

Math 4302 Mathematical Analysis I  
Lecture 2  
 Topic: Completeness & Real Numbers

Recall, the least upper bound property for an ordered field  $\mathbb{F}$ :

- **The least upper bound property (LUB)**

*Every nonempty and bounded above subset  $S \subseteq F$  has the least upper bound, that is, there is  $\beta \in \mathbb{F}$ , such that*

$$\beta = \sup S.$$

- **Definition** An ordered field  $\mathbb{F}$  is called *complete* it satisfies the least upper bound property.

- We proved last time:

**Theorem** *Every complete ordered field  $F$  is Archimedean.*

- We show later that

$$S = \{x \in \mathbb{Q} : 0 < x < \sqrt{2}\} \subset \mathbb{Q}$$

is non-empty and bounded, but it has no least upper bound in  $\mathbb{Q}$ .

- Therefore,  $\mathbb{Q}$  is not complete.

- Note that  $\mathbb{Q}$  is Archimedean field.

The following theorem tells us that an ordered field  $\mathbb{F}$  that is complete is unique.

- **Theorem** *There exists a unique (up to an isomorphism of ordered fields) a complete ordered field called the field of real numbers and we denote it by  $\mathbb{R}$ .*

**Proof.** See any textbook with a construction of  $\mathbb{R}$ . ■

- **Proposition** *Let  $F$  be a complete ordered field.*

*Then every nonempty and bounded below subset  $S \subseteq F$  has the greatest lower bound.*

*That is, there is  $\alpha \in F$ , such that*

$$\alpha = \inf S.$$

*In fact  $\alpha = -\sup(-S)$ , where  $-S = \{-x \in \mathbb{F} : x \in S\}$ .*

**Proof.** Since  $S$  is bounded below,

- there is  $m \in \mathbb{F}$  such that

$$m \leq x, \text{ for all } x \in S.$$

- Thus,

$$-x \leq -m, \text{ for all } x \in S.$$

- Therefore,  $y \leq -m$ , for all  $y \in (-S)$ ,  
 i.e.  $-m$  is an upper bound of  $-S$ .

- Since  $x \in S$  iff  $-x \in (-S)$  and  $S \neq \emptyset$ ,

$$-S \neq \emptyset$$

- Therefore,  
 $-S$  is non-empty and bounded above.
- Since  $\mathbb{F}$  is complete, there is  $\beta \in \mathbb{F}$  such that

$$\beta = \sup(-S).$$

- Since, for all  $y \in (-S)$ ,

$$y \leq \beta,$$

then for all  $y \in (-S)$ ,

$$\begin{aligned} -\beta &\leq -y, \text{ so} \\ -\beta &\leq x, \end{aligned}$$

for all  $x \in S = -(-S)$ ,

i.e.  $-\beta$  is a lower bound of  $S$ .

- Since  $\beta = \sup(-S)$ ,  
if  $\epsilon > 0$ , then

$$\begin{aligned} \beta - \epsilon &< x, \text{ for some } x \in (-S), \text{ thus} \\ -x &< -\beta + \epsilon \end{aligned}$$

Since  $-x \in S$ , there is  $y = -x$ , such that

$$\begin{aligned} y &< -\beta + \epsilon, \\ \text{i.e. } -\beta + \epsilon &\text{ is not a lower bound for } S, \text{ so} \\ -\beta &= \inf(S), \text{ i.e.} \\ -\sup(-S) &= \inf(S). \end{aligned}$$

- Hence,  $\mathbb{F}$  has the greatest lower bound property.

This finishes our proof. ■

- **Remark** We observe that we can define a *complete ordered field* as a field  $\mathbb{F}$  in which  
*every nonempty and bounded below subset  $S \subseteq F$  has the greatest lower bound*,  
i.e. there is  $\alpha \in \mathbb{F}$ , such that  $\alpha = \inf S$ .

**Exercise:** Shows that

$$\sup(S) = -\inf(-S),$$

where  $-S = \{-x \in \mathbb{F} : x \in S\}$ .

**Exercise:** Let

$$S = \left\{ \frac{1}{n} : n \in \mathbb{N} \right\} \subset \mathbb{R}.$$

Show that  $\inf S = 0$ .

