

# Real Analysis - A Long Form Mathematics Textbook Chapter 1

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## 1.5 The Completeness Axiom

The set  $\mathbb{R}$  has two binary operations, addition(+) and multiplication (\*), and is the unique set satisfying the following axioms:

- Axiom 1: (Commutative Law), If  $a, b \in \mathbb{R}$ , then  $a + b = b + a$  and  $a * b = b * a$
- Axiom 2: (Distributive Law), If  $a, b, c \in \mathbb{R}$ , then  $a * (b + c) = a * b + a * c$
- Axiom 3: (Associative Law), If  $a, b, c \in \mathbb{R}$ , then  $(a + b) + c = a + (b + c)$  and  $(a * b) * c = a * (b * c)$
- Axiom 4: (Identity Law). There are special elements  $0, 1 \in \mathbb{R}$ , where  $a + 0 = a$  and  $a * 1 = a$  for all  $a \in \mathbb{R}$
- Axiom 5: (Inverse Law). For each  $a \in \mathbb{R}$ , there is an element  $-a \in \mathbb{R}$  such that  $a + (-a) = 0$ . If  $a \neq 0$ , then there is also an element  $a^{-1} \in \mathbb{R}$  such that  $a * a^{-1} = 1$
- Axiom 6: (Order Axiom). There is nonempty subset  $P \subseteq \mathbb{R}$ , called the positive elements, such that
  - If  $a, b \in P$ , then  $a + b \in P$  and  $a * b \in P$
  - If  $a \in \mathbb{R}$  and  $a \neq 0$ , then either  $a \in P$  or  $-a \in P$ , but not both.

- Axiom 7: (Completeness Axiom). Given any nonempty  $A \subseteq \mathbb{R}$  where  $A$  is bounded above,  $A$  has a least upper bound. In other words,  $\sup(A) \in \mathbb{R}$  for every such  $A$ .

Theorem 1.24 (Suprema analytically). Let  $A \subseteq \mathbb{R}$ . Then  $\sup(A) = \alpha$  if and only if

- $\alpha$  is an upper bound of  $A$ , and
- Given any  $\epsilon > 0$ ,  $\alpha - \epsilon$  is not an upper bound of  $A$ . That is, there is some  $x \in A$  for which  $x > \alpha - \epsilon$

Likewise,  $\inf(A) = \beta$  iff

- $\beta$  is a lower bound of  $A$ , and
- Given any  $\epsilon > 0$ ,  $\beta + \epsilon$  is not a lower bound of  $A$ . That is there is some  $x \in A$  for which  $x < \beta + \epsilon$

## 1.7 The Archimedean Principle

Lemma 1.26 (The Archimedean Property). If  $a$  and  $b$  are real numbers with  $a > 0$ , then there exists a natural number  $n$  such that  $na > b$ . In particular, for any  $\epsilon > 0$  there exists  $n \in \mathbb{N}$  such that  $1/n < \epsilon$ .

Principle 1.34 (Well-ordering principle). Every non-empty subset of natural numbers contains a smallest element.

## Exercises

### Exercise 1.1

Explain the error in the following proof that  $2=1$ . Let  $x = y$ . Then

$$\begin{aligned}
 x^2 &= xy \\
 x^2 - y^2 &= xy - y^2 \\
 (x + y)(x - y) &= y(x - y) \\
 x + y &= y \\
 2y &= y \\
 2 &= 1
 \end{aligned} \tag{1}$$

answer: by dividing by  $(x-y)$ , the proof is essentially dividing by zero, which is mathematicall undefined; thus this invalidates the entire proof.

## Exercise 1.2

Which of the following statements are true? Give a short explanation for each of your answers.

- For ever  $n \in N$ , there is  $m \in N$  such that  $m > n$ .
- For every  $m \in N$ , there is an  $n \in N$  such that  $m > n$ .
- There is an  $m \in N$  such that for every  $n \in N$ ,  $m \geq n$ .
- There is an  $n \in N$  such that for every  $m \in N$ ,  $m \geq n$ .
- There is an  $n \in R$  such that for every  $m \in R$ ,  $m \geq n$ .
- For every pair  $x < y$  of integers, there is an integer  $z$  such that  $x < z < y$ .
- For every pair  $x < y$  of real numbers, there is a real number  $z$  such that  $x < z < y$ .

answer:

