

## 1. AUGUST 23, 2022

What is a number? Certainly the things used to count sheep, money, etc. are numbers:  $1, 2, 3, \dots$ . We will call these the *natural numbers* and write  $\mathbb{N}$  for the set of all natural numbers

$$\mathbb{N} = \{1, 2, 3, 4, \dots\}.$$

Since we like to keep track of debts too, we'll allow negatives and 0, which gives us the *integers*:

$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, 4, \dots\}.$$

(The symbol  $\mathbb{Z}$  is used since the German word for number is *zahlen*.)

Fractions should count as numbers also, so that we can talk about eating one and two-thirds of a pizza last night. We define a *rational number* to be a number expressible as a quotient of two integers:  $\frac{m}{n}$  for  $m, n \in \mathbb{Z}$  with  $n \neq 0$ . For example

$$\frac{5}{3}, \frac{2}{7}, \frac{2019}{2020}$$

are rational numbers. Of course, we often talk about numbers such as “two and a fourth”, but that the same as  $\frac{9}{4}$ . Every integer is a rational number just by taking 1 for the denominator; for example,  $7 = \frac{7}{1}$ . The set of all rational numbers is written as  $\mathbb{Q}$  (for “quotient”).

You might not have thought about it before, but an expression of the form  $\frac{m}{n}$  is really an “equivalence class”: the two numbers  $\frac{m}{n}$  and  $\frac{a}{b}$  are deemed equal if  $mb = na$ . For example  $\frac{6}{9} = \frac{2}{3}$  because  $6 \cdot 3 = 9 \cdot 2$ .

We'll talk more about decimals later on, but recall for now that a decimal that terminates is just another way of representing a rational number. For example, 1.9881 is equal to  $\frac{19881}{10000}$ . Less obvious is the fact that a decimal that repeats also represents a rational number: For example,  $1.333\dots$  is rational (it's equal to  $\frac{4}{3}$ ) and so is  $23.91278278278\dots$ . We'll see why this is true later in the semester.

Are these all the numbers there are? Maybe no one in this class would answer “yes”, but the ancient Greeks believed for a time that every number was rational. Let's convince ourselves, as the Greeks did eventually, that there must be numbers that are not rational. Imagine a square of side length 1. By the Pythagorean Theorem, the length of its diagonal, call this number  $c$ , must satisfy

$$c^2 = 1^2 + 1^2 = 2.$$

That is, there must be a some number whose square is 2 since certainly the length of the diagonal in such a square is representable as a number.

Now, let's convince ourselves that there is no *rational number* with this property. In fact, I'll make this a theorem.

**Theorem 1.1.** *There is no rational number whose square is 2.*

**Preproof Discussion 1.** *Before launching a formal proof, let's philosophize about how one shows something does not exist. To show something does not exist, one proves that its existence is not possible. For example, I know that there must not be large clump of plutonium sewn into the mattress of my bed. I know this since, if such a clump existed, I'd be dead by now, and yet here I am, alive and well!*

*More generally and formally, one way to prove the falsity of a statement  $P$  is to argue that if we assume  $P$  to be true then we can deduce from that assumption something that is known to be false. If you can do this, then you have proven  $P$  is false. In symbols: If one can prove*

$$P \implies \text{Contradiction}$$

*then the statement  $P$  must in fact be false.*

*In the case at hand, letting  $P$  be the statement "there is a rational number whose square is 2", the Theorem is asserting that  $P$  is false. We will prove this by assuming  $P$  is true and deriving an impossibility.*

*This is known as a proof by contradiction.*

*Proof.* By way of contradiction, assume there were a rational number  $q$  such that  $q^2 = 2$ . By definition of "rational number", we know that  $q$  can be written as  $\frac{m}{n}$  for some integers  $m$  and  $n$  such that  $n \neq 0$ . Moreover, we may assume that we have written  $q$  in reduced form so that  $m$  and  $n$  have no prime factors in common. In particular, we may assume that not both of  $m$  and  $n$  are even. (If they were both even, then we could simplify the fraction by factoring out common factors of 2's.) Since  $q^2 = 2$ ,  $\frac{m^2}{n^2} = 2$  and hence  $m^2 = 2n^2$ . In particular, this shows  $m^2$  is even and, since the square of an odd number is odd, it must be that  $m$  itself is even. So,  $m = 2a$  for some integer  $a$ . But then  $(2a)^2 = 2n^2$  and hence  $4a^2 = 2n^2$  whence  $2a^2 = n^2$ . For the same reason as before, this implies that  $n$  must be even. But this contradicts the fact that  $m$  and  $n$  are not both even.