- Since  $n > 0$ , then  $\frac{1}{n} > 0$ , so for all  $x \in S$ ,

$$0 \leq x,$$

i.e. 0 is a lower bound for  $S$ .

- We show that 0 is the greatest lower bound of  $S$ .

- Indeed, let  $\epsilon > 0$ .
- Since  $\mathbb{R}$  is *Archimedean* (every complete ordered field is *Archimedean*),
- by theorem since  $\epsilon > 0$ , there is  $n \in \mathbb{N}$ , such that

$$0 < \frac{1}{n} < \epsilon = \epsilon + 0 \text{ and } \frac{1}{n} \in S,$$

- We showed that:

For every  $\epsilon > 0$ , there is  $x \in S$ , such that,

$$x < 0 + \epsilon,$$

- Consequently  $0 + \epsilon$  is not a lower bound.
- It follows that

$$0 = \inf S.$$

**Exercise** Let  $a < b$  and

$$S = (a, b) = \{x \in \mathbb{R} : a < x < b\}.$$

Show that  $b = \sup S$ .

- For every  $x \in S$ ,

$$x \leq b,$$

so  $b$  is an upper bound of  $S$ .

- Now, we show that  $b$  is the least upper bound for  $S$ , i.e.  
we show that, for any  $\epsilon > 0$

$$b - \epsilon$$

is not an upper bound of  $S$ .

- Let

$$x = \max \left\{ b - \frac{\epsilon}{2}, \frac{a+b}{2} \right\}.$$

- Since  $a < b$

$$a = \frac{a+a}{2} < \frac{a+b}{2} < \frac{b+b}{2} = b,$$

so

$$\frac{a+b}{2} \in S.$$

- Therefore,

$$a < \frac{a+b}{2} \leq \max \left\{ b - \frac{\epsilon}{2}, \frac{a+b}{2} \right\} = x$$

- Since  $b - \frac{\epsilon}{2} < b$  and  $\frac{a+b}{2} < b$ ,

$$x = \max \left\{ b - \frac{\epsilon}{2}, \frac{a+b}{2} \right\} < b.$$

- It follows that

$$a < x < b, \text{ so } x \in S.$$

- Since

$$b - \epsilon < b - \frac{\epsilon}{2} \leq \max \left\{ b - \frac{\epsilon}{2}, \frac{a+b}{2} \right\} = x,$$

- it follows that

$$b - \epsilon < x \text{ for some } x \in S$$

- Therefore,  $b - \epsilon$  is not an upper bound of  $S$ .
- It follows that,  $b$  is the least upper bound of  $S$ , i.e.

$$b = \sup S.$$

**Exercise** Let  $a < b$  and

$$S = (a, b) = \{x \in \mathbb{R} : a < x < b\}.$$

Show that

$$a = \inf S.$$

**Exercise** Suppose that  $A \subseteq B \subseteq \mathbb{R}$ ,  $A \neq \emptyset$  and  $B$  is bounded.

Show that

$$\inf B \leq \inf A \leq \sup A \leq \sup B.$$

### Properties Of Real Numbers

**Proposition**  $\mathbb{Q} \subset \mathbb{R}$  is dense in  $\mathbb{R}$ .

That is,

- a. If  $x, y \in \mathbb{R}$  and  $x < y$ , then there is an  $r \in \mathbb{Q}$ , such that

$$x < r < y.$$

- b. If  $x \in \mathbb{R}$ ,  $\epsilon > 0$ , then there is an  $r \in \mathbb{Q}$  with

$$|x - r| < \epsilon.$$

**Proof.** Suppose that  $0 < x < y$ .

- Since  $(y - x) > 0$ , so by the *Archimedean property* of  $\mathbb{R}$ , there is  $n \in \mathbb{N}$ , such that

$$0 < \frac{1}{n} < (y - x).$$

- By the Archimedean property of  $\mathbb{R}$ , there is  $m \in \mathbb{N}$ , such that

$$nx < m,$$

that is,

$$x < \frac{m}{n}.$$

- Define

$$S = \left\{ m \in \mathbb{N} : x < \frac{m}{n} \right\} \subseteq \mathbb{N}.$$

