

# Solved selected problems of Real Analysis

## - Carothers

Franco Zacco

### Chapter 2 - Countable and Uncountable Sets

*Proof. 1* We want to prove that the relation "is equivalent to" defines an equivalence relation, then we prove the following.

- (i) First, we want to prove that  $A \sim A$ . Let  $f : A \rightarrow A$  such that  $f(x) = x$  then  $A \sim A$ .
- (ii) If  $A \sim B$  then there exists some  $f : A \rightarrow B$  such that it is an onto and a one-to-one function. This means that it must exist  $f^{-1} : B \rightarrow A$  which is also an onto and a one-to-one function. Therefore  $B \sim A$ .
- (iii) Finally, if  $A \sim B$  and  $B \sim C$  we must have two functions  $f : A \rightarrow B$  and  $g : B \rightarrow C$  such that both of them are onto and one-to-one. Now, let  $h(x) = g(f(x))$  we see that  $h : A \rightarrow C$  and since both  $f$  and  $g$  are onto and one-to-one functions then  $h$  is also onto and one-to-one. Therefore  $A \sim C$ .

□

*Proof. 2* Let us grab one element from  $A$  that we know it exists because  $A$  it's an infinite set, and let us call this element  $a_1$  then we can build a subset of  $A$  as  $\{a_1\}$  which has one element, then the case of  $n = 1$  is done. Now let us grab another element from  $A$  and let us call it  $a_2$  then we can build another subset of  $A$  as  $\{a_1, a_2\}$  of size  $n = 2$ , if we continue this procedure we can build a subset of  $A$  of any size such that  $n \geq 1$ . □

*Proof. 3*

Let us have two finite countable sets  $A_1$  and  $A_2$  of sizes  $n$  and  $m$  respectively, then the set  $A_1 \cup A_2$  will have  $n + m - k$  elements where  $k$  is the number of elements that are in both sets, but then the set  $A_1 \cup A_2$  is equivalent to a set  $\{1, 2, 3, \dots, n + m - k\}$  so  $A_1 \cup A_2$  is also a finite countable set. We can continue this procedure for a set of finite countable sets so  $A_1 \cup A_2 \cup A_3 \dots \cup A_n$  is also a finite countable set.

In the case where  $A_1, A_2, \dots, A_n$  are infinite countable sets let us call  $a_{ij}$  the element of  $A_i$  in the position  $j$  then we can map the elements in the following way

$$\begin{array}{lll} 1 \rightarrow a_{11} & n + 1 \rightarrow a_{12} & \dots \\ 2 \rightarrow a_{21} & n + 2 \rightarrow a_{22} & \dots \\ 3 \rightarrow a_{31} & n + 3 \rightarrow a_{32} & \dots \\ \dots & \dots & \\ n \rightarrow a_{n1} & n + n \rightarrow a_{n2} & \dots \end{array}$$

So we have mapped each element of  $\mathbb{N}$  to an element of  $A_1 \cup A_2 \cup A_3 \dots \cup A_n$  then  $A_1 \cup A_2 \cup A_3 \dots \cup A_n$  is an infinite countable set.

For the set  $A_1 \times A_2 \times \dots \times A_n$  we can write it as  $\{(a_1, a_2, \dots, a_n) \mid a_1 \in A_1 \text{ and } a_2 \in A_2 \text{ and } \dots \text{ and } a_n \in A_n\}$  and we see that this operation between the sets gave us a set of size  $m_1 \cdot m_2 \cdot \dots \cdot m_n$  where  $m_1$  is the number of elements in  $A_1$ ,  $m_2$  is the number of elements in  $A_2$  and so on, but then this set is equivalent to the set  $\{1, 2, 3, \dots, m_1 \cdot m_2 \cdot \dots \cdot m_n\}$ . Therefore the cartesian product  $A_1 \times A_2 \times \dots \times A_n$  is also a finite countable set.