- True. For any natural number  $n$ , choosing  $m = n + 1$  satisfies  $m > n$ . Natural numbers are unbounded above.
- False. If  $m=1$ , there is no  $n \in N$  with  $n < 1$ .
- False. There is no largest natural number;  $N$  is infinite.
- True. Let  $n=1$ . For all  $m \in N$ ,  $m \geq 1$ .
- False. Real numbers extend to  $-\infty$ ; no universal lower bound  $n \in R$ .
- False. If  $x$  and  $y$  are consecutive integers (e.g.,  $x = 2, y = 3$ ), no integer  $z$  exists between them.
- True. For real numbers,  $z = (x + y)/2$  always satisfies  $x < z < y$ .

### Exercise 1.3

If  $A$  and  $B$  are two boxes (possibly with things inside), describe the following in terms of boxes:

- $A \setminus B$
- $P(A)$
- $|A|$

answers:

- Imagine looking inside box  $A$  and taking out any item that is also found in box  $B$ . What remains in  $A$  are only those things that are not in  $B$ .
- Think of every possible way you could select items from box  $A$  (including selecting none, or all). Each possible selection is itself a (possibly empty) box. The collection of all these possible boxes is  $P(A)$ .
- Open box  $A$  and count how many items are inside. That count is  $|A|$ .

### Exercise 1.4

If  $A_1, A_2, A_3, \dots, A_n$  are all boxes (possibly with things inside), describe the following in terms of boxes:

- $\bigcup_{i=1}^n A_i$
- $\bigcap_{i=1}^n A_i$

answers:

- If an item exists in at least one box, it appears once in the union box.
- If even one box lacks an item, it is excluded from the intersection.

### Exercise 1.5

Prove that each of the following holds for any sets  $A$  and  $B$ .

- $A \cup B = A$  iff  $B \subseteq A$
- $A \cap B = A$  iff  $A \subseteq B$
- $A \setminus B = A$  iff  $A \cap B = \emptyset$
- $A \setminus B = \emptyset$  iff  $A \subseteq B$

answers:

- (forward) If  $A \cup B = A$ , every element of  $B$  must already be in  $A$ . Thus  $B \subseteq A$ . (reverse) If  $B \subseteq A$ , combining  $A$  and  $B$  adds no new elements, so  $A \cup B = A$
- (forward) if  $A \cap B = A$ , all elements of  $A$  are in  $B$ , so  $A \subseteq B$ . (reverse) if  $A \subseteq B$ , the intersection  $A \cap B$  contains exactly  $A$ .
- (forward) if  $A \setminus B = A$ , no elements of  $A$  are in  $B$ , so  $A \cap B = \emptyset$ . (reverse) if  $A \cap B = \emptyset$ , removing  $B$  from  $A$  leaves  $A$  unchanged.
- (forward) if  $A \setminus B = \emptyset$ , all elements of  $A$  are in  $B$ , so  $A \subseteq B$ . (reverse) if  $A \subseteq B$ , removing  $B$  from  $A$  removes all elements, leaving  $\emptyset$

### Exercise 1.6

Suppose  $f: X \rightarrow Y$  and  $A \subseteq X$  and  $B \subseteq Y$ .

- Prove that  $f(f^{-1}(B)) \subseteq B$
- Give an example where  $f(f^{-1}(B)) \neq B$
- Prove that  $A \subseteq f^{-1}(f(A))$
- Give an example where  $A \neq f^{-1}(f(A))$

answers:

- Let  $y \in f(f^{-1}(B))$ . By definition, there exists  $x \in f^{-1}(B)$  such that  $f(x) = y$ . Since  $x \in f^{-1}(B)$ ,  $f(x) \in B$  by the definition of preimage. Thus  $y = f(x) \in B$ . Therefore,  $f(f^{-1}(B)) \subseteq B$

- Let  $f: \{1, 2\} \rightarrow \{a, b, c\}$  with  $f(1) = a$  and  $f(2) = b$ . Take  $B = \{a, b, c\}$ .  $f^{-1}(B) = \{1, 2\}$ .  $f(f^{-1}(B)) = f(\{1, 2\}) = \{a, b\} \neq B$
- Let  $x \in A$ . Then  $f(x) \in f(X)$ . By definition of preimage,  $x \in f^{-1}(f(A))$ . Thus,  $A \subseteq f^{-1}(f(A))$
- Let  $f: \{1, 2\} \rightarrow \{a\}$  with  $f(1) = f(2) = a$ . Take  $A = \{1\}$ .  $f(A) = \{a\}$ .  $f^{-1}(f(A)) = f^{-1}(\{a\}) = \{1, 2\} \neq A$