- Since  $S \neq \emptyset$  and  $\mathbb{N}$  is well-ordered, there is

$$k = \min S.$$

- Notice that

$$\frac{k-1}{n} \leq x < \frac{k}{n}.$$

- Therefore,

$$\begin{aligned} x &< \frac{k}{n} = \frac{(k-1)+1}{n} \\ &= \frac{k-1}{n} + \frac{1}{n} \\ &\leq x + \frac{1}{n} \\ &< x + (y-x) \\ &= y. \end{aligned}$$

- We showed that for  $0 < x < y$ , there is  $\frac{k}{n} \in \mathbb{Q}$ , such that:

$$x < \frac{k}{n} < y.$$

- If  $x < 0 < y$ , then clearly  $r = 0$  is a rational number between  $x$  and  $y$ .
- If  $x < y < 0$ , then

$$0 < -y < -x$$

and by previous case, there is

$$\frac{k}{n} \in \mathbb{Q},$$

such that

$$-y < \frac{k}{n} < -x, \text{ so } x < -\frac{k}{n} < y.$$

- For 2), we take

$$y = x + \epsilon$$

and then by previous part,

there is a rational number  $r \in \mathbb{Q}$ , such that

$$x < r < x + \epsilon, \text{ so}$$

$$\begin{aligned} |x - r| &= r - x \\ &< x + \epsilon - x \\ &= \epsilon, \end{aligned}$$

- So for every  $x \in \mathbb{R}$  and  $\epsilon > 0$ , there is  $r \in \mathbb{Q}$ , such that

$$|x - r| < \epsilon.$$

This finishes our proof. ■

- **Exercise** Show that the equation

$$x^2 = 2$$

has no solutions in  $\mathbb{Q}$ .

- Suppose this is true, so there are  $m, n \in \mathbb{N}$ , such that

$$\left(\frac{m}{n}\right)^2 = 2, \text{ and } \gcd(n, m) = 1.$$

- Therefore,

$$m^2 = 2n^2.$$

- Notice that this means that 2 divides  $m^2$ .

- Since 2 is prime,

if 2 divides  $m^2$ , then 2 divides  $m$ , so

$$m = 2k.$$

- Therefore,

$$\begin{aligned}(2k)^2 &= 2n^2, \\ 2k^2 &= n^2.\end{aligned}$$

- So, 2 divides  $n$ .

- Since 2 divides both  $n$  and  $m$ ,

then 2 divides  $\gcd(m, n) = 1$ , a contradiction.

**Exercise** Show that there is a real number  $\alpha > 0$  such that

$$\alpha^2 = 2.$$

We call such a solution the *square root of 2* and we denote it by

$$\alpha = \sqrt{2}.$$

- We show that:

There is  $\alpha \in \mathbb{R}$ ,  $\alpha > 0$  such that

$$\alpha^2 = 2.$$

- Let

$$S = \{x \in \mathbb{R} : x > 0 \text{ and } x^2 < 2\}.$$

- We show that

$$\alpha = \sup S$$

satisfies the equation

$$x^2 = 2.$$

- We see that  $S \neq \emptyset$ .

This is because:

$$1 \in S \text{ (} 0 < 1 \text{ and } 1^2 = 1 < 2\text{)}.$$

- We show that  $S$  is bounded above:

Notice that if  $x > 2$ , then

$$x^2 > 2x > 2 \cdot 2 = 4, \text{ so}$$

if  $x > 2$ , then

$$x \notin S,$$

thus 2 is an upper bound of  $S$ .

- By *completeness property* of  $\mathbb{R}$  :

There is a unique  $\alpha \in \mathbb{R}$ , such that,

$$\alpha = \sup S.$$

- Since, for all  $x \in S$ ,

$$x > 0$$

and  $1 \in S$ ,

$$\alpha \geq 1 > 0.$$

- We show that

$$\alpha^2 < 2 \text{ and } \alpha^2 > 2$$

is impossible.