We have reached a contradiction, and so the assumption that there is a rational number  $q$  such that  $q^2 = 2$  must be false.  $\square$

A version of the previous proof was known even to the ancient Greeks.

Our first major mathematical goal in the class is to make a formal definition of the real numbers. Before we do this, let's record some basic properties of the rational numbers. I'll state this as a Proposition

(which is something like a minor version of a Theorem), but we won't prove them; instead, we'll take it for granted to be true based on our own past experience with numbers.

For the rational numbers, we can do arithmetic  $(+, -, \times, \div)$  and we also have a notion of size  $(<, >)$ . The first seven observations below describe the arithmetic, and the last three describe the notion of size.

**Proposition 1.2** (Arithmetic and order properties of  $\mathbb{Q}$ ). *The set of rational numbers form an “ordered field”. This means that the following ten properties hold:*

- (1) *There are operations  $+$  and  $\cdot$  defined on  $\mathbb{Q}$ , so that if  $p, q$  are in  $\mathbb{Q}$ , then so are  $p + q$  and  $p \cdot q$ .*
- (2) *Each of  $+$  and  $\cdot$  is a commutative operation (i.e.,  $p + q = q + p$  and  $p \cdot q = q \cdot p$  hold for all rational numbers  $p$  and  $q$ ).*
- (3) *Each of  $+$  and  $\cdot$  is an associative operation (i.e.,  $(p + q) + r = p + (q + r)$  and  $(p \cdot q) \cdot r = p \cdot (q \cdot r)$  hold for all rational numbers  $p, q$ , and  $r$ ).*
- (4) *The number 0 is an identity element for addition and the number 1 is an identity element for multiplication. This means that  $0 + q = q$  and  $1 \cdot q = q$  for all  $q \in \mathbb{Q}$ .*
- (5) *The distributive law holds:  $p \cdot (q + r) = p \cdot q + p \cdot r$  for all  $p, q, r \in \mathbb{Q}$ .*
- (6) *Every number has an additive inverse: For any  $p \in \mathbb{Q}$ , there is a number  $-p$  satisfying  $p + (-p) = 0$ .*
- (7) *Every nonzero number has a multiplicative inverse: For any  $p \in \mathbb{Q}$  such that  $p \neq 0$ , there is a number  $p^{-1}$  satisfying  $p \cdot p^{-1} = 1$ .*
- (8) *There is a “total ordering”  $\leq$  on  $\mathbb{Q}$ . This means that*
  - (a) *For all  $p, q \in \mathbb{Q}$ , either  $p \leq q$  or  $q \leq p$ .*
  - (b) *If  $p \leq q$  and  $q \leq p$ , then  $p = q$ .*
  - (c) *For all  $p, q, r \in \mathbb{Q}$ , if  $p \leq q$  and  $q \leq r$ , then  $p \leq r$ .*
- (9) *The total ordering  $\leq$  is compatible with addition: If  $p \leq q$  then  $p + r \leq q + r$ .*
- (10) *The total ordering  $\leq$  is compatible with multiplication by non-negative numbers: If  $p \leq q$  and  $r \geq 0$  then  $pr \leq qr$ .*

Which of the properties from Proposition 1.2 does  $\mathbb{N}$  satisfy?

The commutativity, associativity, distributive law, multiplicative identity, and all of the ordering properties are true for  $\mathbb{N}$ .

We expect everything from Proposition 1.2 to be true for the real numbers. We will build them into our definition. To define the real numbers  $\mathbb{R}$ , we take the ten properties listed in the Proposition to be axioms. It turns out the set of real numbers satisfies one key additional property, called the *completeness axiom*, which I cannot state yet.

