

## Assignment 02, Real Analysis MIT

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### Answers

#### 0.1 Exercise 1.1.1

**Prove:**

let  $F$  be an ordered field and  $x, y, z \in F$   
Prove If  $x < 0$  and  $y < z$ , then  $xy > xz$

**Proof.**

since  $x < 0$   
 $x + (-x) < (-x)$   
 $0 < -x$  (by definition)  
 likewise,  $0 < z - y$   
 $\therefore 0 < (-x)(z - y)$   
 and by definition 1.1.5.D,  $0 < -xz + xy$   
 $\therefore xz < xy$

□

#### 0.2 Exercise 1.1.2

Let  $S$  be an ordered set. Let  $A \subset S$  be a nonempty finite subset. Then  $A$  is bounded. Furthermore,  $\inf A$  exists and is in  $A$  and  $\sup A$  exists and is in  $A$

**Proof.**

Since  $A$  is a nonempty finite subset, there exists a one-to-one function between  $\{1, 2, \dots, n\}$  and each element in  $A$

**Proof by induction**

Finite subset  $A_n = a_1, a_2, \dots, a_n$  is bounded

**Base case:**

$A_1 = a_1$   
 $\forall x \in A_1, a_1 \leq x \leq a_1$   
 $\therefore A_1$  is bounded

**Inductive step:**

Let  $A_n$  be bounded by  $B_{min}, B_{max}$  s.t  
 $\forall x \in A_n, B_{min} \leq x \leq B_{max}$   
 $A_{n+1} = A_n \cup \{a_{n+1}\}$   
 so,  $\forall x \in A_{n+1}, x \leq \max(B_{max}, a_{n+1})$ , and  $\min(B_{min}, a_{n+1}) \leq x$   
 $\therefore$  Let  $A_{n+1}$  be bounded

Furthermore, since these bounds are contained inside the subset  $S$ , these are the inf, sup of the set.

**Proof.**

Let  $S$  be bounded by  $B_{\min}, B_{\max}$  such that  $B_{\min}, B_{\max} \in S$

$$\forall x \in S, x \leq B_{\max} \quad (\text{by definition}) \quad (a)$$

$\forall B$  which is an upper bound of  $S, B \geq x \quad \forall x \in S$

$$\text{Since } B_{\max} \text{ is in } S, B \geq B_{\max} \quad (b)$$

By a), b)  $B_{\max}$  is a least upper bound

□

Similar argument can be applied to  $B_{\min}$

$\therefore \inf S$  exists and is in  $S$  and  $\sup S$  exists and is in  $S$

### 0.3 Exercise 1.1.5

Let  $S$  be an ordered set. Let  $A \subset S$  and suppose  $b$  is an upper bound for  $A$ . Suppose  $b \in A$  show that  $b = \sup A$

**Proof.**

$$\forall x \in S, x \leq b \quad (a)$$

Let  $B$  a upper bound of  $S, \forall B, x \leq B (\forall x \in S)$

$$\text{Since } b \text{ in } S, b \leq B \quad (b)$$

by a), b)  $b$  is a least upper bound of  $S$  and by definition of supremum,

$$b = \sup A$$

□

### 0.4 Exercise 1.1.6

Let  $S$  be an ordered set. Let  $A \subset S$  be a nonempty subset that is bounded above. Suppose  $\sup A$  exists and  $\sup A \notin A$ . show that  $A$  contains a countably infinite subset.

**Proof.**

**Proof by contradiction**

Let  $A$  does not contain countably infinite subset. then  $A$  is a finite set.

(finite set  $\subset$  countably infinite set  $\subset$  uncountable infinite set)

Then by Exercise 1.1.2)  $\sup A$  exists and inside  $A$ , contradiction

$\therefore A$  contains a countably infinite subset.

