1 1.11

Suppose S is an ordered set with the least-upper-bound property, $B \subset S$, B is not empty, and B is bounded below.

Let L be the set of all lower bounds of B. $L \subset S$.

Because B is bounded below, L is not empty.

Take $b \in B$. For all $l \in L$, l is a lower bound of B, so $l \leq b$ holds. This means b is an upper bound of L. Because B is not empty, $b \in B$ exists and L is bounded above.

Due to the least-upper-bound property of S, $\sup L$ exists: $\sup L$ is an upper bound of L, and any $\gamma < \sup L$ is not an upper bound of L.

For any $b \in B$, b is an upper bound of L, so $\sup L \leq b$. This means $\sup L$ is a lower bound of B, and $\sup L \in L$.

Because $\sup L$ is an upper bound of L, any $l \in L$ satisfies $l \leq \sup L$.

So, $\sup L$ is a lower bound of B, and any $l > \sup L$ is not a lower bound of B. This means $\sup L = \inf B$.