**Axioms.** *The set of all real numbers, written  $\mathbb{R}$ , satisfies the following eleven properties:*

- (Axiom 1) *There are operations  $+$  and  $\cdot$  defined on  $\mathbb{R}$ , so that if  $x, y \in \mathbb{R}$ , then so are  $x + y$  and  $x \cdot y$ .*
- (Axiom 2) *Each of  $+$  and  $\cdot$  is a commutative operation.*
- (Axiom 3) *Each of  $+$  and  $\cdot$  is an associative operation.*
- (Axiom 4) *The real number 0 is an identity element for addition and the real number 1 is an identity element for multiplication. This means that  $0 + x = x$  and  $1 \cdot x = x$  for all  $x \in \mathbb{R}$ .*
- (Axiom 5) *The distributive law holds:  $x \cdot (y + z) = x \cdot y + x \cdot z$  for all  $x, y, z \in \mathbb{R}$ .*
- (Axiom 6) *Every real number has an additive inverse: For any  $x \in \mathbb{R}$ , there is a number  $-x$  satisfying  $x + (-x) = 0$ .*
- (Axiom 7) *Every nonzero real number has a multiplicative inverse: For any  $x \in \mathbb{R}$  such that  $x \neq 0$ , there is a real number  $x^{-1}$  satisfying  $x^{-1} \cdot x = 1$ .*
- (Axiom 8) *There is a “total ordering”  $\leq$  on  $\mathbb{R}$ . This means that*
  - (a) *For all  $x, y \in \mathbb{R}$ , either  $x \leq y$  or  $y \leq x$ .*
  - (b) *If  $x \leq y$  and  $y \leq z$ , then  $x \leq z$ .*
  - (c) *For all  $x, y, z \in \mathbb{R}$ , if  $x \leq y$  and  $y \leq z$ , then  $x \leq z$ .*
- (Axiom 9) *The total ordering  $\leq$  is compatible with addition: If  $x \leq y$  then  $x + z \leq y + z$  for all  $z$ .*
- (Axiom 10) *The total ordering  $\leq$  is compatible with multiplication by non-negative real numbers: If  $x \leq y$  and  $z \geq 0$  then  $zx \leq zy$ .*
- (Axiom 11) *The completeness axiom holds. (I will say what this means later.)*

There are many other familiar properties that are consequences of this list of axioms. As an example we can deduce the following property:

“Cancellation of Addition”: For real numbers,  $x, y, z \in \mathbb{R}$ , if  $x + y = z + y$  then  $x = z$ .

Let’s prove this carefully, using just the list of axioms: Assume that  $x + y = z + y$ . Then we can add  $-y$  (which exists by Axiom 6) to both sides to get  $(x + y) + (-y) = (z + y) + (-y)$ . This can be rewritten as  $x + (y + (-y)) = z + (y + (-y))$  (Axiom 3) and hence as  $x + 0 = z + 0$  (Axiom 6), which gives  $x = z$  (Axiom 4 and Axiom 2).

For another example, we can deduce the following fact from the axioms:

$$r \cdot 0 = 0 \text{ for any real number } r.$$

Let’s prove this carefully: Let  $r$  be any real number. We have  $0 + 0 = 0$  (Axiom 4) and hence  $r \cdot (0 + 0) = r \cdot 0$ . But  $r \cdot (0 + 0) = r \cdot 0 + r \cdot 0$  (Axiom 5)

and so  $r \cdot 0 = r \cdot 0 + r \cdot 0$ . We can rewrite this as  $0 + r \cdot 0 = r \cdot 0 + r \cdot 0$  (Axiom 4). Now apply the Cancellation of Addition property (which we previously deduced from the axioms) to obtain  $0 = r \cdot 0$ .

As I said, there are many other familiar properties of the real numbers that follow from these axioms, but I will not list them all. The great news is that all of these familiar properties follow from this short list of axioms. We will prove a couple, but for the most part, I'll rely on your innate knowledge that facts such as  $r \cdot 0 = 0$  hold.

