ converges } \iff \sum_{n\geq 0} 2^n \frac{1}{(2^n)^\alpha} \text{ converges}$$

$$\sum_{n\geq 0} \frac{2^n}{(2^n)^\alpha} = \sum_{n\geq 0} \left(2^{1-\alpha}\right)^n = \sum_{n\geq 0} r^n \text{ where } r = 2^{1-\alpha}$$

This converges $\iff r < 1 \iff 2^{1-\alpha} < 1 \iff 1-\alpha < 0 \iff \alpha > 1$. □

Theorem 16.3 (Root Test)
Let $\sum_{n\geq 1} a_n$ be a series of real numbers.

1. If $\limsup |a_n|^{\frac{1}{n}} < 1$ then $\sum_{n\geq 1} a_n$ converges absolutely.
2. If $\liminf |a_n|^{\frac{1}{n}} > 1$ then $\sum_{n\geq 1} a_n$ diverges.
3. The test is inconclusive if $\liminf |a_n|^{\frac{1}{n}} \leq 1 \leq \limsup |a_n|^{\frac{1}{n}}$.

Proof. 1. Let $L = \limsup |a_n|^{\frac{1}{n}}$.

$$L < 1 \implies 1 - L > 0 \overset{\mathbb{Q} \text{ dense in } \mathbb{R}}{\implies} \exists \epsilon \in \mathbb{R} \ni 0 < \epsilon < 1 - L \implies L < L + \epsilon < 1$$

So $L + \epsilon > L = \limsup |a_n|^{\frac{1}{n}} = \inf_N \sup_{n\geq N} |a_n|^{\frac{1}{n}}$

$$\begin{aligned} &\implies \exists N_0 \in \mathbb{N} \ni \sup_{n\geq N_0} |a_n|^{\frac{1}{n}} < L + \epsilon \\ &\implies |a_n|^{\frac{1}{n}} < L + \epsilon \quad \forall n \geq N_0 \\ &\implies |a_n| < (L+\epsilon)^n \quad \forall n \geq N_0 \end{aligned}$$

As $L + \epsilon < 1$, the series

$$\begin{aligned} \sum_{n\geq N_0} (L+\epsilon)^n &= \sum_{k\geq 0} (L+\epsilon)^{N_0+k} \\ &= (L+\epsilon)^{N_0} \sum_{k\geq 0} (L+\epsilon)^k \\ &= (L+\epsilon)^{N_0} \frac{1}{1-(L+\epsilon)} \end{aligned}$$

By the Comparison Test, $\sum_{n\geq N_0} a_n$ converges absolutely and note $|a_1| + \ldots + |a_{N_0-1}| \in \mathbb{R}$.

$$\implies \sum_{n\geq 1} a_n \text{ converges absolutely}$$

2. Let $\{a_{k_n}\}_{n\geq 1}$ be a subsequence of $\{a_n\}_{n\geq 1}$ such that

$$\begin{aligned}
&\lim_{n\to\infty} |a_{k_n}|^{\frac{1}{k_n}} = \liminf |a_n|^{\frac{1}{n}} > 1 \\
&\implies \exists n_0 \in \mathbb{N} \ni |a_{k_n}|^{\frac{1}{k_n}} > 1 \quad \forall n \geq n_0 \\
&\implies |a_{k_n}| > 1 \qquad \forall n \geq n_0 \\
&\implies a_{k_n} \overset{n\to\infty}{\not\longrightarrow} 0 \implies a_n \overset{n\to\infty}{\not\longrightarrow} 0 \implies \sum_{n\geq 1} a_n \text{ diverges}
\end{aligned}$$

3. Consider $a_n = \frac{1}{n}\ \forall n \geq 1$. The series $\sum_{n\geq 1} a_n = \sum_{n\geq 1} \frac{1}{n}$ diverges. However,

$$\lim_{n\to\infty} \sqrt[n]{a_n} = \frac{1}{\lim_{n\to\infty} \sqrt[n]{n}} \overset{\text{Cesaro-Stolz}}{=} \frac{1}{\lim_{n\to\infty} \frac{n+1}{n}} = 1$$

So $\liminf \sqrt[n]{a_n} = \limsup \sqrt[n]{a_n} = 1$. Consider now $a_n = \frac{1}{n^2}\ \forall n \geq 1$. The series $\sum_{n\geq 1} a_n = \sum_{n\geq 1} \frac{1}{n^2}$ converges.

However,

$$\lim_{n\to\infty} \sqrt[n]{a_n} = \frac{1}{\lim_{n\to\infty} \sqrt[n]{n^2}} \overset{\text{C-S}}{=} \frac{1}{\lim_{n\to\infty} \frac{(n+1)^2}{n^2}} = 1$$

So $\liminf \sqrt[n]{a_n} = \limsup \sqrt[n]{a_n} = 1$.

□

Theorem 16.4 (Ratio Test)

Let $\sum_{n\geq 1} a_n$ be a series of non-zero real numbers.

1. If $\limsup \left|\frac{a_{n+1}}{a_n}\right| < 1$ then $\sum_{n\geq 1} a_n$ converges absolutely.
2. If $\liminf \left|\frac{a_{n+1}}{a_n}\right| > 1$ then $\sum_{n\geq 1} a_n$ diverges.
3. The test is conclusive if $\liminf \left|\frac{a_{n+1}}{a_n}\right| \leq 1 \leq \limsup \left|\frac{a_{n+1}}{a_n}\right|$

Proof. (1) & (2) follow from the root test and the Cesaro – Stolz theorem:

$$\liminf \left|\frac{a_{n+1}}{a_n}\right| \leq \liminf |a_n|^{\frac{1}{n}} \leq \limsup |a_n|^{\frac{1}{n}} \leq \limsup \left|\frac{a_{n+1}}{a_n}\right|$$

For (3) consider the same examples as in the previous theorem. □

Theorem 16.5 (Abel Criterion)

Let $\{a_n\}_{n\geq 1}$ be a decreasing sequence with $\lim_{n\to\infty} a_n = 0$. Let $\{b_n\}_{n\geq 1}$ be a sequence so that $\{\sum_{k=1}^{n} b_k\}_{k\geq 1}$ is bounded. Then $\sum_{n\geq 1} a_n b_n$ converges.

Corollary 16.6 (Leibniz Criterion)

Let $\{a_n\}_{n\geq 1}$ be a decreasing sequence with $\lim_{n\to\infty} a_n = 0$. Then $\sum_{n\geq 1}(-1)^n a_n$ converges.

Proof. (Abel Criterion) Let $t_n = \sum_{k=1}^n b_k$ for $n \geq 1$. As $\{t_n\}_{n\geq 1}$ is bounded $\exists M > 0$ s.t. $|t_n| \leq M \, \forall n \geq 1$. We will use the Cauchy criterion to prove convergence of $\sum_{n\geq 1} a_n b_n$. Let $\epsilon > 0$.
As $\lim a_n = 0 \implies \exists n_\epsilon \in \mathbb{N}$ s.t. $|a_n| < \frac{\epsilon}{2M} \, \forall n \geq n_\epsilon$. For $n \geq n_\epsilon$ and $p \in \mathbb{N}$,

$$\begin{aligned}
\left| \sum_{k=n+1}^{n+p} a_k b_k \right| &= \left| \sum_{k=n+1}^{n+p} a_k (t_k - t_{k-1}) \right| \\
&= \left| \sum_{k=n+1}^{n+p} a_k t_k - \sum_{k=n+1}^{n+p} a_k t_{k-1} \right| \\
&= \left| \sum_{k=n+1}^{n+p} a_k t_k - \sum_{k=n}^{n+p-1} a_{k+1} t_k \right| \\
&= \left| \sum_{k=n}^{n+p} t_k \left(a_k - a_{k+1}\right) - a_n t_n + a_{n+p+1} t_{n+p} \right| \\
&\leq \sum_{k=n}^{n+p} |t_k| \, |a_k - a_{k+1}| + |a_n| \cdot |t_n| + |a_{n+p+1}| \cdot |t_{n+p}| \\
&\leq \sum_{k=n}^{n+p} M(a_k - a_{k+1}) + a_n M + a_{n+p+1} M \\
&= M \left(a_n - \cancel{a_{n+p+1}}\right) + a_n M + \cancel{a_{n+p+1}} M \\
&= 2M \cdot a_n < \epsilon
\end{aligned}$$