So by properties of real numbers, it must be

$$\alpha^2 = 2.$$

- Suppose that  $\alpha^2 < 2$ . Then

$$2 - \alpha^2 > 0.$$

By Archimedean property of  $\mathbb{R}$  :

There is  $n \in \mathbb{N}$ , such that

$$\frac{2\alpha + 1}{2 - \alpha^2} < n.$$

- Therefore,

$$\frac{2\alpha + 1}{n} < 2 - \alpha^2,$$

so

$$\begin{aligned} \left(\alpha + \frac{1}{n}\right)^2 &= \alpha^2 + \frac{2\alpha}{n} + \frac{1}{n^2} \\ &\leq \alpha^2 + \frac{2\alpha + 1}{n} \\ &< \alpha^2 + 2 - \alpha^2 \\ &= 2 \end{aligned}$$

- We showed that

$$\alpha < \alpha + \frac{1}{n}$$

and, since  $\left(\alpha + \frac{1}{n}\right)^2 < 2$ , by the definition of  $S$ ,

$$\left(\alpha + \frac{1}{n}\right) \in S$$

A **contradiction** since  $\alpha$  is an upper bound.

- Suppose that  $\alpha^2 > 2$ , then

$$\alpha^2 - 2 > 0.$$

- By the Archimedean property of  $\mathbb{R}$  :

There is  $n \in \mathbb{N}$ , such that

$$\frac{2\alpha}{\alpha^2 - 2} < n,$$

i.e.

$$-\frac{2\alpha}{n} > -(\alpha^2 - 2).$$

- Thus,

$$\begin{aligned} \left(\alpha - \frac{1}{n}\right)^2 &= \alpha^2 - \frac{2\alpha}{n} + \frac{1}{n^2} \\ &> \alpha^2 - (\alpha^2 - 2) + \frac{1}{n^2} \\ &= 2 + \frac{1}{n^2} \\ &> 2. \end{aligned}$$

so  $(\alpha - \frac{1}{n}) \notin S$ .

- Since  $(\alpha - \frac{1}{n}) > 0$  and  $(\alpha - \frac{1}{n}) \notin S$ ,  
 $(\alpha - \frac{1}{n})$  is an upper bound for  $S$ , but

$$\alpha - \frac{1}{n} < \alpha$$

- Hence,  $(\alpha - \frac{1}{n})$  is an upper bound of  $S$  that is smaller than  $\alpha$ ,  
a contradiction since  $\alpha$  is the least upper bound.

- By the trichotomy law, we see

$$\alpha^2 = 2.$$

- This finishes our argument.

**Remark** One shows that:

For any  $a > 0$  there is a unique  $\alpha \in \mathbb{R}$ ,  $\alpha > 0$ , such that,

$$\alpha^n = a$$

This real number is denoted by

$$a^{\frac{1}{n}} = \sqrt[n]{a}$$

and we call it *the  $n$ th root of  $a$* , i.e.

$$\alpha = a^{\frac{1}{n}}.$$

**Exercise** Show that  $\mathbb{Q}$  is not a complete ordered field.

- Indeed, we take

$$S = \left\{ q \in \mathbb{Q} : q \in (0, \sqrt{2}) \right\}.$$



- Clearly,

$$\frac{1}{2} \in S,$$

so  $S \neq \emptyset$ .

- Since, for all  $x \in S$ ,

$$x \leq 2,$$

then  $S$  is also bounded above.

- Suppose that

$$\beta = \sup S,$$

where  $\beta \in \mathbb{Q}$ .

- By the trichotomy law:

$$\beta > \sqrt{2} \text{ or } \beta < \sqrt{2} \text{ or } \beta = \sqrt{2}.$$

- Since  $\sqrt{2} \notin \mathbb{Q}$  (we showed that  $\alpha^2 = 2$  has no solution in  $\mathbb{Q}$ ), it follows that

$$\beta > \sqrt{2} \text{ or } \beta < \sqrt{2}.$$

- If  $\beta > \sqrt{2}$ , then there is  $r \in \mathbb{Q}$ , such that

$$\sqrt{2} < r < \beta, \text{ so}$$

$\beta$  cannot be the least upper bound of  $S$ .