2. AUGUST 25, 2022

**Definition 2.1.** A real number is *irrational* if it is not rational.

**Making sense of if then statements and quantifier statements.**

- The *converse* of the statement “If  $P$  then  $Q$ ” is the statement “If  $Q$  then  $P$ ”.
  - The *contrapositive* of the statement “If  $P$  then  $Q$ ” is the statement “If not  $Q$  then not  $P$ ”.
  - Any if then statement is equivalent to its contrapositive, but not necessarily to its converse!
- (1) For each of the following statements, write its contrapositive and its converse. Is the original/contrapositive/converse true or false for real numbers  $a, b$ ? Explain why (but don't prove).
- (a) If  $a$  is irrational, then  $1/a$  is irrational.
  - (b) If  $a$  and  $b$  are irrational, then  $ab$  is irrational.
  - (c) If  $a > 3$ , then  $a^2 > 9$ .

- (1) true; contrapositive is “If  $1/a$  is rational,  $a$  is rational” is true; converse is “if  $1/a$  is irrational, then  $a$  is irrational” is true.
- (2) false; contrapositive is “If  $ab$  is rational, either  $a$  or  $b$  is rational” is false; converse is “if  $ab$  is irrational then  $a$  and  $b$  are irrational” is false.
- (3) true; contrapositive is “if  $a^2 \leq 9$ , then  $a \leq 3$  is true; converse is “if  $a^2 > 9$  then  $a > 3$ ” is false.

- The symbol for “for all” is  $\forall$  and the symbol for there exists is  $\exists$ .
- The negation of “For all  $x \in S$ ,  $P$ ” is “There exists  $x \in S$  such that not  $P$ ”.
- The negation of “There exists  $x \in S$  such that  $P$ ” is “For all  $x \in S$ , not  $P$ ”.

- (2) Rewrite each statement with symbols in place of quantifiers, and write its negation. Is the original statement true or false? Explain why (but don't prove them).
- (a) There exists  $x \in \mathbb{Q}$  such that  $x^2 = 2$ .
  - (b) For all  $x \in \mathbb{R}$ ,  $x^2 > 0$ .
  - (c) For all  $x \in \mathbb{R}$  such that<sup>1</sup>  $x \neq 0$ ,  $x^2 > 0$ .
  - (d) For all  $x \in \mathbb{R}$ , there exists  $y \in \mathbb{R}$  such that  $x < y$ .
  - (e) There exists  $x \in \mathbb{R}$  such that for all  $y \in \mathbb{R}$ ,  $x < y$ .

- (1)  $\exists x \in \mathbb{Q} : x^2 = 2$  is false. Negation:  $\forall x \in \mathbb{Q}, x^2 \neq 2$ .  
 (2)  $\forall x \in \mathbb{R}, x^2 > 0$  is false. Negation:  $\exists x \in \mathbb{R} : x^2 \leq 0$ .  
 (3)  $\forall x \in \mathbb{R} : x \neq 0, x^2 > 0$  is true. Negation:  $\exists x \in \mathbb{R} : x \neq 0, x^2 \leq 0$ .  
 (4)  $\forall x \in \mathbb{R}, \exists y \in \mathbb{R} : x < y$  is true. Negation:  $\exists x \in \mathbb{R} : \forall y \in \mathbb{R}, x \geq y$ .  
 (5)  $\exists x \in \mathbb{R} : \forall y \in \mathbb{R}, x < y$  is false. Negation:  $\forall x \in \mathbb{R}, \exists y \in \mathbb{R} : x \geq y$ .

### Proving if then statements and quantifier statements.

- The general outline of a direct proof of “If  $P$  then  $Q$ ” goes
  - (1) Assume  $P$ .
  - (2) Do some stuff.
  - (3) Conclude  $Q$ .
- Often it is easier to prove the contrapositive of an if then statement than the original, especially when the negation of the hypothesis or conclusion is something negative.
- The general outline of a proof of “For all  $x \in S$ ,  $P$ ” goes
  - (1) Let  $x \in S$  be arbitrary.
  - (2) Do some stuff.
  - (3) Conclude that  $P$  holds for  $x$ .
- To prove a there exists statement, you just need to give an example. To prove “There exists  $x \in S$  such that  $P$ ” directly:
  - (1) Consider<sup>2</sup>  $x$  = [some specific element of  $S$ ].
  - (2) Do some stuff.
  - (3) Conclude that  $P$  holds for  $x$ .