### Exercise 1.7

Suppose that  $f: X \rightarrow Y$  and  $g: Y \rightarrow X$  are functions and that the composite  $g \circ f$  is the identity function  $\text{id}_X: X \rightarrow X$ . (The identity function sends every element to itself:  $\text{id}(x) = x$ ) Show that  $f$  must be a one-to-one function and that  $g$  must be an onto function.

answer:

- $f$  is injective

Assume  $f(x_1) = f(x_2)$  for some  $x_1, x_2 \in X$ . Applying  $g$  to both sides:  $g(f(x_1)) = g(f(x_2))$  since  $g \circ f = \text{id}_X$ , this simplifies to:  $x_1 = x_2$ . Thus,  $f(x_1) = f(x_2) \rightarrow x_1 = x_2$ , proving  $f$  is injective.

- $g$  is surjective

For any  $x \in X$ , let  $y = f(x) \in Y$ . Applying  $g$  to  $y$ :  $g(y) = g(f(x)) = x$ . Thus, every  $x \in X$  has preimage  $y = f(x) \in Y$  under  $g$ , proving  $g$  is surjective.

### Exercises 1.8

The following are special cases of De Morgan's laws

- Prove that  $(A \cap B)^c = A^c \cup B^c$

(a)  $(A \cap B)^c \subseteq A^c \cup B^c$

Let  $x \in (A \cap B)^c$ . Then  $x \notin A \cap B$ , so  $x \notin A$  or  $x \notin B$ . Thus,  $x \in A^c$  or  $x \in B^c$ . Therefore  $x \in A^c \cup B^c$ .

(b)  $A^c \cup B^c \subseteq (A \cap B)^c$

Let  $x \in A^c \cup B^c$ . Then  $x \in A^c$  or  $x \in B^c$ , so  $x \notin A$  or  $x \notin B$ . Thus,  $x \notin A \cap B$ , so  $x \in (A \cap B)^c$

- Prove that  $(A \cup B)^c = A^c \cap B^c$

(a)  $(A \cup B)^c \subseteq A^c \cap B^c$

Let  $x \in (A \cup B)^c$ . Then  $x \notin A \cup B$ , so  $x \notin A$  and  $x \notin B$ . Thus,  $x \in A^c$  and  $x \in B^c$ , so  $x \in A^c \cap B^c$ .

(b)  $A^c \cap B^c \subseteq (A \cup B)^c$

Let  $x \in A^c \cap B^c$ . Then  $x \in A^c$  and  $x \in B^c$ , so  $x \notin A$  and  $x \notin B$ . Thus  $x \notin A \cup B$ , so  $x \in (A \cup B)^c$ . Therefore,  $(A \cup B)^c = A^c \cap B^c$

### Exercise 1.9

- Prove that  $\sqrt{3}$  is irrational

Assume  $\sqrt{3}$  is rational, so  $\sqrt{3} = a/b$  where  $a, b \in \mathbb{Z}$  are coprime. Squaring both sides:  $3 = \frac{a^2}{b^2} \implies 3b^2 = a^2$ . This implies  $a^2$  is divisible by 3, so  $a$  must also be divisible by 3 (by the fundamental theorem of arithmetic). Let  $a = 3k$ . Substituting:  $3b^2 = (3k)^2 \implies 3b^2 = 9k^2 \implies b^2 = 3k^2$ . Thus,  $b^2$  is divisible by 3, so  $b$  is also divisible by 3. This contradicts  $a$  and  $b$  being coprime. Hence,  $\sqrt{3}$  is irrational.

- What goes wrong when you try to adapt your argument from part (a) to show that  $\sqrt{4}$  is irrational?
- In part (a) you proved that  $\sqrt{3}$  is irrational, and essentially the same proof shows that  $\sqrt{5}$  is irrational. By considering their product or otherwise, prove that  $\sqrt{3} - \sqrt{5}$  and  $\sqrt{3} + \sqrt{5}$  are either both rational or both irrational. Deduce that they must both be irrational.