- If  $\beta < \sqrt{2}$  then again  $r \in \mathbb{Q}$ , such that

$$\beta < r < \sqrt{2}, \text{ so}$$

$r \in S$  and  $\beta < r$ ,

Thus,  $\beta$  not an upper bound of  $S$ .

- It follows that, **there is NO**  $\beta \in \mathbb{Q}$ , such that

$$\beta = \sup S$$

- Consequently,  $\mathbb{Q}$  is **not a complete ordered field**.

**Definition** Let  $S \subseteq \mathbb{R}$  we say that  $M$  is the *maximum* of  $S$  if

- i) For all  $x \in S$ ,  $x \leq M$ ,  
i.e.  $M$  is an upper bound of  $S$ .
- ii)  $M \in S$ .

- We denote the maximum of  $S$  by  $\max S$ , i.e.

$$\max S = M.$$

- Analogously, we define the *minimum* of  $S$ , i.e.

$$m = \min S,$$

if  $m$  is a lower bound of  $S$  that belongs to  $S$ .

**Exercise** Let  $S \subseteq \mathbb{R}$  and let

$$M = \sup S.$$

Show that  $\max S = M$  iff  $M \in S$ .

**Exercise** For each of the following sets  $S$ , find  $\sup S$ ,  $\max S$  and  $\inf S$ ,  $\min S$  if they exist.

1.  $S = \{x \in \mathbb{R} : x^2 < 5\}$

- Notice that

$$S = (-\sqrt{5}, \sqrt{5}).$$

- **Claim:**

$$\inf S = -\sqrt{5}.$$

We show that:

- **i)**  $-\sqrt{5}$  is a lower bound of  $S$ , i.e.

$$\forall x \in S, \quad -\sqrt{5} \leq x,$$

- **ii)** For all  $\epsilon > 0$

$$-\sqrt{5} + \epsilon$$

is not a lower bound of  $S$ , i.e. we prove that:

$$\forall \epsilon > 0, \exists x \in S \ni -\sqrt{5} + \epsilon > x.$$

- For **i)**: We see that:

if  $x \in S$ , then

$$-\sqrt{5} < x < \sqrt{5},$$

so

$$x \geq -\sqrt{5},$$

for all  $x \in S$ .

- Notice that if

$$0 < \epsilon < 2\sqrt{5},$$

then

$$(-\sqrt{5}, -\sqrt{5} + \epsilon) \subseteq S, \text{ so}$$

if we take

$$\begin{aligned} x &= \frac{-\sqrt{5} + (-\sqrt{5} + \epsilon)}{2} \\ &= -\sqrt{5} + \frac{\epsilon}{2} \in (-\sqrt{5}, -\sqrt{5} + \epsilon) \subseteq S \end{aligned}$$

then  $x \in S$  and  $x < -\sqrt{5} + \epsilon$ .

Therefore,  $-\sqrt{5} + \epsilon$  is not a lower bound of  $S$ .

- We showed that

$$-\sqrt{5} = \inf S.$$

- Analogously, one shows that

$$\sqrt{5} = \sup S.$$

- Notice that

$$\pm\sqrt{5} \notin S,$$

so  $S$  has no  $\min S$  and  $\max S$ .

2.  $\{x \in \mathbb{R} : x^2 > 5\}$

- Since

$$\begin{aligned} S &= \{x \in \mathbb{R} : x^2 > 5\} \\ &= (-\infty, -\sqrt{5}) \cup (\sqrt{5}, \infty), \end{aligned}$$

$S$  is not bounded above and below,

- Thus,  $\sup S$  and  $\inf S$  do not exist.
- However, by our conventions

$$\begin{aligned} \sup S &= +\infty \text{ and} \\ \inf S &= -\infty. \end{aligned}$$

- Since  $\pm\infty \notin S$ ,  
 $\min S$  and  $\max S$  do not exist.

3.  $S = \{\frac{1}{n} : n \in \mathbb{N}\}$

- **Claim:**

$$\sup S = \max S = 1.$$

Since for  $n \geq 1$ ,

$$\frac{1}{n} \leq 1$$

we see that, for all  $x \in S$ ,

$$x \leq 1.$$

This implies that 1 is an upper bound of  $S$ .

- Let  $\epsilon > 0$  is given.