<sup>1</sup>In a statement of the form “For all  $x \in S$  such that  $Q$ ,  $P$ ”, the “such that  $Q$ ” part is part of the hypothesis: it is restricting the set  $S$  that we are “alling” over.

- (3) Let  $x$  and  $y$  be real numbers. Use the axioms of  $\mathbb{R}$  to prove<sup>3</sup> that  $x \geq y$  if and only if  $-y \geq -x$ .
- (4) Let  $x$  be a real number. Show that if  $x^2$  is irrational, then  $x$  is irrational.
- (5) Let  $x$  be a real number. Use the axioms of  $\mathbb{R}$  and facts we have proven in class to show that if there exists a real number  $y$  such that  $xy = 1$ , then  $x \neq 0$ .
- (6) Prove that<sup>4</sup> for all  $x \in \mathbb{R}$  such that  $x \neq 0$ , we have  $x^2 \neq 0$ .
- (7) Prove that there exists some  $x \in \mathbb{R}$  such that for every  $y \in \mathbb{R}$ ,  $xy = x$ .
- (8) Prove<sup>5</sup> that (2d) is true and (2e) is false.
- (9) Let  $S \subseteq \mathbb{R}$  be a set of real numbers. Apply your results above to prove that if for every  $x \in S$ ,  $x^2$  is irrational, then for every  $y \in S$ ,  $y$  is irrational.
- (10) Prove that  $1 > 0$ .
- (11) Let  $x, y$  be real numbers. Prove that if  $x \leq 0$  and  $y \leq 0$ , then  $xy \geq 0$ .

- (3) Let  $x \geq y$ . Adding  $(-x) + (-y)$  to both sides (which exists by Axiom 6), we obtain  $-y = x + ((-x) + (-y)) \geq y + ((-x) + (-y)) = -x$  (by Axiom 9 and Axiom 5). Conversely, let  $-x \leq -y$ . Adding  $x + y$  to both sides, we obtain  $y = (x + y) + (-x) \leq (x + y) + (-y) = x$  (by Axiom 9 and Axiom 5).
- (6) Let  $x$  and  $y$  be nonzero real numbers. By Axiom 7, there are elements  $x^{-1}, y^{-1} \in \mathbb{R}$  such that  $xx^{-1} = 1$  and  $yy^{-1} = 1$ . Then  $xy \cdot (x^{-1}y^{-1}) = (xx^{-1})(yy^{-1}) = 1$ , using Axioms 2 and 3 in the first equality and Axiom 5 in the second. By the previous fact (applies to  $xy$ ) we conclude that  $xy \neq 0$ .
- (7) Consider  $x = 1$ . Let  $y \in \mathbb{R}$ . By Axiom 4, we have  $xy = 1y = y$ . Thus, for all  $y \in \mathbb{R}$ , we have  $xy = x$ .
- (8) (2d): Let  $x \in \mathbb{R}$ . Consider  $y = x + 1$ . Since  $1 > 0$  we have  $y = x + 1 > x + 0 = x$ . Thus, for each  $x \in \mathbb{R}$ , we have some  $y$  such that  $x < y$ . (2e): We claim this is false. Suppose, for the sake of contradiction that this was true, and let  $x$

<sup>2</sup>How you found this  $x$  is logically irrelevant to an existence proof, and should not be included.

<sup>3</sup>Hint: You may want to add something to both sides.

<sup>4</sup>Hint: Use (5).

<sup>5</sup>You can “work out of order here” and use (10) now.

be as in the statement. Then for any  $y \in \mathbb{R}$ , we have  $x < y$ . But, for  $y = x$ , the inequality  $x < y$  is false. This is a contradiction, so the statement must be false.

(10) First we establish two lemmas.