### Exercise 1.10

Prove that the multiplicative identity in a field is unique.

Let  $F$  be a field. Suppose there exist two multiplicative identities  $1$  and  $e$  in  $F$ . By definition of a multiplicative identity, for all  $a \in F$ :

$$1 \times a = a \text{ and } e \times a = a$$

Consider the case where  $a = e$ . Applying the identity property of  $1$ :

$$1 \times e = e$$

Now consider the case where  $a = 1$ . Applying the identity property of  $e$ :

$$e \times 1 = 1$$

In a field, multiplication is commutative ( $a \times b = b \times a$ ), so:

$$1 \times e = e \times 1$$

From (1),(2) and (3), we conclude:

$$e = 1$$

Thus, there cannot be two distinct multiplicative identities in  $F$ . The multiplicative identity is unique.

### Exercise 1.11

Given an ordered field  $F$ , recall that we defined the positive elements to be a nonempty subset  $P \subseteq F$  that satisfies both the following conditions:

- (i) If  $a, b \in P$ , then  $a + b \in P$  and  $a \times b \in P$
- (ii) If  $a \in F$  and  $a \neq 0$ , then either  $a \in P$  or  $-a \in P$ , but not both.

- Give an example of some  $P_1 \subseteq R$  that satisfies (i) but not (ii)

$$P_1 = R \text{ (the entire set of real numbers)}$$

Satisfies (i): Closed under addition and multiplication

Fails (ii): For any  $a \neq 0$ , both  $a$  and  $-a$  belong to  $P_1$ , violating the "exactly one" requirement.

- Give an example of some  $P_2 \subseteq R$  that satisfies (ii) but not (i)

$$P_2 = \{x \in R | (x > 0 \text{ and } x \notin Z) \text{ or } (x < 0 \text{ and } x \in Z)\}$$

Satisfies (ii): For every  $a \neq 0$ : if  $a$  is positive non-integer,  $a \in P_2$ . If  $a$  is a positive integer,  $-a \in P_2$ . If  $a$  is negative integer,  $a \in P_2$ . If  $a$  is negative non-integer,  $-a \in P_2$ .

Fails (i):  $0.5 \in P_2$  and  $0.5 \in P_2$  but  $0.5 + 0.5 = 1 \notin P_2$ .  $-1 \in P_2$  and  $0.5 \in P_2$ , but  $-1 + 0.5 = -0.5 \notin P_2$ .

### Exercises 1.12

Assume that  $F$  is an ordered field and  $a, b, c, d \in F$  with  $a < b$  and  $c < d$ .

- Show that  $a + c < b + d$  Step 1: use the additive property of inequalities in ordered fields: If  $a < b$ , then  $a + c < b + c$ . If  $c < d$ , then  $b + c < b + d$ .  
Step 2: By transitivity of  $<$ :  $a + c < b + c < b + d \implies a + c < b + d$



- Prove that it is not necessarily true that  $ac < bd$ .

Counter example:

Let  $F = \mathbb{R}$ , and choose:  $a = -2$ ,  $b = -1$ ,  $c = -3$ ,  $d = -2$ .

- $a \leq b$  (since  $-2 \leq -1$ ) and  $c \leq d$  (since  $-3 \leq -2$ )
- Compute  $ac = (-2)(-3) = 6$  and  $bd = (-1)(-2) = 2$
- $6 \not\leq 2$ , so  $ac < bd$  fails.

### Exercise 1.13

Let  $a, b$  and  $\epsilon$  be elements of an ordered field.

- Show that if  $a < b + \epsilon$  for every  $\epsilon > 0$ , then  $a \leq b$ .

Suppose, for contradiction, that  $a > b$ . Then  $a - b > 0$ . Let  $\epsilon = a - b$ , which is a positive number. Plug this into the assumption  $a < b + \epsilon = a$ . This says  $a < a$ , which is impossible. Therefore, our assumption that  $a > b$  must be false. So it must be that  $a \leq b$ .

- Use part (a) to show that if  $|a - b| < \epsilon$  for all  $\epsilon > 0$ , then  $a = b$

Suppose, for contradiction, that  $a \neq b$ . Then  $|a - b| > 0$ . Let  $\epsilon = |a - b|/2$ , which is still positive. By assumption  $|a - b| < \epsilon = |a - b|/2$ . But this says  $|a - b| < |a - b|/2$ , which is impossible unless  $|a - b| = 0$ . Therefore, our assumption that  $a \neq b$  must be false. So  $a = b$ .