Since  $1 \in S$  and  $1 - \epsilon < 1$ ,

$1 - \epsilon$  is not an upper bound of  $S$ .

Hence,

$$1 = \sup S$$

Since  $1 \in S$ ,

$$\max S = 1.$$

- We show that:

$$0 = \inf S.$$

Since for all  $n \in \mathbb{N}$ ,

$$\frac{1}{n} > 0.$$

So  $0 \leq x$ , for all  $x \in S$ .

Therefore, 0 is a lower bound of  $S$ .

- Let  $\epsilon > 0$ .

It is sufficient to show that

$$0 + \epsilon$$

is not a lower bound of  $S$ .

- Since  $\epsilon > 0$ ,

by Archimedean property of  $\mathbb{R}$ , there is  $n \in \mathbb{N}$ , such that

$$\frac{1}{n} < \epsilon.$$

- But  $\frac{1}{n} \in S$ , so

$$\frac{1}{n} < 0 + \epsilon,$$

i.e.  $0 + \epsilon$  is not a lower bound of  $S$ .

- Therefore,

$$0 = \inf S.$$

**Proposition** *The unit interval  $(0, 1)$  is uncountable, so is  $\mathbb{R}$ .*

**Proof.** Suppose that  $(0, 1)$  is countable.

- Then there is a bijection

$$f : \mathbb{N} \rightarrow (0, 1)$$

Let

$$f(n) = 0.a_{n1}a_{n2}a_{n3}\dots$$

for  $n \in \mathbb{N}$ .

- Define  $b = 0.b_1b_2b_3\dots$  as follows:

$$b_n = \begin{cases} 5 & \text{if } a_{nn} \neq 5 \\ 2 & \text{if } a_{nn} = 5 \end{cases}$$

- We see that, for instance,

$$f(1) = 0.a_{11}a_{12}a_{13}\dots \neq b$$

because  $a_{11} \neq b_1$

- Clearly,

$$b \neq f(n),$$

for all  $n \in \mathbb{N}$ , so

$$b \notin f(\mathbb{N}) = (0, 1).$$

- Contradiction, since

$$f(\mathbb{N}) = (0, 1)$$

as  $f$  is bijective.

- Since  $(0, 1) \subset \mathbb{R}$  and  $(0, 1)$  is uncountable, hence  $\mathbb{R}$  is also uncountable.

This completes our proof. ■

- **Proposition** *If  $x, y \in \mathbb{R}$  and  $x < y$ , then the interval  $(x, y)$  contains countably many rational numbers and uncountably many irrational numbers.*

**Proof.** Note that  $(x, y)$  is equinumerous to  $(0, 1)$ .

- Indeed, take

$$\begin{aligned} f &: (0, 1) \rightarrow (x, y), \\ f(t) &= (y - x)t + x \end{aligned}$$

- Clearly,  $f$  is a bijection between  $(0, 1)$  and  $(x, y)$ .
- Let  $A = \mathbb{Q} \cap (x, y)$ .

Since  $A \subset \mathbb{Q}$  and  $\mathbb{Q}$  is countable,

$A$  is countable as a subset of a countable set.

- Clearly,

$$(x, y) = A \cup (x, y) \setminus A,$$

if  $(x, y) \setminus A$  is countable, then

$(x, y)$  is countable as a union of countable sets.

**A contradiction** since  $(x, y)$  is equinumerous to  $(0, 1)$  and, as we showed,  $(0, 1)$  is not countable.

This finishes our proof. ■

### • Convergence in an Ordered Field

- We will be mostly interested in the field of real numbers  $\mathbb{R}$ .
- However, for the purpose of a generality, we will consider an arbitrary ordered field  $\mathbb{F}$ .
- This, in turn, will allow us to formulate *completeness of an ordered field in terms of monotonic and bounded sequences*.

Let  $\mathbb{F}$  be an ordered field.

- **Definition** Let  $\{x_n\}$  be a sequence in  $\mathbb{F}$  and  $x \in \mathbb{F}$ .