**Lemma:** For real numbers  $x \in \mathbb{R}$  we have  $-(-x) = x$ .

*Proof:* We have

$$(-x) + (-(-x)) = 0$$

so

$$\begin{aligned} -(-x) &= 0 + -(-x) = (x + (-x)) + (-(-x)) \\ &= x + ((-x) + (-(-x))) = x. \quad \square \end{aligned}$$

**Lemma:** For real numbers  $x, y \in \mathbb{R}$  we have  $(-x)y = -(xy)$ .

*Proof:* We have that

$$0 = 0y = (x + (-x))y = xy + (-x)y.$$

Adding  $-(xy)$  to both sides we get

$$\begin{aligned} -(xy) &= -(xy) + (xy + (-x)y) \\ &= (-(xy) + (-x)y) + (-x)y \\ &= 0 + (-x)y = (-x)y. \quad \square \end{aligned}$$

We proceed with the proof. We either have  $1 \geq 0$  or  $1 \leq 0$ . Suppose that  $1 \leq 0$ . Then  $-1 \geq 0$ , so

$$(-1)(-1) \geq (-1)0 = 0.$$

But

$$(-1)(-1) = -(1(-1)) = -(-1) = 1,$$

so  $1 \geq 0$ , contradicting the hypothesis.

### 3. AUGUST 30, 2022

I owe you a statement of the very important Completeness Axiom. Before we get there, I want to recall an axiom of  $\mathbb{N}$  that we haven't discussed yet. It pertains to minimum elements in sets. Let's be precise and define minimum element.

**Definition 3.1.** Let  $S$  be a set of real numbers. A *minimum* element of  $S$  is a real number  $x$  such that

- (1)  $x \in S$ , and
- (2) for all  $y \in S$ ,  $x \leq y$ .



In this case, we write  $x = \min(S)$ .

The definition of *maximum* is the same except with the opposite inequality.

**Axiom 3.2** (Well-ordering axiom). *Every nonempty subset of  $\mathbb{N}$  has a minimum element.*

**Example 3.3.** If  $S$  is the set of even multiples of 7, then  $S$  has 14 as its minimum.

We generally like to say *the* minimum, rather than *a* minimum. To justify this, let's prove the following.

**Proposition 3.4.** *Let  $S$  be a set of real numbers. If  $S$  has a minimum, then the minimum is unique.*

**Preproof Discussion 2.** *The proposition has the general form “If a thing with property  $P$  exists, then it is unique”.*

*How do we prove a statement such as “If a thing with property  $P$  exists, then it is unique”? We argue that if two things  $x$  and  $y$  both have property  $P$ , then  $x$  and  $y$  must be the same thing.*

*Proof of Proposition 3.4.* Let  $S$  be a set of real numbers, and let  $x$  and  $y$  be two minima of  $S$ . Applying part (1) of the definition of minimum to  $y$ , we have  $y \in S$ . Applying part (2) of the definition of minimum to  $x$  and the fact that  $y \in S$ , we get that  $x \leq y$ . Switching roles, we get that  $y \leq x$ . Thus  $x = y$ .

We conclude that if a minimum exists, it is necessarily unique.  $\square$

The previous proposition plus the Well-Ordering Axiom together imply that every nonempty subset of  $\mathbb{N}$  has exactly one minimum element. A similar proof shows that if a maximum exists, it is necessarily unique. Could a set fail to have a maximum or a minimum? Yes!

**Example 3.5.** (1) The empty set  $\emptyset$  has no minimum and no maximum element. (There is no  $s \in \emptyset$ !)  
 (2) The set of natural numbers  $\mathbb{N}$  has 1 as a minimum, but has no maximum. (Suppose there was: if  $n = \max(\mathbb{N})$  was the maximum, then  $n < n + 1 \in \mathbb{N}$  gives a contradiction.)  
 (3) The open interval  $(0, 1) = \{x \in \mathbb{R} \mid 0 < x < 1\}$  has no minimum and no maximum. (Exercise later.)

**Definition 3.6.** Let  $S$  be any subset of  $\mathbb{R}$ . A real number  $b$  is called an *upper bound* of  $S$  provided that for every  $s \in S$ , we have  $s \leq b$ .

For example, the number 1 is an upper bound for the interval  $(0, 1)$ . The number 182 is also an upper bound of this set and so is  $\pi$ . It is

pretty clear that 1 is the “best” (i.e., smallest) upper bound for this set, in the sense that every other upper bound of  $(0, 1)$  must be at least as big as 1. Let’s make this official:

**Proposition 3.7.** *If  $b$  is an upper bound of the set  $(0, 1)$ , then  $b \geq 1$ .*

I will prove this claim using just the axioms of the real numbers (in fact, I will only use the first 10 axioms):

*Proof.* Suppose  $b$  is an upper bound of the set  $(0, 1)$ . By way of contradiction, suppose  $b < 1$ . (Our goal is to derive a contradiction from this.)