□

§17 Lec 17: Feb 12, 2021

§17.1 Rearrangements of Series

Definition 17.1 (Rearrangement) — Let $k : \mathbb{N} \to \mathbb{N}$ be a bijective function. For a sequence $\{a_n\}_{n\geq 1}$ of real numbers, we denote

$$\tilde{a}_n = a_{k(n)} = a_{k_n}$$

Then $\sum_{n\geq 1} \tilde{a}_n$ is called a rearrangement of $\sum_{n\geq 1} a_n$

Example 17.2

Consider $a_n = \frac{(-1)^{n-1}}{n}$ $\forall n \geq 1$. The series $\sum_{n\geq 1} a_n = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} - \dots$ Note that the sequence $\left\{\frac{1}{n}\right\}_{n\geq 1}$ is decreasing and $\lim_{n\to\infty} \frac{1}{n} = 0$. Thus, by the Leibniz criterion, $\sum_{n\geq 1} a_n$ converges. Write the series as follows:

$$\sum_{n\geq 1} a_n = 1 - \frac{1}{2} + \frac{1}{3} - \sum_{k\geq 2}\left(\frac{1}{2k} - \frac{1}{2k+1}\right)$$

Note that for $k \geq 2$

$$0 < \frac{1}{2k} - \frac{1}{2k+1} = \frac{1}{2k(2k+1)} < \frac{1}{4k^2}$$

Recall that the series $\sum_{k\geq 2} \frac{1}{4k^2}$ converges (by the dyadic criterion). By the comparison test, the series $0 < \sum_{k\geq 2}\left(\frac{1}{2k} - \frac{1}{2k+1}\right)$ converges. So $\sum_{n\geq 1} a_n < 1 - \frac{1}{2} + \frac{1}{3} = \frac{5}{6}$. Consider next the following rearrangement:

$$\frac{1}{1} + \frac{1}{3} - \frac{1}{2} + \frac{1}{5} + \frac{1}{7} - \frac{1}{4} + \frac{1}{9} + \frac{1}{11} - \frac{1}{6} + \ldots = \sum_{k\geq 1}\left(\frac{1}{4k-3} + \frac{1}{4k-1} - \frac{1}{2k}\right)$$

Then

$$\begin{aligned} 0 < \frac{1}{4k-3} + \frac{1}{4k-1} - \frac{1}{2k} &= \frac{8k^2 - 2k + 8k^2 - 6k - (16k^2 - 16k + 3)}{(4k-3)(4k-1)\cdot 2k} \\ &= \frac{8k-3}{(4k-3)(4k-1)2k} < \frac{8k}{k\cdot 3k\cdot 2k} = \frac{4}{3k^2} \end{aligned}$$

As the series $\sum_{k\geq 1} \frac{4}{3k^2}$ converges, we deduce that the series

$$\sum_{k\geq 1}\left(\frac{1}{4k-3} + \frac{1}{4k-1} - \frac{1}{2k}\right) \text{ converges}$$

Moreover,

$$\begin{aligned} \sum_{k\geq 1}\left(\frac{1}{4k-3} + \frac{1}{4k-1} - \frac{1}{2k}\right) &= 1 + \frac{1}{3} - \frac{1}{2} + \sum_{k\geq 2}\left(\frac{1}{4k-3} + \frac{1}{4k-1} - \frac{1}{2k}\right) \\ &> 1 + \frac{1}{3} - \frac{1}{2} = \frac{5}{6} \end{aligned}$$

So the two series converge to two different numbers.

Theorem 17.3 (Riemann)
Let $\sum_{n\geq 1} a_n$ be a series that converges, but it does not converge absolutely. Let $-\infty \leq \alpha \leq \beta < \infty$. Then there exists a rearrangement $\sum_{n\geq 1} \tilde{a}_n$ with partial sums $\tilde{s}_n = \sum_{k=1}^n \tilde{a}_k$ such that

$$\liminf \tilde{s}_n = \alpha \text{ and } \limsup \tilde{s}_n = \beta$$

Proof. For $n \geq 1$ let

$$b_n = \frac{|a_n| + a_n}{2} = \begin{cases} a_n, & a_n \geq 0 \\ 0, & a_n < 0 \end{cases} \implies b_n \geq 0$$

$$c_n = \frac{|a_n| - a_n}{2} = \begin{cases} 0, & a_n \geq 0 \\ -a_n, & a_n < 0 \end{cases} \implies c_n \geq 0$$

Claim 17.1. The series $\sum_{n\geq 1} b_n$ and $\sum_{n\geq 1} c_n$ both diverge.

Note $\sum_{k=1}^n b_k - \sum_{k=1}^n c_k = \sum_{k=1}^n (b_k - c_k) = \sum_{k=1}^n a_k$ which converges as $n \to \infty$.

$$\implies \sum_{k=1}^n b_k = \sum_{k=1}^n c_k + \sum_{k=1}^n a_k$$

So $\{\sum_{k=1}^n b_k\}_{n\geq 1}$ converges if and only if $\{\sum_{k=1}^n c_k\}_{n\geq 1}$ converges. On the other hand if $\sum_{n\geq 1} b_n$ and $\sum_{n\geq 1} c_n$ both converged, then

$$\underbrace{\sum_{k=1}^n b_k + \sum_{k=1}^n c_k}_{\text{converge as } n\to\infty} = \sum_{k=1}^n (b_k + c_k) = \sum_{k=1}^n |a_k|$$

which diverges as $n \to \infty$ – contradiction. Thus $\sum_{n\geq 1} b_n$ and $\sum_{n\geq 1} c_n$ diverge to infinity. Note also that $\sum_{n\geq 1} a_n$ converges $\implies \lim_{n\to\infty} a_n = 0$ and so $\lim_{n\to\infty} b_n = \lim_{n\to\infty} c_n = 0$.

Let $B_1, B_2, B_3, \ldots$ denote the non-negative terms in $\{a_n\}_{n\geq 1}$ in the order which they appear.

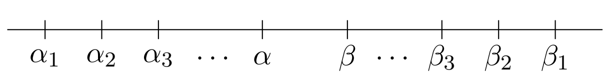
Let $C_1, C_2, C_3, \ldots$ denote the absolute values of the negative terms in $\{a_n\}_{n\geq 1}$, in the order in which they appear.

Note $\sum_{n\geq 1} B_n$ differs $\sum_{n\geq 1} b_n$ only by terms that are zero. So $\sum_{n\geq 1} B_n = \infty$. Similarly, $\sum_{n\geq 1} C_n$ differs $\sum_{n\geq 1} c_n$ only be terms that are zero. So $\sum_{n\geq 1} C_n = \infty$.

Choose sequences $\{\alpha_n\}_{n\geq 1}$ and $\{\beta_n\}_{n\geq 1}$ so that

$$\begin{cases} \alpha_n \overset{n\to\infty}{\longrightarrow} \alpha \\ \beta_n \overset{n\to\infty}{\longrightarrow} \beta \\ \alpha_n < \beta_n \quad \forall n \geq 1 \\ \beta_1 > 0 \end{cases}$$

E.g.