We say that  $\{x_n\}$  *converges to  $x$*  if

for every  $\epsilon > 0$ , there is  $N \in \mathbb{N}$ , such that,

for all  $n \in \mathbb{N}$ , if  $n \geq N$ , then

$$|x_n - x| < \epsilon.$$

We write

$$\lim_{n \rightarrow \infty} x_n = x \text{ or } x_n \rightarrow x \text{ as } n \rightarrow \infty.$$

**Example:** Let  $x_n = 1$ , for all  $n \in \mathbb{N}$  converges to  $x = 1$  as  $n \rightarrow \infty$ .

**Proposition** Let  $F$  be an ordered field and suppose that

- i)  $x_n \rightarrow x$  and  $y_n \rightarrow x$  as  $n \rightarrow \infty$  and,
- ii) for all  $n \in \mathbb{N}$ ,

$$x_n \leq z_n \leq y_n.$$

Then  $z_n \rightarrow x$  as  $n \rightarrow \infty$ .

**Proof.** Let  $\epsilon > 0$  be given.

- Since  $x_n \rightarrow x$  and  $y_n \rightarrow x$ ,  
there are  $N_1, N_2 \in \mathbb{N}$ , such that,  
for  $n > N_1$  :

$$x - \epsilon < x_n < x + \epsilon$$

and for  $n > N_2$  :

$$x - \epsilon < y_n < x + \epsilon.$$

- Therefore, if

$$n > \underbrace{\max\{N_1, N_2\}}_N,$$

then

$$\begin{aligned} x - \epsilon &< x_n \leq z_n \leq y_n < x + \epsilon, \text{ so} \\ x - \epsilon &< z_n < x + \epsilon, \text{ i.e.} \\ |z_n - x| &< \epsilon. \end{aligned}$$

- Hence  $z_n \rightarrow x$  as  $n \rightarrow \infty$ .

This finishes our proof. ■

- **Proposition** Let  $F$  be an ordered field and assume that

- i)  $a \leq x_n \leq b$  and
- ii)  $x_n \rightarrow x$  as  $n \rightarrow \infty$ .

Then  $a \leq x \leq b$ .

**Proof** Exercise

**Exercise:** Let  $\left\{\frac{1-n^2}{2n^2-n+1}\right\}$  be a sequence in  $\mathbb{R}$ .

Show that

$$\lim_{n \rightarrow \infty} \frac{1-n^2}{2n^2-n+1} = -\frac{1}{2}.$$

- Let  $\epsilon > 0$  be given.
- For  $n \geq 3$

$$\begin{aligned}
\left| \frac{1-n^2}{2n^2-n+1} - \left(-\frac{1}{2}\right) \right| &= \left| -\frac{n-3}{4n^2-2n+2} \right| \\
&= \left| \frac{n-3}{4n^2-2n+2} \right| = \frac{|n-3|}{|4n^2-2n+2|} \\
&= \frac{n-3}{2(n^2-n+1)} \leq \frac{n}{2(n^2-n+1)} \\
&\leq \frac{n}{2(n^2-n)} \\
&\leq \frac{n}{2(n^2-\frac{1}{2}n^2)}, \text{ since } n \leq \frac{1}{2}n^2, \text{ for } n \geq 3, \text{ so} \\
&\leq \frac{1}{n}.
\end{aligned}$$

- Since  $\epsilon > 0$ , by Archimedean property of  $\mathbb{R}$ , there is  $N \in \mathbb{N}$ , such that

$$0 < \frac{1}{N} < \epsilon.$$

- Take  $n > \max\{N, 3\}$ , then

$$\left| \frac{1-n^2}{2n^2-n+1} + \frac{1}{2} \right| \leq \frac{1}{n} < \frac{1}{N} < \epsilon.$$