Consider the number  $y = \frac{b+1}{2}$  (the average of  $b$  and 1). I will argue that  $b < y$  and  $b \geq y$ , which is not possible.

Since we are assuming  $b < 1$ , we have  $\frac{b}{2} < \frac{1}{2}$  and hence

$$b = \frac{2b}{2} = \frac{b}{2} + \frac{b}{2} < \frac{b}{2} + \frac{1}{2} = \frac{b+1}{2} = y.$$

So,  $b < y$ .

Similarly,

$$1 = \frac{1+1}{2} > \frac{b+1}{2} = y$$

so that

$$y < 1.$$

Since  $\frac{1}{2} \in S$  and  $b$  is an upper bound of  $S$ , we have  $\frac{1}{2} \leq b$ . Since we already know that  $b < y$ , it follows that  $\frac{1}{2} < y$  and hence  $0 < y$ . We have proven that  $y \in (0, 1)$ . But, remember that  $b$  is an upper bound of  $(0, 1)$ , and so we get  $y \leq b$  by definition.

To summarize: given an upper bound  $b$  of  $(0, 1)$ , starting with the assumption that  $b < 1$ , we have deduced the existence of a number  $y$  such that both  $b < y$  and  $y \leq b$  hold. As this is not possible, it must be that  $b < 1$  is false, and hence  $b \geq 1$ .  $\square$

This claim proves the (intuitively obvious) fact that 1 is “least upper bound” of the set  $(0, 1)$ . The notion of “least upper bound” will be an extremely important one in this class.

**Definition 3.8.** A subset  $S$  of  $\mathbb{R}$  is called *bounded above* if there exists at least one upper bound for  $S$ . That is,  $S$  is bounded above provided there is a real number  $b$  such that for all  $s \in S$  we have  $s \leq b$ .

For example,  $(0, 1)$  is bounded above, by for example 50.

The subset  $\mathbb{N}$  of  $\mathbb{R}$  is not bounded above — there is no real number that is larger than every natural number. This fact is surprisingly non-trivial to deduce just using the axioms; in fact, one needs the

Completeness Axiom to show it. But of course our intuition tells us that it is obviously true.

Let's give a more interesting example of a subset of  $\mathbb{R}$  that is bounded above.

**Example 3.9.** Define  $S$  to be those real numbers whose squares are less than 2:

$$S = \{x \in \mathbb{R} \mid x^2 < 2\}.$$

I claim  $S$  is bounded above. In fact, I'll prove 2 is an upper bound: Suppose  $x \in S$ . If  $x > 2$ , then  $x \cdot x > x \cdot 2$  and  $x \cdot 2 > 2 \cdot 2$ , and hence  $x^2 > 4 > 2$ . This contradicts the fact that  $x \in S$ . So, we must have  $x \leq 2$ .

A nearly identical argument shows that 1.5 is also an upper bound (since  $1.5^2 = 2.25 > 2$ ) and similarly one can show 1.42 is an upper bound. But 1.41 is not an upper bound. For note that  $1.411^2 = 1.99091$  and so  $1.41 \in S$  but  $1.411 > 1.41$ .

Question: What is the smallest (or least) upper bound for this set  $S$ ? Clearly, it ought to be  $\sqrt{2}$  (i.e., the positive number whose square is equal to exactly 2), but there's a catch: how do we know that such real number exists?

**Definition 3.10.** Suppose  $S$  is subset of  $\mathbb{R}$  that is bounded above. A *supremum* (also known as a *least upper bound*) of  $S$  is a number  $\ell$  such that

- (1)  $\ell$  is an upper bound of  $S$  (i.e.,  $s \leq \ell$  for all  $s \in S$ ) and
- (2) if  $b$  is any upper bound of  $S$ , then  $\ell \leq b$ .

In this case we write  $\sup(S) = \ell$ .

