

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 $A_{n+1} \subset A_n$ for all n and $\bigcap_{n=1}^{\infty} A_n = \emptyset$. Prove that your example has the stated property.

PROOF Let A_1 be the interval $[0, 1]$ of the real line. A_2 be the interval $[1, 2]$, A_3 be the interval $[2, 3]$ and so on until we have an infinite collection of intervals.

- Therefore, A_n will be the interval $[\max(A_{n-1}), n]$ and A_{n+1} will be the interval $[\max(A_n), n+1]$.
- Clearly, $A_2 \subset A_1, A_3 \subset A_2, \dots, A_{n+1} \subset A_n$ since each of these intervals have one element from the preceding interval.
- Therefore, the family of intervals $A_n = [\max(A_{n-1}), n], n = 1, 2, \dots$ satisfies the above property.
- But, there is no element that appears in all the intervals. For example, $\bigcap_{n=1}^3 A_n = A_1 \cap A_2 \cap A_3 = \emptyset$.
- Extending the same logic, it is clear that $\bigcap_{n=1}^{\infty} A_n = \emptyset$.

This completes the proof. ■