In the case where  $A_1, A_2, \dots, A_n$  are infinite countable sets we know all of them are equivalent to  $\mathbb{N}$  and we also we know that  $\mathbb{N} \times \mathbb{N}$  is equivalent to  $\mathbb{N}$  then we can write that  $A_1 \times A_2 \times \dots \times A_n \sim \mathbb{N} \times \mathbb{N} \times \dots \times \mathbb{N} \sim \mathbb{N}$  therefore  $A_1 \times A_2 \times \dots \times A_n$  is also an infinite countable set.  $\square$

*Proof. 4* Let us suppose we have a set  $A$  which is infinite, then we can select a set of elements from  $A$  and call it  $B$  such that  $B = \{a_1, a_2, \dots\}$  where  $a_1$  is one element from  $A$ ,  $a_2$  is another element from  $A$  and so on. Then  $B$  will be equivalent to  $\mathbb{N}$  and therefore  $B$  is an infinitely countable set.  $\square$

*Proof. 15* Given that every nonempty open interval in  $\mathbb{R}$  has a rational number inside let us grab one rational  $q_1$  from one of the intervals then we grab from another open interval another rational number  $q_2$  and so on, then we can generate a set with these numbers as  $B = \{q_1, q_2, \dots\}$  so  $B$  is equivalent to  $\mathbb{N}$  and therefore  $B$  is countable and the set of pairwise disjoint, nonempty open intervals in  $\mathbb{R}$  is too.  $\square$

*Proof. 19* Let  $G$  be the set of all functions  $g : A \rightarrow \{0, 1\}$  and let us define a function  $f$  such that  $f : P(A) \rightarrow G$  and  $f(\alpha) = g_\alpha$  where  $\alpha \in P(A)$  and  $g_\alpha : A \rightarrow \{0, 1\}$  is defined as

$$g_\alpha(a) = \begin{cases} 1 & \text{if } a \in \alpha \\ 0 & \text{if } a \notin \alpha \end{cases}$$

We want to check that the function  $f$  is bijective (i.e. one-to-one and onto). Suppose then that  $f(\alpha) = f(\beta)$  where  $\alpha, \beta \in P(A)$  then  $g_\alpha = g_\beta$  now let us suppose that there is some  $a \in A$  such that  $g_\alpha(a) = 1$  and  $g_\beta(a) = 0$  we want to arrive to a contradiction this means that  $a \in \alpha$  but  $a \notin \beta$  i.e  $\alpha \neq \beta$  but we said that  $g_\alpha = g_\beta$  then this is a contradiction and either  $g_\beta(a) = 1$  or  $g_\alpha(a) = 0$  and therefore  $\alpha = \beta$ .

Now let us have a function  $g \in G$  such that  $g : A \rightarrow \{0, 1\}$ . Let us also have a set  $\alpha = \{a \in A : g(a) = 1\}$  so we can define  $g = g_\alpha$  and we see that  $\alpha \in P(A)$ . Therefore for any  $g \in G$  we can find an  $\alpha \in P(A)$  as we wanted.  $\square$

*Proof. 21* We know that the Cantor set consists of those points in  $[0, 1]$  having some base 3 decimal representation that excludes the digit 1. Then a ternary decimal of the form  $0.a_1a_2a_3\dots a_n11$  is not in  $\Delta$ .  $\square$

*Proof. 22* If  $x, y \in \Delta$  then  $x$  and  $y$  can be written as  $x = 0.x_1x_2x_3\dots$  and  $y = 0.y_1y_2y_3\dots$  where each digit is either 0 or 2.

Since we know that  $x < y$  we know there is some  $n$ th digit where  $x_n = 0$  and  $y_n = 2$ , let us select this  $n$ th index to be the minimum digit where this happen. Then we can construct a number  $z$  such that  $z_k = x_k = y_k$  where  $k \in \{0, 1, 2, \dots, n-1\}$  and then  $z_n = 1$  therefore we have that  $z \notin \Delta$  and  $x < z < y$ .  $\square$

*Proof. 26* Let  $x, y \in \Delta$  then we can write  $x = a_1a_2a_3\dots$  and  $y = b_1b_2b_3\dots$  where  $a_n, b_n \in \{0, 2\}$  and  $n \in \mathbb{N}$ , but since  $x < y$  then there must be some digit where  $a_k = 0$  and  $b_k = 2$  so when we apply the Cantor function we see that  $f(a_k) = 0$  and  $f(b_k) = 1$  what could happen here is that the binary number formed has two binary representations so if  $f(a_m) = 1$  for  $m \in \mathbb{N}$  and  $m > k$  and  $a_m$  is not terminating then  $f(x) = f(y)$ . Therefore we have that  $f(x) \leq f(y)$ .

( $\rightarrow$ ) If  $f(x) = f(y)$  then this means that  $f(x) = 0.c_1c_2\dots c_k0\bar{1}$  and  $f(y) = 0.c_1c_2\dots c_k1$  where  $c_n \in \{0, 1\}$  and  $n = \{1, 2, 3, \dots, k\}$  but this means that  $x = 0.a_1a_2\dots a_k0\bar{2} = 0.a_1a_2\dots a_k1$  and  $y = 0.a_1a_2\dots a_k2$  where  $a_n \in \{0, 2\}$  and  $n = \{1, 2, 3, \dots, k\}$ .