Next we construct increasing sequences $\{k_n\}_{n\geq 1}$ and $\{j_n\}_{n\geq 1}$ as follows:

1. Choose k_1 and j_1 to be the smallest natural numbers so that

   $$x_1 = B_1 + B_2 + \ldots + B_{k_1} > \beta_1 \text{ (this is possible because } \sum_{n\geq 1} B_n = \infty)$$
   $$y_1 = B_1 + \ldots + B_{k_1} - C_1 - C_2 - \ldots - C_{j_1} < \alpha_1 \text{ (this is possible since } \sum_{n\geq 1} C_n = \infty)$$

2. Choose k_2 and j_2 to be the smallest natural numbers so that

   $$x_2 = B_1 + \ldots + B_{k_1} - C_1 - \ldots - C_{j_1} + B_{k_1+1} + \ldots + B_{k_2} > \beta_2$$
   $$y_2 = B_1 + \ldots + B_{k_1} - C_1 - C_{j_1} + B_{k_1+1} + \ldots + B_{k_2} - C_{j_1+1} - \ldots - C_{j_2} < \alpha_2$$

   and so on.

Note that by definition,

$$\begin{aligned} x_n - B_{k_n} \leq \beta_n &\implies \beta_n - B_{k_n} < \beta_n < x_n \leq \beta_n + B_{k_n} \\ &\implies \left| x_n - \underbrace{B_n}_{\xrightarrow{n\to\infty}\beta} \right| \leq B_{k_n} \overset{n\to\infty}{\longrightarrow} 0 \\ &\implies \lim_{n\to\infty} x_n = \beta \end{aligned}$$

Similarly,

$$\begin{aligned} y_n + C_{j_n} \geq \alpha_n &\implies \alpha_n - C_{j_n} \leq y_n < \alpha_n < \alpha_n + C_{j_n} \\ &\implies \left| y_n - \underbrace{\alpha_n}_{\xrightarrow{n\to\infty}\alpha} \right| \leq C_{j_n} \overset{n\to\infty}{\longrightarrow} 0 \\ &\implies \lim_{n\to\infty} y_n = \alpha \end{aligned}$$

Finally, note that x_n and y_n are partial sums in the rearrangement

$$B_1 + B_2 + \ldots + B_{k_1} - C_1 - \ldots - C_{j_1} + B_{k_1+1} + \ldots + B_{k_2} - C_{j_1+1} - \ldots - C_{j_2} + \ldots$$

By construction, no number less than α or larger than β can occur as a subsequential limit of the partial sums. □

Theorem 17.4 (Absolute Convergence and Convergence of Rearrangement)
If a series $\sum_{n\geq 1} a_n$ converges absolutely, then any rearrangement $\sum_{n\geq 1} \tilde{a}_n$ converges to $\sum_{n\geq 1} a_n$.

Proof. For $n \geq 1$ let $s_n = \sum_{k=1}^n a_k$, $\tilde{s}_n = \sum_{k=1}^n \tilde{a}_k$. As $\sum_{n\geq 1} a_n$ converges absolutely, $\forall \epsilon > 0 \, \exists n_\epsilon \in \mathbb{N}$ s.t.

$$\sum_{k=n+1}^{n+p} |a_k| < \epsilon \quad \forall n \geq n_\epsilon \, \forall p \in \mathbb{N}$$

Choose N_ϵ sufficiently large so that $a_1, \dots, a_{n_\epsilon}$ belong to the set $\{\tilde{a}_1, \tilde{a}_2, \dots, \tilde{a}_n\}$. Then for $n > N_\epsilon$ the terms $a_1, \dots, a_{n_\epsilon}$ cancel in $s_n - \tilde{s}_n$

$$|s_n - \tilde{s}_n| \leq \underbrace{\sum_{k=n_\epsilon+1}^{n} |a_k| + \sum_{1\leq k\leq n} |\tilde{a}_k|}_{\text{finitely many terms and all indices are } > n_\epsilon} < \epsilon \quad (\tilde{a}_k \notin \{a_1, \dots, a_{n_\epsilon}\})$$

As $\lim_{n\to\infty} s_n = s \in \mathbb{R}$ we deduce that $\lim_{n\to\infty} \tilde{s}_n = s$. $\square$

§18 Dis 1: Jan 7, 2021

§18.1 Logical Statements

Example 18.1

Negate the following statements:

a) If there is a job worth doing, then it is worth doing well.

not(If a then B) = A and (not B)

"There is a job worth doing, and it is not worth doing well."

b) Every cloud has a silver lining.

not ($\forall$ A,B is true) = $\exists$ A s.t. B is false

"There is a cloud without a silver lining."

Example 18.2

Let P, Q, R be statements about elements $x \in X$. Negate the following:

a) For every $x \in X$, $P(x)$ is true or $(Q(x) \implies R(x))$.

not $(\forall x \in X, (P(x)$ or $(Q(x) \implies R(x))))$ which is equivalent to $\exists x \in X$ s.t. (not $P(x)$) and $(Q(x))$ and (not $R(x)$).

There exists $x \in X$ s.t. $P(x)$ is false, $Q(x)$ is true, and $R(x)$ is false.

b) There is $x \in X$ such that for every $y \in X$ not equal to $x, P(y), Q(y)$, and $R(y)$ are true. Use similar approach, we have

For every $x \in X$, there is $y \in X$ not equal to x such that $P(y), Q(y)$ or $R(y)$ is false.

Example 18.3

Suppose X, Y, Z are statements and we know X $\implies$ Y and X $\implies$ Z. Can we conclude the following: (X and (not Y)) $\implies$ Z.

X	Y	Z	X $\implies$ Y	X $\implies$ Z	X and not Y	the above
T	T	T	T	T	F	T
~~T~~	~~T~~	~~F~~	~~T~~	~~F~~		
~~T~~	~~F~~	~~T~~	~~F~~			
~~T~~	~~F~~	~~F~~	~~F~~			
F	T	T	T	T	F	T
F	T	F	T	T	F	T
F	F	T	T	T	F	T
F	F	F	T	T	F	T

So this statement is true.

§18.2 Induction

Example 18.4

Prove that $\forall n \in \mathbb{N}, n^3 + 2n$ is divisible by 3.

- Base case: $n = 1 - n^3 + 2n = 3$ which is divisible by 3.
- Inductive step: Assume $n^3 + 2n$ is divisible by 3. Want to show $(n+1)^3 + 2(n+1)$ is divisible by 3.

$$\begin{aligned}(n+1)^3 + 2(n+1) &= n^3 + 3n^2 + 3n + 1 + 2n + 2 \\ &= \underbrace{(n^3 + 2n)}_{=3k \text{ for some } k} + 3n^2 + 3n + 3 \\ &= 3\underbrace{\left(k + n^2 + n + 1\right)}_{\text{an integer}}\end{aligned}$$

which is divisible by 3. By induction, statement is true $\forall n \in \mathbb{N}$. $\square$

§19 Dis 2: Jan 14, 2021

§19.1 Induction (Cont'd)

Example 19.1

Find and prove a formula for
$$\sum_{k=1}^{n} \frac{1}{\sqrt{k}+\sqrt{k+1}}$$

$$\begin{aligned}\frac{1}{\sqrt{k}+\sqrt{k+1}} &= \frac{\sqrt{k+1}-\sqrt{k}}{\left(\sqrt{k+1}+\sqrt{k}\right)\left(\sqrt{k+1}-\sqrt{k}\right)} \\ &= \sqrt{k+1}-\sqrt{k} \\ \sum_{k=1}^{n} \frac{1}{\sqrt{k}+\sqrt{k+1}} &= \sqrt{n+1}-\sqrt{1} \qquad (*)\end{aligned}$$

Claim 19.1. $\sum_{k=1}^{n} \frac{1}{\sqrt{k}+\sqrt{k+1}} = \sqrt{n+1}-\sqrt{1} \quad \forall n \geq 1 \ (P(n))$

Proof. We'll use induction

- Base case: $n = 1$
$$\sum_{k=1}^{n} \frac{1}{\sqrt{k}+\sqrt{k+1}} = \frac{1}{\sqrt{1}+\sqrt{2}} \overset{(*)}{=} \sqrt{2}-\sqrt{1}$$
So $P(1)$ is true.
- Inductive step: Assume $P(n)$ true. Want to show $P(n+1)$ is true
$$\begin{aligned}\sum_{k=1}^{n+1} \frac{1}{\sqrt{k}+\sqrt{k+1}} &= \sum_{k=1}^{n} \frac{1}{\sqrt{k}+\sqrt{k+1}} + \underbrace{\frac{1}{\sqrt{n+1}+\sqrt{n+2}}}_{=\sqrt{n+2}-\sqrt{n+1}} \\ &= \sqrt{n+2}-\sqrt{n+1}+\sqrt{n+1}-\sqrt{1} \\ &= \sqrt{n+2}-\sqrt{1}\end{aligned}$$
This is $P(n+1)$

Together, we conclude $P(n)$ is true $\forall n \geq 1$ by induction. $\square$

Example 19.2

Define the sequence

$$a_1 = 3, a_2 = 5, \text{ and } a_n = 3a_{n-1} - 2a_{n-2} \text{ for } n \geq 3$$

Prove that $a_n = 2^n + 1$.