- It follows that

$$\lim_{n \rightarrow \infty} \frac{1-n^2}{2n^2-n+1} = -\frac{1}{2}.$$

**Proposition** *In an ordered field  $\mathbb{F}$ , if  $x_n \rightarrow x$  and  $x_n \rightarrow y$  as  $n \rightarrow \infty$ , then*

$$x = y.$$

**Proof.** Suppose that  $x \neq y$ , then  $|x - y| > 0$ .

- Take  $\epsilon = \frac{1}{2}|x - y| > 0$ .
- Since  $x_n \rightarrow x$  and  $x_n \rightarrow y$ , there are

$$N_1, N_2 \in \mathbb{N},$$

such that, for  $n > N_1$  :

$$|x_n - x| < \epsilon$$

and for  $n > N_2$  :

$$|x_n - y| < \epsilon.$$

- Let  $n > \max\{N_1, N_2\}$ .
- Then

$$\begin{aligned}
|x - y| &= |(x - x_n) + (x_n - y)| \\
&\leq |x_n - x| + |x_n - y| < 2\epsilon \\
&= 2 \cdot \left(\frac{1}{2}|x - y|\right) \\
&= |x - y|,
\end{aligned}$$

- Hence

$$|x - y| < |x - y|, \text{ a contradiction.}$$

- It must be then

$$x = y.$$

This completes our proof. ■

- Recall, a sequence  $\{x_n\}$  in an ordered field  $\mathbb{F}$  is **bounded** if, there is  $M \in \mathbb{F}$ , such that

$$|x_n| \leq M,$$

for all  $n \in \mathbb{N}$ .

**Proposition** *In an ordered field  $F$  a convergent sequence is bounded.*

**Proof.** Let  $x_n \rightarrow x$ .

- Take  $\epsilon = 1$ .

Then by the definition,

there is  $N \in \mathbb{N}$ , such that, for  $n > N$

$$|x_n - x| < 1.$$

- Therefore, if  $n > N$ ,

$$|x_n| = |(x_n - x) + x| \leq |x_n - x| + |x| < 1 + |x|.$$

- If

$$K = \max \{|x_n| : n \leq N\}, \text{ then } |x_n| \leq K, \ n = 1, 2, \dots, N.$$

Thus, for all  $n \in \mathbb{N}$

$$|x_n| \leq \underbrace{\max \{1 + |x|, K\}}_M.$$

- Therefore,  $\{x_n\}$  is bounded.

This finishes our proof. ■

- **Theorem** *Let  $F$  be an ordered field,  $\alpha \in \mathbb{F}$ , and assume that:*

*$x_n \rightarrow x$  and  $y_n \rightarrow y$  as  $n \rightarrow \infty$  in  $\mathbb{F}$*

*Then*

1.  $\alpha x_n \rightarrow \alpha x$
2.  $x_n + y_n \rightarrow x + y$
3.  $x_n y_n \rightarrow xy$
4. If  $x_n, x \neq 0$  then

$$\frac{1}{x_n} \rightarrow \frac{1}{x}.$$

**Proof.** We prove 4).

- Let  $\epsilon > 0$  be given.



- Since  $x_n \rightarrow x$ ,  
there is  $N_1 \in \mathbb{N}$ , such that, for  $n > N_1$

$$|x_n - x| < \frac{|x|}{2}.$$

- It follows that, for  $n > N_1$ ,

$$\begin{aligned} |x_n| &= |(x_n - x) + x| \geq ||x_n - x| - |x|| \\ &= |x| - |x_n - x| \\ &> |x| - \frac{|x|}{2} \\ &= \frac{|x|}{2} > 0. \end{aligned}$$

That is, we showed that, if  $n > N_1$ ,

$$|x_n| > \frac{|x|}{2} > 0$$

- Since  $x_n \rightarrow x$ ,  
there is  $N_2 \in \mathbb{N}$ , such that, for  $n > N_2$  :

$$|x_n - x| < \frac{|x|^2 \epsilon}{2}.$$

- Take  $n > \underbrace{\max\{N_1, N_2\}}_N$ .

Then

$$\begin{aligned} \left| \frac{1}{x_n} - \frac{1}{x} \right| &= \left| \frac{x - x_n}{xx_n} \right| = \frac{|x_n - x|}{|x_n| |x|} \\ &< \frac{|x_n - x|}{\frac{|x|}{2} |x|} < \frac{\frac{|x|^2 \epsilon}{2}}{\frac{|x|}{2} |x|} = \epsilon, \end{aligned}$$

- It follows that

$$\frac{1}{x_n} \rightarrow \frac{1}{x} \text{ as } n \rightarrow \infty.$$

This finishes our proof. ■