### Exercise 1.14

Prove that the equality  $|-ab| = |-a||-b|$  holds for all real numbers  $a$  and  $b$ .

Definition of absolute value: For any real number

$$x : |x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$$

- case 1: both  $a \leq 0$  and  $b \leq 0$

- $ab \geq 0$
- $|ab| = ab$

- $|a| = a, |b| = b$
- $|a||b| = ab$
- So,  $|ab| = |a||b|$
- case 2:  $a \geq 0, b < 0$ 
  - $ab \leq 0$
  - $|ab| = -(ab) = -ab$
  - $|a| = a, |b| = -b$
  - $|a||b| = a(-b) = -ab$
  - So,  $|ab| = |a||b|$
- case 3:  $a < 0, b \geq 0$  similar to case 2
- case 4:  $a < 0, b < 0$ 
  - $ab \geq 0$
  - $|ab| = (-a)(-b) = ab$
  - $|a| = -a, |b| = -b$
  - $|a||b| = (-a)(-b) = ab$
  - So,  $|ab| = |a||b|$

### Exercise 1.15

For each of the following, find all numbers  $x$  which satisfy the expression.

- $|x - 4| = 7$   
 $\{-3, 11\}$
- $|x - 4| < 7$   
 $(-3, 11)$
- $|x + 2| < 1$   
 $(-3, -1)$
- $|x - 1| + |x - 2| > 1$   
 $(-\infty, 1) \cup (2, \infty)$

- $|x - 1| + |x + 1| > 1$

$R$

- $|x - 1||x + 1| = 0$

$\{-1, 1\}$

- $|x - 1||x + 2| = 3$

$\{\frac{-1+\sqrt{21}}{2}, \frac{-1-\sqrt{21}}{2}\}$

### Exercise 1.16

Let  $\max\{x, y\}$  denote the maximum of the real numbers  $x$  and  $y$ , and let  $\min\{x, y\}$  denote the minimum. For example,  $\min\{-1, 4\} = -1$ , and also  $\min\{-1, -1\} = -1$ . Prove that

$$\max\{x, y\} = \frac{x+y+|y-x|}{2} \text{ and } \min\{x, y\} = \frac{x+y-|y-x|}{2}$$

Then find a formula for  $\max\{x, y, z\}$  and  $\min\{x, y, z\}$ .

- Consider two cases to prove for maximum, minimum

- $y \geq x$

maximum:  $\frac{x+y+|y-x|}{2} = \frac{x+y+y-x}{2} = y$

minimum:  $\frac{x+y-|y-x|}{2} = \frac{x+y-y+x}{2} = x$

- $y < x$

maximum:  $\frac{x+y+|y-x|}{2} = \frac{x+y+x-y}{2} = x$

minimum:  $\frac{x+y-|y-x|}{2} = \frac{x+y-x+y}{2} = y$

Thus the formula holds for all  $x, y \in R$

- extension to three variables

- maximum of three variables  $\max\{x, y, z\} = \max(\max(x, y), z) = \frac{\frac{x+y+|y-x|}{2} + z + |z - \frac{x+y+|y-x|}{2}|}{2}$

- minimum of three variables  $\min\{x, y, z\} = \min(\min(x, y), z) = \frac{\frac{x+y-|y-x|}{2} + z - |z - \frac{x+y-|y-x|}{2}|}{2}$

### Exercise 1.17

Prove that if  $a, b \in R$  and  $0 < a < b$ , then  $a^n < b^n$  for any positive integer  $n$ .

- base case  
given  $0 < a < b$ , the inequality holds by assumption.
- inductive step:  
Assume  $a^k < b^k$  for some integer  $k \geq 1$ .  $a^{k+1} < ab^k$ . Since  $a < b$ , then  $ab^k < bb^k = b^{k+1}$ . Thus,  $a^{k+1} < b^{k+1}$ .
- By induction,  $a^n < b^n$  holds for all positive integers  $n$ .

### Exercise 1.18

Prove that if  $a_1, a_2, \dots, a_n$  are real numbers, then:  $|a_1 + a_2 + \dots + a_n| \leq |a_1| + |a_2| + \dots + |a_n|$ .