Proof. Let $P(n)$ be the statement $a_n = 2^n + 1$. We'll use induction

- Inductive step: Assume $P(n)$ and $P(n-1)$ are true. Want $P(n+1)$ true:

$$\begin{aligned} a_{n+1} &= 3a_n - 2a_{n-1} = 3(2^n + 1) - 2(2^{n-1} + 1) \\ &= 3 \cdot 2^n + 3 - 2^n - 2 = 2^{n+1} + 1 \end{aligned}$$

  This is $P(n+1)$.

- Base case:

$$\begin{aligned} n = 1 &: a_1 = 3, 2^n + 1 = 3, \quad P(1) \text{ true} \\ n = 2 &: a_2 = 5, 2^n + 1 = 5, \quad P(2) \text{ true} \end{aligned}$$

Together, we conclude $P(n)$ is true $\forall n \geq 1$ by induction. $\square$

Remark 19.3. We can formulate this as regular induction for $Q(n) = (P(n) \text{ and } P(n-1))$.

§19.2 Fields

Example 19.4

Let $F = \{0, 1, \alpha\}$ with the operations

$+$	0	1	α
0	0	1	α
1	1	α	0
α	α	0	1

$\cdot$	0	1	α
0	0	0	0
1	0	1	α
α	0	α	1

a) Show that $(F, +, \cdot)$ is a field.

Addition:

- $a, b \in F \implies a + b \in F$: True, since entries of the + table are elements of F.
- $a, b \in F \implies a + b = b + a$: True, since entries above diagonal are same as below the diagonal.
- $a, b, c \in F \implies (a + b) + c = a + (b + c)$: Check $3^3 = 27$ cases individually. For this example, they're all true.
- $a + 0 = a = 0 + a \forall a \in F$: True, since column and row for 0 are unaltered.
- $\forall a \in F \exists (-a) \in F$ s.t. $a + (-a) = 0 = (-a) + a$

Multiplication:

- $a, b \in F \implies a \cdot b \in F$: True, since entries of $\cdot$ table are elements of F.
- $a, b \in F \implies a \cdot b = b \cdot a$: True, since table is symmetric across the diagonal.
- $a, b, c \in F \implies (a \cdot b) \cdot c = a \cdot (b \cdot c)$: Check 27 cases. All true.
- $a \cdot 1 = a = 1 \cdot a \forall a \in F$: True, since column and row for 1 are unaltered.
- $\forall a \in F \setminus \{0\} \, \exists a^{-1}$ s.t. $a \cdot a^{-1} = 1 = a^{-1} \cdot a$: True, since every nonzero column and row contain a 1.

Distributivity: $a, b, c \in F \implies (a + b) \cdot c = a \cdot c + b \cdot c$. We'll check all cases. Let $a, b, c \in F$

1. Case $c = 0$. From table

$$(a + b) \cdot 0 = 0, \quad a \cdot 0 + b \cdot 0 = 0 + 0 = 0$$

2. Case $c = 1$

$$(a + b) \cdot 1 = a + b, \quad a \cdot 1 + b \cdot 1 = a + b$$

Example 19.5 (Cont'd (from above)) 3. Case $c = \alpha$ choices for $a, b \in F$:

a	b	$(a+b)\cdot\alpha$	$a\cdot\alpha + b\cdot\alpha$	Equal?
0	0	$0\cdot\alpha = 0$	$0+0=0$	✓
0	1	$1\cdot\alpha = \alpha$	$0+\alpha=\alpha$	✓
0	α	$\alpha\cdot\alpha = 1$	$0+1=1$	✓
1	0	$1\cdot\alpha = \alpha$	$\alpha+0=\alpha$	✓
1	1	$\alpha\cdot\alpha = 1$	$\alpha+\alpha=1$	✓
1	α	$0\cdot\alpha = 0$	$\alpha+1=0$	✓
α	0	$\alpha\cdot\alpha = 1$	1+0=1	✓
α	1	$0\cdot\alpha = 0$	$1+\alpha=0$	✓
α	α	$1\cdot\alpha = \alpha$	$1+1=\alpha$	✓

b) Show that there is not order relation on F that makes F an ordered field.
Idea: $1+1+\ldots+1$ is eventually on the "other side" of 1.

Proof. Suppose $(F, +, \cdot, <)$ is an ordered field. By trichotomy, either $0 < 1, 0 = 1, 0 > 1$.

- Case $0 = 1$: Impossible, since they are different elements of F.
- Case $0 < 1$: Apply $(a < b \implies a + c < b + c)$ with $c = 1$:

$$0 < 1 \overset{+1}{\implies} 1 < \alpha \overset{+1}{\implies} \alpha < 0$$

  By transitivity, $1 < \alpha$ and $\alpha < 0 \implies 1 < 0$. This contradicts $0 < 1$.

- Case $0 > 1$: Replace " $>$ " by " $<$ " above, get $1 > 0$ at the end. A contradiction.

All three cases are impossible, so no " $<$ " exists. $\square$

§20 Dis 3: Jan 21, 2021

§20.1 Upper and Lower Bounds

Example 20.1

Suppose $A, B \subseteq \mathbb{R}$ are non-empty s.t. $x \le y \quad \forall x \in A, \forall y \in B$.

a) Show that $\sup A \le y \forall y \in B$.

Suppose not. $\exists b \in B$ s.t. $\sup A > b$.

Claim 20.1. If $A \subseteq \mathbb{R}$ nonempty and $b < \sup A$, then $\exists a \in A$ s.t. $b < a$.

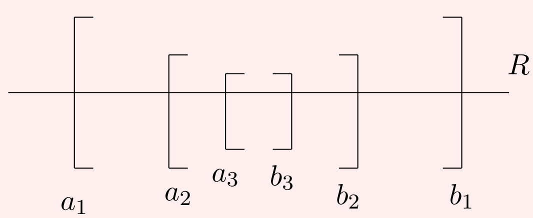
Suppose not. Then $\forall a \in A, b \ge a \implies b$ is an upper bound for $a \implies b \ge \sup A$, contradicting $b < \sup A$. □

By the claim, $\exists a \in A$ s.t. $b < a \le \sup A$. But $a \le b$ by given since $a \in A$, $b \in B$, which is a contradiction.

b) Show $\sup A \le \inf B$.

Part a) $\implies \sup A$ is a lower bound for $B \implies \sup A \le \inf B$ since $B \ne \emptyset$ and $\mathbb{R}$ has greatest lower bound property. □

Example 20.2 a) Suppose $I_n = [a_n, b_n] \ne \emptyset$ for $n \in \mathbb{N}$ s.t. $a_n \le a_{n+1}$ and $b_{n+1} \le b_n \forall n \in \mathbb{N}$. Prove $\exists x \in \mathbb{R}$ s.t. $x \in I_n \forall n \in \mathbb{N}$.



