Least Upper Bound - Supremum

Joseph Song

1 Axiom of Completeness

Axiom of Completeness - Every nonempty set of real numbers that is bounded above has a least upper bound.

Definition (Upper bound). Set $A \subseteq R$ is bounded above if there exists a real number b such that it is greater than all the values in A. $(\exists b \in \mathbb{R} : a \leq b, \forall a \in A)$

Definition (Least Upper Bound - Supremum). The least upper bound is an element s in A, such that:

- 1. s is an upper bound
- 2. For any other upper bound, $b, s \leq b$

This means that out of all the bounds, s is the smallest. The supremum is denoted as $s = \sup(A)$.

Example 1.1. For a set A and a number $c \in \mathbb{R}$, define

$$c + A = \{c + a : a \in A\}$$

and show $\sup(c+A) = c + \sup A$.

Proof. Let s be the least upper bound of $\sup(A)$. By definition, this means that $a \leq s, \forall \ a \in A$. Addting $c \implies c+a \leq c+s$. Notice that the c+a for all a is just the set c+A, so $c+s \implies c+\sup A$ is an upper bound. For (2), let b be another arbitrary upper bound for c+A, meaning $b \geq c+a$. $b \geq c+a \implies b-c \geq a$, so b-c is an upper bound for set A. Since we assumed s is the least upper bound, $s \leq b-c \implies c+s \leq b$, but b is an upper bound for c+A, therefore c+s is the least upper bound.

Example 1.2. Given two nonempty, bounded above sets, A and B, define $A+B=\{a+b:a\in A \ and \ b\in B\}$. Prove $\sup(A+B)=\sup A+\sup B$.

Proof. Let $s = \sup A$ and $t = \sup B$. We first show that s + t is an upper bound for A + B. $a \le s, \forall a \in A$, and $b \le t, \forall b \in B$. This implies that $a + b \le s + t$. Let u be an arbitrary bound for A + B. $a + b \le u \implies b \le u - a$, and since t is the least upper bound, this implies $t \le u - a$. Same logic can be applied to get $a \le u - b \implies s \le u - b$. $s + t \le 2u - a - b$, where 2u - a - b is an upper bound for A + B, therefore s + t is the least upper bound.