Use induction based on triangle inequality of two numbers to prove.

### Exercise 1.19

Prove that  $\sum_{k=1}^n \frac{1}{k(k+1)} = \frac{n}{n+1}$  for every natural number  $n$ .

With partial fractions, we know  $\frac{1}{k(k+1)} = \frac{1}{k} - \frac{1}{k+1}$

$$\sum_{k=1}^n \frac{1}{k(k+1)} = (1/1 - 1/2) + (1/2 - 1/3) + \dots + (1/n - 1/(n+1)) = \frac{n}{n+1} \quad (2)$$

### Exercise 1.20

Determine which natural numbers,  $n$ , have the property that  $\sqrt{n}$  is irrational.

A natural number  $n$  has an irrational square root if and only if it's not a perfect square.

### Exercise 1.21

Let  $f : X \rightarrow Y$ , and assume  $A_1, A_2 \subseteq X$ . Show that:  $f(A_1 \cap A_2) \subseteq f(A_1) \cap f(A_2)$ . Recall that if  $A$  is a set, then  $f(A) = \{f(x) : x \in A\}$ .

Let  $y \in f(A_1 \cap A_2)$ , then there exists  $x \in A_1 \cap A_2$  that results in  $y = f(x)$ . Since  $x \in A_1 \cap A_2$ ,  $x \in A_1$  and  $x \in A_2$ . Therefore,  $y = f(x) \in f(A_1)$  and

$y = f(x) \in f(A_1)$ ; this gives  $y \in f(A_1) \cap f(A_2)$ . Thus proves  $f(A_1 \cap A_2) \subseteq f(A_1) \cap f(A_2)$ .

### Exercise 1.22

Give an example of a function  $f$ , and a pair of sets  $A$  and  $B$ , for which

$$f(A_1 \cap A_2) \neq f(A_1) \cap f(A_2) \quad (3)$$

Recall that if  $A$  is a set, then  $f(A) = \{f(x) : x \in A\}$ .

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be  $f(x) = x^2$   $A_1 = \{1\}$ ,  $A_2 = \{-1\}$ .

$$\begin{aligned} f(A_1 \cap A_2) &= f(\emptyset) = \emptyset \\ f(A_1) \cap f(A_2) &= \{1\} \cap \{1\} = \{1\} \end{aligned} \quad (4)$$

### Exercise 1.23

Assume that  $A \subseteq B$  and both are bounded above. Prove that  $\sup(A) \leq \sup(B)$ .

Suppose for contradiction, that  $\sup(A) > \sup(B)$ . Then, by the definition of supremum, there exists some  $a \in A$  such that  $a > \sup(B)$ . But since  $a \in B$ , this contradicts the fact that  $\sup(B)$  is an upper bound for  $B$ .

### Exercise 1.24

Suppose  $A \subseteq \mathbb{R}$  has a maximal element - that is, there is an element  $M \in A$  such that  $x \leq M$  for all  $x \in A$ . Likewise, assume  $B \subseteq \mathbb{R}$  has a minimal element  $m$ .

- Prove that  $\sup(A) = M$ .
  - Since  $M$  is the maximal element of  $A$ , by definition  $\forall x \in A, x \leq M$ . Thus  $M$  is an upper bound of  $A$ .
  - To show that  $M$  is the least upper bound, suppose there exists another upper bound  $S$  of  $A$  such that  $S < M$ . But since  $M \in A$ , we must have  $M \leq S$ . This contradicts  $S < M$ . Therefore, no such  $S$  exists, and  $M$  is the smallest upper bound.
- Prove that  $\inf(B) = m$ .

- Since  $m$  is the minimal element of  $B$ , by definition  $\forall x \in B, x \geq m$ . Thus,  $m$  is a lower bound of  $B$ .
- To show  $m$  is the greatest lower bound, suppose there exists another lower bound  $t$  of  $B$  such that  $t \not\leq m$ . But since  $m \in B$ , we must have  $t \leq m$ . This contradicts  $t \not\leq m$ . Therefore, no such  $t$  exists, and  $m$  is the largest lower bound.

### Exercise 1.25

Suppose that  $A$  is a nonempty set containing finitely many integers. Prove by induction that  $A$  has a maximal element, and that  $\max(A) \in A$ .