Let $x := \sup \{a_n : n \in \mathbb{N}\}$. We will show $x \in I_n \forall n \in \mathbb{N}$. Note that $a_n \le x \forall n$ since x is an upper bound for the a_n's.

Claim 20.2. $x \le b_n \forall n \in \mathbb{N}$.

Suppose not. Then $\exists n_1 \in \mathbb{N}$ s.t. $b_{n_1} < x$. Since x is the least upper bound, $\exists n_2 \in \mathbb{N}$ s.t. $b_{n_1} < a_{n_2} \le x$ by claim 20.1.

Then $I_{n_1} \cap I_{n_2} \ne \emptyset$. But $n_1 \ge n_2$ or $n_1 \le n_2$, so $I_{n_1} \subseteq I_{n_2}$ or $I_{n_2} \subseteq I_{n_1}$ and hence $\emptyset = I_{n_1} \cap I_{n_2} = I_{\max\{n_1, n_2\}}$ – a contradiction.

Altogether, $a_n \le x \le b_n \quad \forall n \in \mathbb{N}$, so $x \in I_n \quad \forall n \in \mathbb{N}$. □

b) Show that the conclusion is false if the I_n are open intervals.

Let $I_n = \left(0, \frac{1}{n}\right)$ for $n \in \mathbb{N}$. Suppose $\exists x \in I_n \forall n$. Then $x \in I_1$, so $x > 0$. By the Archimedean Property, $\exists N \in \mathbb{N}$ s.t. $\frac{1}{N} < x$. Then $x \notin I_n \forall n \ge N$. □

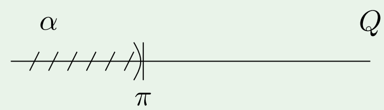
§20.2 Dedekind Cuts

Definition 20.3 (Dedekind Cuts) — $\alpha \subseteq \mathbb{Q}$ is a <u>cut</u> if

(I) $\alpha \neq \emptyset, \mathbb{Q}$

(II) $p \in \alpha, q \in Q, q < p \implies q \in \alpha$.

(III) $p \in \alpha \implies \exists r \in \alpha$ s.t. $p < r$.



Example 20.4

Let $R \coloneqq \{\alpha \subseteq \mathbb{Q} : \alpha \text{ is a cut}\}$ and for $\alpha, \beta \in R$ define

$$\alpha + \beta = \{r + s : r \in \alpha \text{ and } s \in \beta\}$$

Show that this satisfies A1-A5.

A1) $\alpha, \beta \in R \implies \alpha + \beta \in R$. Note $\alpha + \beta \subseteq \mathbb{Q}$ since $r + s \in \mathbb{Q}$ for $r, s \in \mathbb{Q}$.

(I) $\alpha + \beta \neq \emptyset$ since $\alpha, \beta \neq \emptyset$. Since $\alpha, \beta \neq \mathbb{Q}, \exists a \in \mathbb{Q} \setminus \alpha$ and $b \in \mathbb{Q} \setminus \beta$. For any $r \in \alpha, s \in \beta \implies r < a, s < b$ by (II) $\implies r + s < a + b \implies a + b \notin \alpha + \beta$ by (II). $\implies \alpha + \beta \neq \mathbb{Q}$.

(II) Let $r + s \in \alpha + \beta$ and $q \in \mathbb{Q}$ s.t. $q < r + S \implies q - s < r \implies q - s \in \alpha$ by (II) $\implies q = (q - s) + s \in \alpha + \beta$.

(III) Let $r + s \in \alpha + \beta \implies r \in \alpha \implies \exists t \in \alpha$ s.t. $r < t \implies t + s \in \alpha + \beta$ and $r + s < t + s$.

A2) $\alpha, \beta \in R \implies \alpha + \beta = \beta + \alpha$.

$\alpha + \beta = \{r + s : r \in \alpha \text{ and } s \in \beta\}$. Since $+$ is commutative on $\mathbb{Q}$, $r + s = s + r$. So

$$\alpha + \beta = \{s + r : s \in \beta \text{ and } r \in \alpha\} = \beta + \alpha$$

A3) $\alpha, \beta, \gamma \in R \implies (\alpha + \beta) + \gamma = \alpha + (\beta + \gamma)$

$$\begin{aligned}
(\alpha + \beta) + \gamma &= \{p + t : p \in \alpha + \beta \text{ and } t \in \gamma\} \\
&= \{(r + s) + t : r \in \alpha \text{ and } s \in \beta \text{ and } t \in \gamma\} \\
&= \{r + (s + t) : r \in \alpha \text{ and } s \in \beta \text{ and } t \in \gamma\} \\
&= \{r + q : r \in \alpha \text{ and } q \in \beta + \gamma\} = \alpha + (\beta + \gamma)
\end{aligned}$$

§21 Dis 4: Jan 28, 2021

§21.1 Upper Bound and Lower Bound

Know $x, x^2, x^3, \ldots, x^{-1}, x^{-2}$ exist. What about radical?

Example 21.1

If $x > 0$ and $n \in \mathbb{N}$, then $\exists$ a unique $y > 0$ s.t. $y^n = x$. We define $y := x^{\frac{1}{n}}$.

Claim 21.1. $0 < y_1 < y_2 \implies 0 < y_1^n < y_2^n (*)$

Base case: $0 < y_1 < y_2$.

Inductive step: Assume $0 < y_1^k < y_2^k$, then

$$0 = 0 \cdot y_1^k < y_1 \cdot y_1^k < y_2 \cdot y_1^k < y_2 \cdot y_2^k$$

So $0 < y_1^{k+1} < y_2^{k+1}$. The claim follows by induction.

Uniqueness: Suppose $y_1, y_2 > 0$ s.t. $y_1^n = y_2^n$ and $y_1 \neq y_2$. After relabeling we may assume $0 < y_1 < y_2$. But by the claim above, $0 < y_1^n < y_2^n$, a contradiction.

Let $Y = \{t \in \mathbb{R} : t > 0, t^n < x\}$. We will show $\sup Y$ exists and is the y we're looking for.

$Y \neq \emptyset$: Consider $t = \frac{x}{x+1}$. Then $0 < x < x+1 \implies 0 < t < 1 \implies 0 < t^{n-1} < 1^{n-1}$ by the claim, $0 < t^n < t$ since $t > 0$. But $0 < x < x + x^2 = x(x+1) \implies 0 < t < x \implies t^n < t < x \implies t \in Y$.

Y bounded above: Consider $t > 1 + x$. Then $t > 1 > 0 \implies t^{n-1} > 1^{n-1}$ by the claim. So $t^n > t$ since $t > 0$. But $t > x$, so $t^n > x \implies t \notin Y$. So $t \leq 1 + x \forall t \in Y$.

Let $y := \sup Y \in \mathbb{R}$. Note that $y > 0$ since $\exists t \in Y$ and hence $y \geq t > 0$. Remains to show $y^n = x$.

$y^n \not< x$: Suppose $y^n < x$. We claim that $\exists h > 0$ s.t. $(y+h)^n < x$, which contradicts that y is an upper bound.

$$\begin{aligned}
(y+h)^n - y^n &= \underbrace{((y+h) - y)}_{=h}\left((y+h)^{n-1} + (y+h)^{n-2}y + \ldots + y^{n-1}\right) \\
&< h \cdot n(y+h)^{n-1} \\
&< h \cdot n(y+1)^{n-1} \qquad \text{if we pick } h < 1, \text{ by (*)} \\
&\leq x - y^n \text{ if we pick } h \leq \frac{x - y^n}{n(y+1)^{n-1}}
\end{aligned}$$

Pick $h = \min\left\{\frac{x-y^n}{n(y+1)^{n-1}}, \frac{1}{2}\right\}$. Conclude $(y+h)^n - y^n < x - y^n \implies (y+h)^n < x$. So $y + h \in Y$, and y is not an upper bound.