( $\leftarrow$ ) Now if  $x = 0.a_1a_2\dots a_k1$  and  $y = 0.a_1a_2\dots a_k2$  we can write  $x = 0.a_1a_2\dots a_k0\bar{2}$  then  $f(x) = 0.c_1c_2\dots c_k0\bar{1} = 0.c_1c_2\dots c_k1 = f(y)$   $\square$

*Proof. 29* Let  $f : [0, 1] \rightarrow [0, 1]$  be the extended Cantor function. If  $x, y \in \Delta$  and  $x < y$  we saw that  $f(x) \leq f(y)$  so  $f$  is increasing in this case.

If  $x \in \Delta$ ,  $y \in [0, 1] \setminus \Delta$  and  $x < y$  then given that  $f(y)$  is defined as  $f(y) = \sup\{f(z) : z \in \Delta, z \leq y\}$  then  $f(x) \leq f(y)$  so  $f$  is increasing.

If  $x \in [0, 1] \setminus \Delta$ ,  $y \in \Delta$  and  $x < y$  then given that  $f(x)$  is defined as  $f(x) = \sup\{f(z) : z \in \Delta, z \leq y\}$  but also  $f(z) \leq f(y)$  then  $f(x) \leq f(y)$  therefore  $f$  is increasing.  $\square$

*Proof. 30* At step 1 we discard an interval of length  $\alpha/3$  in the step 2 we discard 2 intervals of length  $\alpha/3^2$  then the total length discarded in this step is  $2\alpha/3^2$ , we can continue this procedure so in the  $n$ th step we discard  $2^{n-1}\alpha/3^n$ . Now let us sum all the discarded intervals

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{2^{n-1}\alpha}{3^n} &= \frac{\alpha}{3} \sum_{n=1}^{\infty} \frac{2^{n-1}}{3^{n-1}} \\ &= \frac{\alpha}{3} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n \\ &= \frac{\alpha}{3} \frac{1}{1 - 2/3} = \alpha \end{aligned}$$

Therefore the generalized Cantor set has a measure of  $1 - \alpha$ .  $\square$

*Proof. 32* Let us suppose that there is one open interval where the monotone function  $f$  doesn't have continuity points i.e. all points are discontinued (we have uncountable many of them), but we saw in Theorem 2.17 that if  $f$  is a monotone function has at most countable many points of discontinuity so we have arrived at a contradiction and therefore  $f$  has points of continuity on every open interval.  $\square$

*Proof. 33* Let us suppose that  $\sum_{i=1}^n |f(x_i+) - f(x_i-)| > |f(b) - f(a)|$  we want to arrive to a contradiction. Let us suppose  $f$  is monotone increasing (the proof should be analogous if  $f$  is decreasing) then we can find the biggest  $k \in \mathbb{N}$  where we have that  $\sum_{i=1}^k |f(x_i+) - f(x_i-)| < |f(b) - f(a)|$  but then it must happen that  $f(x_{k+1}+) > f(b)$  so from here on  $f$  must be decreasing, which is a contradiction because we said that  $f$  is monotone increasing. Therefore it must happen that  $\sum_{i=1}^n |f(x_i+) - f(x_i-)| \leq |f(b) - f(a)|$ .

Proving that  $f$  has at most countably many jump discontinuities is analogous to prove that  $T_n = \{x \in [a, b] : |f(x+) - f(x-)| \geq 1/n\}$  is finite because  $T_1 \subset T_2 \subset T_3 \subset \dots$  and  $\cup_{n=1}^{\infty} T_n$  is the set of all discontinuities, then if all  $T_n$  are countable then  $\cup_{n=1}^{\infty} T_n$  is countable. Let us suppose  $T_n$  is infinite then definitely there is a finite number of points  $M = 2n|f(b) - f(a)|$  inside and we know that

$$\sum_{i=1}^M \frac{1}{n} \leq \sum_{i=1}^M |f(x_i+) - f(x_i-)| \leq |f(b) - f(a)|$$

then

$$2|f(b) - f(a)| = \sum_{i=1}^{2n|f(b)-f(a)|} \frac{1}{n} \leq |f(b) - f(a)|$$

which is not true therefore  $T_n$  must be finite. □