- base case: if  $A$  contains exactly one integer  $a$ , then  $a$  is trivially the maximal element, and  $\max(A) = a \in A$ .
- inductive step: Assume every nonempty finite set of integers with  $k$  elements has a maximal element that belongs to the set. Let  $A = \{a_1, a_2, \dots, a_{k+1}\}$ .  $A' = A \setminus \{a_{k+1}\}$  with  $k$  elements. By the induction hypothesis,  $A'$  has a maximal element  $m \in A'$ . Compare  $a_{k+1}$  with  $m$ , if  $a_{k+1} > m$ , then  $a_{k+1}$  is the maximal element of  $A$ ; if  $a_{k+1} \leq m$ , then  $m$  remains the maximal element of  $A$ . This proves that the maximal element of  $A$  is an element of  $A$ . By mathematical induction, every nonempty finite set of integers has a maximal element that belongs to the set.

### Exercise 1.26

Prove that  $\mathbb{N}$  is complete

To prove that  $\mathbb{N}$  is complete, we first clarify the definition of completeness. Completeness means that every nonempty subset of  $\mathbb{N}$  that is bounded above has a least upper bound in  $\mathbb{N}$ .

- Let  $S \subseteq \mathbb{N}$  be a nonempty subset bounded above.  
By definition, there exists some  $M \in \mathbb{N}$  such that  $s \leq M$  for all  $s \in S$
- $S$  is finite.  
Since  $S \subseteq \{1, 2, \dots, M\}$  and this set is finite,  $S$  must also be finite.

- Every finite nonempty subset of  $\mathbb{N}$  has a maximum.

By the result proven in the previous induction problem, every finite nonempty set of integers contains a maximal element. Let  $\max(S)$  denote this maximum.

- $\max(S)$  is the least upper bound of  $S$

$\max(S)$  is an upper bound because  $s \leq \max(S)$  for all  $s \in S$ . It is the least upper bound because no smaller natural number than  $\max(S)$  can be an upper bound for  $S$ .

- Since every nonempty bounded-above subset  $S \subseteq \mathbb{N}$  has a least upper bound  $\max(S) \in \mathbb{N}$ ,  $\mathbb{N}$  is complete.

## Exercise 1.27

For each item, compute the requested supremum or infimum or carefully explain why it does not exist. Either way, prove that your answer is correct.

- Determine  $\sup(A)$  for  $A = \{\frac{(-1)^n}{n} : n \in \mathbb{N}\}$

The set  $A$  alternates between positive and negative terms:  $A = \{-1, 1/2, -1/3, 1/4, -1/5, \dots\}$ . The positive terms are  $1/2, 1/4, 1/6, \dots$  approaching 0; the negative terms are  $-1, -1/3, -1/5, \dots$  approaching 0. The supremum is  $1/2$ .

Proof

- For all  $n$ ,  $\frac{(-1)^n}{n} \leq 1/2$
- if  $n \geq 2$ , positive terms  $1/n \leq 1/2$  and negative terms are  $\leq 1/2$
- Thus,  $\sup(A) = 1/2$  and  $1/2 \in A$

- Fix  $a \in (0, 1)$ . Determine  $\inf(B)$  for  $B = \{a^n : n \in \mathbb{N}\}$ .

For  $a \in (0, 1)$ ,  $a^n$  is a strictly decreasing sequence bounded below by 0. For example, with  $a = 0.5$ :  $B = \{0.5, 0.25, 0.125, \dots\}$

To prove  $\inf(B) = 0$ , firstly,  $a^n > 0$  for all  $n$ , so 0 is a lower bound. For any  $\epsilon > 0$ , choose  $N > \frac{\ln \epsilon}{\ln a}$ . Then  $a^N \leq \epsilon$ , proving 0 is the greatest lower bound.

- Fix  $a \in (1, \infty)$ . Determine  $\sup(C)$  for  $C = \{a^n : n \in \mathbb{N}\}$

For  $a > 1$ ,  $a^n$  is strictly increasing sequence unbounded above. For example  $a = 2$ . Thus the supremum doesn't exist in the real numbers. Since for any  $M > 0$ , choose  $N > \frac{\ln M}{\ln a}$ . Then  $a^N > M$ , proving the sequence grows without bound.