$y^n \not> x$: Suppose $y^n > x$. We claim $\exists k > 0$ s.t. $y - k$ is an upper bound, contradicting the minimality of y. For $t \geq y - k$, by claim,

$$y^n - t^n \leq y^n - (y-k)^n$$
$$(y - (y-k))\left(y^{n-1} + y^{n-2}(y-k) + \ldots + (y-k)^{n-1}\right) < k \cdot ny^{n-1}$$

$y^n - x$ if we pick $k = \frac{y^n - x}{ny^n - 1} > 0$. So $t^n > x$ for $t \geq y - k$, and thus $t \notin Y \forall t \geq y - k$. $\square$

Example 21.2

Fix $b > 1$.

a) If $m, n, p, q \in \mathbb{Z} \ni n, q > 0$ and $\frac{m}{n} = \frac{p}{q}$ show $(b^m)^{\frac{1}{n}} = (b^p)^{\frac{1}{q}}$. We define $b^{\frac{m}{n}} := (b^m)^{\frac{1}{n}}$ for $\frac{m}{n} \in \mathbb{Q}$.

Proof. By previous example, we know $\exists a := (b^m)^{\frac{1}{n}} > 0$ s.t. $a^n = b^m$. Want to show $a^q = b^p$, and then we'll get $a = (b^p)^{\frac{1}{q}}$ by uniqueness. We compute:

$$(a^q)^m = a^{mq} = a^{nq} = (a^n)^p = (b^m)^p = b^{mp}$$
$$a^q = (b^{mp})^{\frac{1}{m}} \text{ by previous ex}$$
$$a^q = b^p \text{ by uniqueness, since } (b^p)^m = b^{mp}$$

□

b) Show that $b^{r+s} = b^r \cdot b^s \forall r, s \in \mathbb{Q}$.

Proof. Let $r = \frac{m}{n}, s = \frac{p}{q}$ for $m, n, p, q \in \mathbb{Z}, n, q > 0$. Then $r + s = \frac{mq+np}{nq}$, so $b^{r+s} = (b^{mq+np})^{\frac{1}{nq}}$. We want to show $(b^r b^s)^{nq} = b^{mq+np}$.

$$\begin{aligned}(b^r b^s)^{nq} &= (b^r)^{nq} \cdot (b^s)^{nq} \\ &= (b^m)^q \cdot (b^p)^n = b^{mq+np}\end{aligned}$$

So $b^r \cdot b^s = (b^{mq+np})^{\frac{1}{nq}} = b^{r+s}$ □

c) For $x \in \mathbb{R}$ let $B(x) = \left\{b^t : t \in \mathbb{Q}, t < x\right\}$. Show that $b^r = \sup B(r)$ for $r \in \mathbb{Q}$. We define $b^x = \sup B(x) \forall x \in \mathbb{R}$.

Proof. We have the following claim:

Claim 21.2. $r, s \in \mathbb{Q}, r < s \implies b^r < b^s (**)$

$$b^s = b^{r+(s-r)} \underbrace{=}_{(b)} b^r \cdot b^{s-r} > b^r \cdot 1$$

if we can show $b^{s-r} > 1$. Let $s - r = \frac{m}{n}, m, n \in \mathbb{Z}, n > 0$. Since $s - r > 0$, then $m > 0$. So $b^{s-r} = (b^m)^{\frac{1}{n}}$. Since $b > 1$, then $b^m > 1^m > 1$ by (*). Now $a := (b^m)^{\frac{1}{n}}$ is unique pos. real s.t. $a^n = b^m$.

- Case $a < 1 : \implies a^n < 1^n = 1$ by (*), $\implies a^n < 1 < b^m$, which is not possible.
- Case $a = 1 \implies a^n = 1^n = 1 \implies a^n = 1 < b^m$.
- Case $a > 1 :$ So $1 < a = (b^m)^{\frac{1}{n}} = b^{s-r}$

□

Example 21.3 (Cont'd from above)

Fix $r \in \mathbb{Q}$. We need to show $\sup B(r)$ exists and equals b^r. $B(r) \neq \emptyset : r-1 \in \mathbb{Q}$, so $b^{r-1} \in B(r)$.

b^r is an upper bound for $B(r)$: Let $t \in \mathbb{Q}, t < r$. Then $b^t < b^r$ by (**). Together, we conclude $\sup B(r)$ exists and $\sup B(r) \leq b^r$. (for reverse inequality we need to know $t \approx r$ yields $b^t \approx b^r$ – this is quantitative. First we'll show that $b^{(\text{big})}$ is big).

Claim 21.3. $a > 1 \implies a^n - 1 \geq n(a-1) \quad \forall n \in \mathbb{N}$.

Base case: $a - 1 \geq a - 1$. Inductive step: suppose $a^n - 1 \geq n(a-1)$; then

$$\begin{aligned} a^{n+1} - 1 = a^{n+1} - a + a - 1 &= a(a^n - 1) + (a-1) \\ &\geq (n+1)(a-1) \end{aligned}$$

The claim follows by induction.

$$b^r \leq \sup B(r)$$

(we could use a proof by contradiction, but rephrasing it in terms of the wiggle room $\epsilon > 0$ yields a direct proof.) It suffices to show $b^r - \epsilon \leq \sup B(r) \forall \epsilon > 0$.Fix $\epsilon > 0$. We may assume $\epsilon < b^r$ (e.g., replace ϵ by $\min\left\{\epsilon, \frac{1}{2}b^r\right\}$). We will show $\exists n \in \mathbb{N}$ large enough s.t. $b^r - \epsilon \leq b^{r-\frac{1}{n}}$ (which is $\leq \sup B(r)$ since $r - \frac{1}{n} \in B(r)$. We know $b^{\frac{1}{n}} > 1$ by (**) since $b > 1$. Applying the previous claim to $b^{\frac{1}{n}}$, get $b - 1 \geq n(b^{\frac{1}{n}} - 1) \implies b^{\frac{1}{n}} \leq \frac{b-1}{n} + 1 \implies \exists n \in \mathbb{N}$ s.t. $b^{\frac{1}{n}} \leq \frac{1}{1-\epsilon b^{-r}}$ by the Archimedean property.

$$\begin{aligned} &\implies 1 - \epsilon b^{-r} \leq b^{-\frac{1}{n}} \\ &\implies b^r - \epsilon \leq b^r \cdot b^{-\frac{1}{n}} \overset{(b)}{=} b^{r-\frac{1}{n}} \quad \square \end{aligned}$$

d) Show that $b^{x+y} = b^x \cdot b^x \quad \forall x, y \in \mathbb{R}$.

Sketch: (not a complete proof)

- It suffices to show $B(x+y) = B(x) \cdot B(y)$, since then

$$b^{x+y} = \sup B(x+y) = \sup B(x) \cdot \sup B(y) = b^x b^y, a > 0 \forall a \in B(x)$$

- $B(x+y) \supseteq B(x) \cdot B(y)$: easy, since we know $b^s \cdot b^t = b^{s+t}$ by b).
- $B(x+y) \subseteq B(x) \cdot B(y)$: fix $r < x+y$, use density to find $s, t \in \mathbb{Q}$ s.t. $b^r = b^s \cdot b^t$ with $s < x, t < y$.

§22 Dis 5: Feb 4, 2021

§22.1 Sequences

Example 22.1

Let $a > 0$. Show that the seq. $a_n = n\left(\sqrt{a+\frac{1}{n}} - \sqrt{a}\right)$ converges and find its limit.

Proof.

$$a_n = \frac{n\left[\left(a+\frac{1}{n}\right) - a\right]}{\sqrt{a+\frac{1}{n}} + \sqrt{a}} = \frac{1}{\sqrt{a+\frac{1}{n}} + \sqrt{a}} \to \frac{1}{2\sqrt{a}}$$

Claim 22.1. $\lim_{n\to\infty} \sqrt{a+\frac{1}{n}} = \sqrt{a}$.