**Example 3.11.** 1 is a supremum of  $(0, 1)$ . Indeed, it is clearly an upper bound, and in the "Claim" above, we proved that if  $b$  is any upper bound of  $(0, 1)$  then  $b \geq 1$ . Note that this example shows that a supremum of  $S$  does not necessarily belong to  $S$ .

**Example 3.12.** I claim 1 is a supremum of

$$(0, 1] = \{x \in \mathbb{R} \mid 0 < x \leq 1\}.$$

It is by definition an upper bound. If  $b$  is any upper bound of  $(0, 1]$  then, since  $1 \in (0, 1]$ , by definition we have  $1 \leq b$ . So 1 is the supremum of  $(0, 1]$ .

**Observation 3.13.** Let  $S$  be a set of real numbers. Suppose that  $b \in S$  and that  $b$  is an upper bound for  $S$ . Then

- (1)  $b$  is the maximum of  $S$ , and
- (2)  $b$  is a supremum of  $S$ .

The subset  $\mathbb{N}$  does not have a supremum since, indeed, it does not have any upper bounds at all.

Can you think of an example of a set that is bounded above but has no supremum? There is only one such example and it is rather silly: the empty set is bounded above. Indeed, every real number is an upper bound for the empty set. So, there is no least upper bound.

Having explained the meaning of the term “supremum”, I can finally state the all-important completeness axiom:

**Axiom** (Completeness Axiom). *Every nonempty, bounded-above subset of  $\mathbb{R}$  has a supremum.*

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- (1) Write, in simplified form, the negation of the statement “ $b$  is an upper bound for  $S$ ”.

There exists some  $x \in S$  such that  $x > b$ .

- (2) Write, in simplified form, the negation of the statement “ $S$  is bounded above”.

For every  $b \in \mathbb{R}$ , there exists  $x \in S$  such that  $x > b$ .

- (3) Let  $S$  be a set of real numbers and suppose that  $\ell = \sup(S)$ .  
 (a) If  $x > \ell$ , what is the most concrete thing you can say about  $x$  and  $S$ ?  
 (b) If  $x < \ell$ , what is the most concrete thing you can say about  $x$  and  $S$ ?

- (a)  $x \notin S$ .  
 (b) There exists some  $y \in S$  such that  $y > x$ .

- (4) Let  $S$  be a set of real numbers, and let  $T = \{2s \mid s \in S\}$ . Prove that if  $S$  is bounded above, then  $T$  is bounded above.

Assume that  $S$  is bounded above. Then there is some upper bound  $b$  for  $S$ , so for every  $s \in S$ , we have  $b \geq s$ . We claim that  $2b$  is an upper bound for  $T$ . Indeed, if  $t \in T$ , then we can write  $t = 2s$  for some  $s \in S$ , and  $s \leq b$  implies  $t = 2s \leq 2b$ . Thus,  $T$  is bounded above.

- (5) Let  $S$  be a set of real numbers. Show that if  $S$  has a supremum, then it is unique.

Suppose both  $x$  and  $y$  are both suprema of the same subset  $S$  of  $\mathbb{R}$ . Then, since  $y$  is an upper bound of  $S$  and  $x$  is a supremum of  $S$ , by part (2) of the definition of “supremum” we have  $y \geq x$ . Likewise, since  $x$  is an upper bound of  $S$  and  $y$  is a supremum of  $S$ , we have  $x \geq y$  by definition. Since  $x \leq y$  and  $y \leq x$ , we conclude  $x = y$ .

- (6) Let  $S$  be a set of real numbers, and let  $T = \left\{ \frac{s}{2} \mid s \in S \right\}$ . Directly prove that if  $S$  is unbounded above, then  $T$  is unbounded above.

Assume that  $S$  is unbounded above. To show that  $T$  is unbounded above, let  $b$  be a real number. Since  $S$  is unbounded above,  $2b$  is not an upper bound for  $S$ , so there is some  $s \in S$  with  $s > 2b$ . Then  $\frac{s}{2} > b$ . By definition of  $T$ , we have  $\frac{s}{2} \in T$ , so  $b$  is not an upper bound of  $T$ . We conclude that  $T$  is unbounded above.

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