## Exercise 1.28

Prove the infimum case of Theorem 1.24

To prove the infimum case of theorem 1.24, we demonstrate that for a set  $A \subseteq \mathbb{R}$ ,  $\inf(A) = \beta$  if and only if 1.  $\beta$  is a lower bound of  $A$  2. For every  $\epsilon > 0$ , there exists  $x \in A$  such that  $x < \beta + \epsilon$

- forward direction: assume  $\beta = \inf(A)$ 
  - Lower bound property: by definition of infimum,  $\beta$  is a lower bound of  $A$ , so  $x \geq \beta$  for all  $x \in A$ .
  - $\epsilon$  condition: Let  $\epsilon > 0$ . Since  $\beta$  is the greatest lower bound,  $\beta + \epsilon$  is not a lower bound of  $A$ . Thus, there exists  $x \in A$  such that  $x < \beta + \epsilon$
- reverse direction: assume  $\beta$  is a lower bound of  $A$  and for every  $\epsilon > 0$ , there exists  $x \in A$  with  $x < \beta + \epsilon$ . We prove  $\beta = \inf(A)$  by showing it is the greatest lower bound.
  - $\beta$  is already a lower bound by assumption
  - Suppose there exists a greater lower bound  $\gamma$  such that  $\gamma > \beta$ . Let  $\epsilon = \gamma - \beta > 0$ . By assumption, there exists  $x \in A$  such that  $x < \beta + \epsilon = \gamma$ . This contradicts  $\gamma$  being a lower bound. Thus  $\beta$  is the greatest lower bound.

## Exercise 1.29

Prove that  $\sup(\{\frac{n}{n+1} : n \in \mathbb{N}\}) = 1$  and  $\inf(\{\frac{n}{n+1} : n \in \mathbb{N}\}) = 1/2$ .

$\sup(S) = 1$

- show that 1 is an upper bound



For all  $n \in \mathbb{N}$ ,

$$\frac{n}{n+1} = 1 - \frac{1}{n+1} < 1 \quad (5)$$

So every element of  $S$  is less than 1, hence 1 is an upper bound.

- Show that 1 is the least upper bound

Let  $\epsilon > 0$ . We want to show there exists  $x \in S$  such that  $x > 1 - \epsilon$ .

Set  $\frac{n}{n+1} > 1 - \epsilon$

$$1 - \frac{1}{n+1} > 1 - \epsilon \rightarrow \frac{1}{n+1} < \epsilon \rightarrow n > 1/\epsilon - 1 \quad (6)$$

For any  $\epsilon > 0$ , pick  $n$  large enough so that  $n > 1/\epsilon - 1$ . Then  $\frac{n}{n+1} > 1 - \epsilon$ . Thus, for any  $\epsilon > 0$ , there is an element of  $S$  within  $\epsilon$  of 1 from below. Therefore, 1 is the supremum of  $S$ .

- $\inf(S) = 1/2$ 
  - Show that  $1/2$  is a lower bound. The smallest value occurs at  $n = 1 : 1/2$ . For  $n > 1$ ,  $\frac{n}{n+1} \geq 1/2$
  - Show that  $1/2$  is the greatest lower bound For any  $\epsilon > 0$ ,  $1/2 + \epsilon$  is greater than  $1/2$ . For  $n=1$ ,  $1/2 < 1/2 + \epsilon$ . For all  $n \geq 1$ ,  $\frac{n}{n+1} > 1/2$ . Thus  $1/2$  is the smallest element and hence the infimum.

### Exercise 1.30

Let  $A, B \subseteq \mathbb{R}$ , and assume that  $\sup(A) < \sup(B)$

- Show that there exists an element  $b \in B$  that is an upper bound for  $A$ .  
Since  $\sup(A) < \sup(B)$ ,  $\sup(A)$  is not an upper bound for  $B$ . There exists an element  $b \in B$  such that  $b > \sup(A)$ . Since  $\sup(A)$  is an upper bound for  $A$ , any  $b > \sup(A)$  is also an upper bound for  $A$ . Thus,  $b \in B$  serves as an upper bound for  $A$ .
- Give an example to show that this is not necessarily the case if we instead only assume that  $\sup(A) \leq \sup(B)$ . You do not need to prove your answer.

Let  $A = (0, 1)$  and  $B = (0, 1)$ .  $\sup(A) = \sup(B) = 1$ . However, every element  $b \in B$  satisfies  $b < 1$ , so no  $b \in B$  is an upper bound for  $A$ .