Fix $\epsilon > 0$. Want: $\exists n_\epsilon \in \mathbb{N}$ s.t. $\left|\sqrt{a+\frac{1}{n}} - \sqrt{a}\right| < \epsilon \quad \forall n \geq n_\epsilon$.

$$\left|\sqrt{a+\frac{1}{n}} - \sqrt{a}\right| = \frac{1}{n}\frac{1}{\left|\sqrt{a+\frac{1}{n}} + \sqrt{a}\right|} \leq \frac{1}{n}\frac{1}{2\sqrt{a}}$$

By Archimedean Property, $\exists n_\epsilon \in \mathbb{N}$ s.t. $n_\epsilon > \frac{1}{2\sqrt{a}\epsilon}$. Then

$$\left|\sqrt{a+\frac{1}{n}} - \sqrt{a}\right| \leq \frac{1}{n} \cdot \frac{1}{2\sqrt{a}} \leq \frac{1}{n_\epsilon} \cdot \frac{1}{2\sqrt{a}} < \epsilon$$

Note that $\lim_{n\to\infty} \sqrt{a} = \sqrt{a}$ trivially.
By claim:

$$\lim_{n\to\infty}\left(\sqrt{a+\frac{1}{n}} + \sqrt{a}\right) = \lim_{n\to\infty}\sqrt{a+\frac{1}{n}} + \lim_{n\to\infty}\sqrt{a} = 2\sqrt{a} \neq 0$$

So $\lim_{n\to\infty} a_n = \frac{1}{\lim\left(\sqrt{a+\frac{1}{n}}+\sqrt{a}\right)} = \frac{1}{2\sqrt{a}}$ □

Example 22.2

Let $\{a_n\}_{n\geq 1}, \{b_n\}_{n\geq 1}$ be convergent sequences of real numbers. Show that

$$\lim_{n\to\infty} \max\{a_n, b_n\} = \max\left\{\lim_{n\to\infty} a_n, \lim_{n\to\infty} b_n\right\}$$

Proof. Let $a = \lim_{n\to\infty} a_n, b = \lim_{n\to\infty} b_n$. We may assume $a \geq b$ after swapping names if necessary. Therefore, $\max\{a, b\} = a$.

Fix $\epsilon > 0$. Want: $\exists n_\epsilon \in \mathbb{N}$ s.t.

$$|\max\{a_n, b_n\} - a| < \epsilon \quad \forall n \geq n_\epsilon$$

Since $\lim_{n\to\infty} a_n = a$, $\exists N_1$ s.t. $|a_n - a| < \epsilon \; \forall n \geq N_1$. Since $\lim_{n\to\infty} b_n = b, \exists N_2$ s.t. $|b_n - b| < \epsilon \quad \forall n \geq N_2$. Let $n_\epsilon = \max\{N_1, N_2\}$. Then

$$|a_n - a| < \epsilon, \; |b_n - b| < \epsilon \qquad \forall n \geq n_\epsilon$$

Therefore,

$$\max\{a_n, b_n\} - a \geq a_n - a > -\epsilon \quad \forall n \geq n_\epsilon$$

Then

$$\begin{aligned} &a_n - a < \epsilon \quad \forall n \geq n_\epsilon \\ &b_n - a = (b_n - b) + \underbrace{(b - a)}_{\leq 0} \leq b_n - b < \epsilon \quad \forall n \geq n_\epsilon \end{aligned}$$

So, $\max\{a_n, b_n\} - a < \epsilon \quad \forall n \geq n_\epsilon$. Together, we conclude

$$|\max\{a_n, b_n\} - a| < \epsilon \quad \forall n \geq n_\epsilon$$

$\square$

Example 22.3

Consider the seq: $a_1 = \sqrt{2}, a_{n+1} = \sqrt{2}^{a_n}$.

a) Informally (i.e. not a proof), show if $a = \lim_{n\to\infty} a_n$ exists then $a = 2$.

$$a = \sqrt{2}^{\sqrt{2}^{\sqrt{2}^{\sqrt{2}\cdots}}} \implies \sqrt{2}^a = a$$

Note $a = 2, 4$ are solution to $\sqrt{2}^a = a$. These are the only solution to $\sqrt{2}^a = a$.

$$a \log \sqrt{2} = \log a$$
$$\log \sqrt{2} = \frac{\log a}{a}$$

2 is possible: $a_1 < 2, a_n < 2 \implies a_{n+1} = \sqrt{2}^{a_n} < \sqrt{2}^2 = 2$. On the other hand, 4 is impossible: $a_1 < 2, a_{n+1} = \sqrt{2}^{a_n} > \sqrt{2}^2 = 2 \implies a_n > 2$. So we cant' have crossed $a = 2$.

b) Show that $\{a_n\}_{n\geq 1}$ is bounded above.

Proof. Recall from discussion 4 that for $b > 1$ we have:

(i) $b^{x+y} = b^x b^y \quad \forall x, y \in \mathbb{R}$

(ii) $x, y \in \mathbb{R}$, $x < y \implies b^x < b^y$

We proved (ii) for $\mathbb{Q}$, but it follows easily for $\mathbb{R}$ using (i)

Claim 22.2. $a_n < 2 \quad \forall n \in \mathbb{N}$.

Base case: $a_1 = \sqrt{2}^1 < \sqrt{2}^2 = 2$ by (ii).

Inductive step: Assume $a_n < 2$, want to show $a_{n+1} < 2$

$$a_{n+1} = \sqrt{2}^{a_n} < \sqrt{2}^2 = 2 \text{ by (ii)}$$

The claim follows by induction. □

c) Show that $\{a_n\}_{n\geq 1}$ is increasing.

Claim 22.3. $a_n < a_{n+1} \quad \forall n \in \mathbb{N}$

Base case: $a_2 = \sqrt{2}^{a_1} = \sqrt{2}^{\sqrt{2}} > \sqrt{2}^1 = a_1$ by (ii).

Inductive step: Assume $a_n < a_{n+1}$, want $a_{n+1} < a_{n+2}$:

$$a_{n+2} = \sqrt{2}^{a_{n+1}} > \sqrt{2}^{a_n} = a_{n+1}$$

The claim follows by induction. □

Example 22.4 (Cont'd from above) d) Conclude $\lim_{n\to\infty} a_n = 2$.

Proof. Since $\{a_n\}_{n\geq 1}$ is bounded and monotone, we know $\lim_{n\to\infty} a_n$ exists and we call it a.

Claim 22.4. $\sqrt{2}^{a_n} \to \sqrt{2}^{a}$.

Assuming the claim,

$$\sqrt{2}^{a} = \lim_{n\to\infty} \sqrt{2}^{a_n} = \lim_{n\to\infty} a_{n+1} = a$$

Know $a \leq 2$ by b). If $a < 2$, then $\sqrt{2}^{a} < \sqrt{2}^{2} = 2$ – contradiction. So $a = 2$. $\square$

§23 Dis 6: Feb 11, 2021

§23.1 Liminf and Limsup

Example 23.1

Find (without proof) the set $A \subseteq \mathbb{R} \cup \{\pm\infty\}$ of subseq. limits of the following sequence $\{a_n\}_{n\geq 1}$

(a) $1, 2, 1, 2, 3, 1, 2, 3, 4, \ldots$

- $\mathbb{N} \subseteq A$: Fix $m \in \mathbb{N}$. Then $a_n = m$ for infinitely many $n \implies \exists$ subsequence $a_{n_k} = m \, \forall k$ and $a_{n_k} \to m$.
- $+\infty \in A$: The sequence is unbounded, so $+\infty = \limsup a_n \in A$. Indeed, for $k \geq 2$ we have $a_{n_k} = a_{2+3+\ldots+k} = k \to +\infty$.
- $A = \mathbb{N} \cup \{+\infty\}$: Any other $a \in \mathbb{R} \cup \{-\infty\}$ satisfies $|a - n| \geq \epsilon > 0 \, \forall n \in \mathbb{N}$.

