

# Real Analysis Homework 1

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1)

We want to prove for every collection of subsets of a given set  $X$ , there is a smallest  $\sigma$ -algebra that contains it.

Proof:

Let  $B$  be an arbitrary collection of subsets of  $X$  and let  $C$  be the collection of all  $\sigma$ -algebras containing it.

We first need to show that  $C$  is non-empty: By definition,  $B \in \mathcal{P}(X)$ . Further  $\mathcal{P}(X)$  is a  $\sigma$ -algebra because it is closed under complements and countable unions. Thus,  $\mathcal{P}(X) \in C$  meaning  $C$  is non-empty.

Next, we need to show that there is a smallest member of  $C$ : Define  $H$  as the set of all sets contained in  $C$ . Let  $D = \bigcap H$  meaning that  $D$  is also a  $\sigma$ -algebra containing  $B$ . Let  $G$  be a set contained in  $H$ . Since  $D$  is the intersection of all such sets,  $\text{card}(D) < \text{card}(G) \forall G \in H, G \neq D$ . In other words,  $D$  is the smallest  $\sigma$ -algebra that contains  $B$ . ■

2)

We have that  $f$  is the function from set  $X$  to its power set  $\mathcal{P}(X)$ . We want to show that there is a set  $E \in \mathcal{P}(X)$  such that  $E \notin f(X)$ .

Proof:

Let  $E \subset X$  such that  $E = \{x \in X : x \notin f(x)\}$  and assume  $f(y) = E$  for some  $y \in X$ . Consider the following two cases:

1)  $y \in f(y)$ : If this is the case then  $y \in E$  since  $f(y) = E$  but this contradicts the definition of  $E$  since in order to be in  $E$ ,  $y$  must not be in  $f(y)$ .

2)  $y \notin f(y)$ : In this case,  $y \notin E$  since  $y \notin f(y) = E$ , but  $y$  must be in  $E$  since  $y \notin f(y)$  so this is another contradiction.

Therefore, we must conclude that  $f(y) \neq E \forall y \in X$  implying that  $E \notin f(X)$ . ■

In addition, we can conclude that  $\text{card}(X) < \text{card}(\mathcal{P}(X))$ .

3)

We want to provide an example of a partially ordered set  $(X, <)$  which has a unique minimal element but no smallest element.

Consider the set  $X = \{x : x = 2^n \text{ for } n \in \mathbb{Z}^+ : n > 0\}$ . We define  $x \leq y$  for  $x, y \in X$  to mean either  $x = y = 2$  or  $x^y < y^x$ .

Here, 2 is the minimal element since there is no  $x \in X$  such that  $x < 2$ . However, 2 is not the smallest element because  $2 \not\leq 4$ .

4)

We want to show that if a strictly linearly ordered set has no strictly decreasing subsequence then it is a well-ordered set.

Proof:

Let  $X$  be a strictly linearly ordered set with no strictly decreasing subsequences. Since  $X$  has no strictly decreasing subsequences, none of its subsets will either. Let  $S \subseteq X$  and choose a subsequence  $P = \{x_i : i \in \mathbb{N}\} \subseteq S$  such that  $P$  decreases for finitely many iterations like so:  $x_1 > x_2 > \dots > x_n < x_{n+1}$ . Since  $P$  decreases for finitely many iterations, it must contain an element with no elements in  $P$  that are smaller. In other words  $P$  has a minimal element. The strict linear ordering of  $X$  implies that this minimal element is also the smallest. Therefore, all subsets of  $X$  contain a smallest element meaning that  $X$  is well-ordered. ■