

9. Given an infinite collection $A_n, n = 1, 2, \dots$ of intervals of the real line, their intersection is defined to be:

$$\bigcap_{n=1}^{\infty} A_n = \{x | (\forall n)(x \in A_n)\}$$

Give an example of a family of intervals $A_n, n = 1, 2, \dots$, such that

$A_{n+1} \subset A_n$ (Here, \subset means real subset of, I can't find the correct symbol) for all n and $\bigcap_{n=1}^{\infty} A_n = \emptyset$. Prove that your example has the stated property.

Solution: Let $A_n = (0, \frac{1}{n})$, $n = 1, 2, \dots$, then it satisfies the stated property.

Proof: We need to prove the following points:

- (1) $A_{n+1} \subset A_n$
- (2) $\bigcap_{n=1}^{\infty} A_n = \emptyset$

For any natural number n , $\forall x \in A_{n+1}$ by definition, $0 < x < 1/(n+1) < 1/n$, hence, $x \in A_n$, hence, according to set theory, we have $A_{n+1} \subset A_n$, hence, (1) is proved.

Because of $A_n = (0, \frac{1}{n})$, $n = 1, 2, \dots$, so $(\forall x \leq 0)[x \notin \bigcap_{n=1}^{\infty} A_n]$. Then, in order to prove (2), we only need to prove that, $(\forall x > 0)[x \notin \bigcap_{n=1}^{\infty} A_n]$.

$$(\forall x > 0), \text{ let } n_0 = \left\lfloor \frac{1}{x} \right\rfloor \rightarrow \frac{1}{x} - 1 < n_0 \leq \frac{1}{x} \rightarrow \frac{1}{x} < n_0 + 1$$

$$\text{Hence, } (\forall n > n_0), \text{ we have, } n + 1 > n_0 + 1 > \frac{1}{x} \rightarrow x > \frac{1}{n+1} \rightarrow x \notin A_{n+1} = \bigcap_{k=1}^{n+1} A_k$$

By the definition of limit, $(\forall x > 0)$, $x \notin \lim_{n \rightarrow \infty} \bigcap_{k=1}^{n+1} A_k = \bigcap_{n=1}^{\infty} A_n$.

Combining $(\forall x \leq 0)[x \notin \bigcap_{n=1}^{\infty} A_n]$ with $(\forall x > 0)$, $x \notin \lim_{n \rightarrow \infty} \bigcap_{k=1}^{n+1} A_k = \bigcap_{n=1}^{\infty} A_n$, we can conclude that $\bigcap_{n=1}^{\infty} A_n = \emptyset$, (2) is proved.

Hence, $A_n = (0, \frac{1}{n})$, $n = 1, 2, \dots$, satisfies the stated property.

Q.E.D