$$\implies |a_n - a| \geq \epsilon \quad \forall n \in \mathbb{N}$$

(b) $\frac{1}{2}, \frac{1}{3}, \frac{2}{3}, \frac{1}{4}, \frac{2}{4}, \frac{3}{4}, \frac{1}{5}, \frac{2}{5}, \frac{3}{5}, \frac{4}{5}, \ldots$

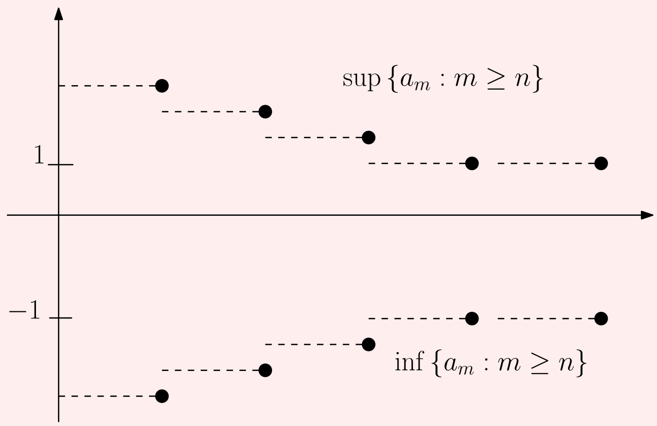
- $\{a_n : n \in \mathbb{N}\} = \mathbb{Q} \cap (0, 1)$: Fix $\frac{a}{b} \in \mathbb{Q} \cap (0, 1)$ s.t. $b \in \mathbb{N}$, $b \geq 2$, $0 < a < b$. Then $a_n = \frac{a}{b}$ for $n = (1 + 2 + \ldots + (b - 2)) + a$.
- $(0, 1) \subseteq A$: Fix $a \in (0, 1)$. Since $\mathbb{Q} \subseteq \mathbb{R}$ dense, $\exists a_{n_k} \to a$ (doe $a \in \mathbb{Q}$, $a \in \mathbb{R} \setminus \mathbb{Q}$ separately).
- $\{0, 1\} \subseteq A$: $\exists$ subseqs $a_{n_k} = \frac{1}{k} \to 0$ and $a_{n_l} = \frac{l-1}{l} \to l$.
- $A = [0, 1]$: Any other $a \in \mathbb{R} \cup \{\pm\infty\}$ satisfies $|a - x| \geq \epsilon > 0 \, \forall x \in [0, 1] \implies |a_n - a| \geq \epsilon \, \forall n \in \mathbb{N}$.

hw 6.6

Example 23.2

Find and prove the lim inf and lim sup of the seq $a_n = (-1)^n \left(1 + \frac{1}{n}\right)$.

$$a_n = -2, +\frac{3}{2}, -\frac{4}{3}, +\frac{5}{4}, \dots$$



Proof. Consider:

Claim 23.1. $\limsup_{n\to\infty} a_n = 1$

Fix $\epsilon > 0$. Then $\exists n_\epsilon \in \mathbb{N}$ s.t. $\frac{1}{n} \leq \epsilon \, \forall n \geq n_\epsilon$ by Archimedean Property.

$$a_n = (-1)^n \left(1 + \frac{1}{n}\right) \leq 1 + \frac{1}{n} \leq 1 + \epsilon \quad \forall n \geq n_\epsilon$$
$$\implies \sup\{a_n : n \geq N\} \leq 1 + \epsilon \quad \forall N \geq n_\epsilon$$
$$\implies \limsup_{n\to\infty} a_n = \lim_{N\to\infty} \sup\{a_n : n \geq N\} \leq 1 + \epsilon \quad \forall \epsilon > 0$$
$$\implies \limsup a_n \leq 1$$

Fix $N \in \mathbb{N}$. Then either:

- N even $\implies a_N \geq 1$, or
- N odd $\implies a_{N+1} \geq 1$.

Therefore, $\sup\{a_n : n \geq N\} \geq 1 \, \forall N \in \mathbb{N}$

$$\implies \limsup a_n \geq 1 \text{ by Hw 5 \# 4}$$

Claim 23.2. $\liminf a_n = -1$. (Exercise!) □

Example 23.3 (a) Let $\{a_n\}_{n\geq 1}$, $\{b_n\}_{n\geq 1}$ seqs s.t. $a_n \leq b_n \, \forall n \geq 1$. Show $\limsup a_n \leq \limsup b_n$ and $\liminf a_n \leq \liminf b_n$.

Proof. $\limsup a_n \leq \limsup b_n$: Observe $\sup\{a_n : n \geq N\} \leq \sup\{b_n : n \geq N\} \; \forall N \geq 1$; if not, $\exists N$ s.t. $\sup\{a_n : n \geq N\} > \sup\{b_n : n \geq N\} \implies \exists n \geq N$ s.t. $a_n > \sup\{b_n : n \geq N\}$ but $a_n \leq b_n \leq \sup\{b_n : n \geq N\}$ – contradiction.

Both limits exist as $N \to \infty$. Want

$$\lim_{N\to\infty} \sup\{a_n : n \geq N\} \leq lim_{N\to\infty} \sup\{b_n : n \geq N\}$$

If " $>$ ", then $\exists N_0$ s.t.

$$\sup\{a_n : n \geq N_0\} \geq \lim_{N\to\infty} \sup\{a_n : n \geq N\} > \sup\{b_n : n \geq N_0\}$$

which is a contradiction.

$\liminf a_n \leq \liminf b_n$: Observe

$$\inf\{a_n : n \geq N\} \leq \inf\{b_n : n \geq N\} \quad \forall N \geq 1$$

If not, $\exists N$ s.t. $\inf\{a_n : n \geq N\} > \inf\{b_n : n \geq N\} \implies \exists n \geq N$ s.t. $\inf\{a_n : n \geq N\} > b_n$. So $\inf\{a_n : n \geq N\} \leq a_n \leq b_n$ – contradiction. Want

$$\lim_{N\to\infty} \inf\{a_n : n \geq N\} \leq \lim_{N\to\infty} \inf\{b_n : n \geq N\}$$

If " $>$ ", $\exists N_0$ s.t.

$$\inf\{a_n : n \geq N_0\} > \lim_{N\to\infty} \inf\{b_n : n \geq N\} \geq \inf\{b_n : n \geq N_0\}$$

which is a contradiction. □

(b) Show that $a_n < b_n \, \forall n \geq 1 \not\Longrightarrow \limsup a_n < \limsup b_n$ or $\liminf a_n < \liminf b_n$.

Proof. It suffices to show $\exists \{a_n\}, \{b_n\}$ seqs s.t. $a_n < b_n \forall n$ but $\limsup a_n \not< \limsup b_n$ and $\liminf a_n \not< \liminf b_n$. Consider: $a_n = \frac{1}{2n} < \frac{1}{n} = b_n$ which implies

$$\begin{aligned} \lim a_n &= 0 = \lim b_n \\ \limsup a_n &= \limsup b_n \\ \liminf a_n &= \liminf b_n \end{aligned}$$

□

Remark 23.4 (example 23.3 – a). Alternatively, can show: $\{c_n\}, \{d_n\}$ converge in $\mathbb{R} \cup \{\pm\infty\}$, $c_n \leq d_n \, \forall n \geq 1$

$$\lim c_n \leq \lim d_n \text{ (separate cases)}$$

$a_n \in \mathbb{R}$ but $\sup\{a_n : n \geq N\}$, $\limsup a_n \in \mathbb{R} \cup \{\pm\infty\}$. Inequalities work for $\mathbb{R} \cup \{\pm\infty\}$, but arithmetic may not.