( $A$  contains a infinite subset which contains a countably infinite subset)

□

### 0.5 Exercise 1.2.7

Prove the arithmetic-geometric mean inequality. That is, for two positive real numbers  $x, y$  we have

$$\sqrt{xy} \leq \frac{x+y}{2}$$

Furthermore, equality occurs iff  $x = y$

**Proof.**

$$\forall x, y \in \mathbb{R}$$

$$\text{by proposition 1.1.8.iv, } (x - y)^2 \geq 0$$

$$x^2 - 2xy + y^2 \geq 0$$

$$x^2 + 2xy + y^2 \geq 4xy \geq 0$$

By extension of Example 1.2.3, there exists unique positive  $r \in \mathbb{R}$  s.t  $r^2 = s > 0$  ( $s \in \mathbb{R}$ )

$$(x + y)^2 \geq 4xy \geq 0$$

$$(x + y) \geq 2\sqrt{xy} \geq 0$$

$$\therefore \frac{x + y}{2} \geq \sqrt{xy}$$

and if equality case

$$\sqrt{xy} = \frac{x + y}{2} \implies 4xy = x^2 + 2xy + y^2$$

$$x^2 - 2xy + y^2 = (x - y)^2 = 0$$

by proposition 1.1.8.iv

$$x - y = 0$$

$$\therefore x = y$$

□

## 0.6 Exercise 1.2.9

Let  $A$  and  $B$  be two nonempty bounded sets of real numbers. Let  $C := \{a_b : a \in A, b \in B\}$

Show that  $C$  is a bounded set and that

$$\sup C = \sup A + \sup B$$

and

$$\inf C = \inf A + \inf B$$

**Proof.**

$\forall b \in B \subset \mathbb{R}$  and  $A$  is bounded above,

by proposition 1.2.6.i,

$$\sup(b + A) = b + \sup(A)$$

given set of  $D = \{b + \sup A : b \in B\}$ ,

$$\sup D = \sup B + \sup A$$

by definition,  $\forall b \in B, \sup D \geq b + \sup A$

$$\forall a \in A, \sup D \geq b + \sup A \geq a + b$$

$$\therefore \sup B = \sup C \text{ and}$$

$$\sup C = \sup A + \sup B$$

□

Similar argument can be applied to infimum.

## 0.7 Problem 7.

Let

$$E = \{x \in \mathbb{R} : x > 0 \text{ and } x^3 < 2\}$$

a) Prove that  $E$  is bounded above

**Proof. Case  $x < 1$ :**

$$0 < x^3 < x^2 < x < 1$$

$x$  is bounded by 1

**Case**  $x \geq 1$ :

$$x \leq x^2 \leq x^3 < 2$$

$x$  is bounded by 2

$\therefore E$  is bounded above.

b) Let  $r = \sup E$ . Prove that  $r > 0$  and  $r^3 = 2$

**Proof.**

**Proof by contradiction**

**Case**  $r^3 < 2$

$$\exists \epsilon \in \mathbb{R}^+ \text{ s.t.}$$

$$(r + \epsilon)^3 = r^3 + 3\epsilon r^2 + 3\epsilon^2 r + \epsilon^3 < 2$$

$$3\epsilon r^2 + 3\epsilon r + \epsilon r^3 < 2 - r^3$$

since  $r > 1$

$$\epsilon^3 < 3\epsilon r^2 + 3\epsilon r + \epsilon r^3 < 2 - r^3$$

since  $2 - r^3 > 0$  we can set  $\epsilon > 0$  satisfies this.

$r$  is not upper bound of  $E$

**Case**  $r^3 > 2$

$$\exists \epsilon \in \mathbb{R}^+$$

s.t.

$$(r - \epsilon)^2 > 2$$

$$r^3 - 3\epsilon r^2 + 3\epsilon^2 r + \epsilon^3 > 2$$

$$r^3 - 2 > 3\epsilon r^2 - 3\epsilon^2 r - \epsilon^3$$

By Archimedean property (tired)  $\exists \epsilon \text{ s.t. } (r - \epsilon)^2 > 2$   $r$  is not **least** upper bound.

$\therefore$  by trichotomy property,  $r^3 = 2$

□