

## Problem 1

a/ For  $\forall y \in S$ ,  $y \leq e^{\sqrt{x}}$ ,  $e$  is an upper bound of  $S$ .  $\sup S \leq e$ . ~~Proof~~ Prove by contradiction, if  $\sup S < e$ .  
 By density of  $\mathbb{Q}$ ,  $\exists z \in \mathbb{Q}$  s.t.  $\sup S < z < e$ , where  $\sup S = e^{\sqrt{x}}$ . So  $\sup S = e^{\sqrt{x}} < e^{\sqrt{z}} < e$ .  
 Since  $e^{\sqrt{z}} \in S$  and  $e^{\sqrt{z}} > \sup S$  which is a contradiction. So  $\sup S = e$ .

For  $\forall y \in S$ ,  $e^0 = 1 < y$ .  $1$  is a lower bound of  $S$ .  $1 \leq \inf S$ . Prove by contradiction, if  $1 < \inf S$ .  
 By density of  $\mathbb{Q}$ ,  $\exists z \in \mathbb{Q}$  s.t.  $0 < z < x$ , where  $\inf S = e^{\sqrt{x}}$ . So  $1 < e^{\sqrt{z}} < e^{\sqrt{x}} = \inf S$ , since  $e^{\sqrt{z}} \in S$  and  $e^{\sqrt{z}} < \inf S$ , which is a contradiction. So  $\inf S = 1$ .

$\therefore$  The supremum is  $e$ . The infimum is  $1$ .

b/  $T = \{n \cos \frac{n\pi}{2} \mid n \in \mathbb{N}\}$ . Since  $\cos \frac{n\pi}{2} \in [-1, 1]$ ,  $n \in \mathbb{N}$ , it is obvious that the set  $T = \{n \cos \frac{n\pi}{2} \mid n \in \mathbb{N}\}$  is unbounded. To prove it is unbounded below, if it is bounded below, it converges to a point. Since  $n \in \mathbb{N}$ ,  $\lim_{n \rightarrow -\infty} n \cos \frac{n\pi}{2}$  is still  $-\infty$ , it means  $T$  is unbounded below, hence its infimum doesn't exist.

## Problem 2

a/ Since  $A$  is bounded,  $S \subseteq A$  implies that  $S$  is also bounded. Since  $S \subseteq A$ ,  $\forall s \in S$ ,  $s \geq \inf A$ , also  $s \leq \sup A$ .

by Theorem 2 of the dual between  $\sup$  and  $\inf$ . By the ~~property~~ <sup>definition</sup> of Infimum and Supremum,  $\inf S \leq \sup S$ .

Therefore,  $\inf A \leq \inf S \leq \sup S \leq \sup A$ .

b/ Since  $A$  and  $B$  are both subsets of positive number.  $C$  is also a subset of positive number. Let  $a \in A, b \in B, c \in C$ .  $\inf A \leq a \leq \sup A$ ,  $\inf B \leq b \leq \sup B$ , By the definition of Infimum and Supremum.

$(\inf A)(\inf B) \leq ab \leq (\sup A)(\sup B)$ . Since  $(\sup A)(\sup B)$  is an upper bound of  $C$  and  $\sup A \sup B \in C$ . By definition of supremum.  $\sup C = \sup A \sup B$ .

ii/ No, if  $A = \{-3, -2, -1\}$ ,  $B = \{1, 2, 3\}$ ,  $C = \{-9, -6, -4, -3, -2, -1\}$

In this example,  $\sup A = -1$ ,  $\sup B = 3$ , result (i) will show that  $\sup C = (-1)(3) = -3$ .

However,  $\sup C = -1 \neq -3$ , which shows that  $\sup C = \sup A \sup B$  is not valid if either  $A$  or  $B$  contain negative number.

4/  $\lim_{n \rightarrow \infty} \frac{b}{n} = 0$ . take  $k_1 = \lceil \frac{b}{\epsilon} \rceil + 1$ , then  $n \geq k_1 \Rightarrow |\frac{b}{n} - 0| < \epsilon$ , so  $\lim_{n \rightarrow \infty} \frac{b}{n} = 0$ .

To prove  $\lim_{n \rightarrow \infty} \cos(a + \frac{b}{n}) = \cos a$ .  $\forall \epsilon > 0$ , we need to find  $K_2 \in \mathbb{N}$  s.t.  $|\cos(a + \frac{b}{n}) - \cos a| < \epsilon$  for all  $n \geq K_2$ .

$$|\cos(a + \frac{b}{n}) - \cos a| = |\cos(a) \cos(\frac{b}{n}) - \sin(a) \sin(\frac{b}{n}) - \cos a| \leq |\cos(a) - \cos(a)| + |\sin(a) \sin(\frac{b}{n})| \leq |\sin(a)| \cdot |\sin(\frac{b}{n})| \leq |\sin(a)| \cdot \frac{b}{n} < \epsilon \text{ for } n \geq K_2.$$

Therefore,  $\lim_{n \rightarrow \infty} \cos(a + \frac{b}{n}) = \cos a$ .

5/ Since  $\{b_n\}$  is a convergent sequence with  $\lim_{n \rightarrow \infty} b_n = b > 0$ .  $\forall \epsilon > 0, \exists K_3 \in \mathbb{N}$  s.t.  $n \geq K_3, |b_n - b| < \epsilon$ .

To prove  $\lim_{n \rightarrow \infty} \sqrt[n]{b_n} = \sqrt[n]{b}$ ,  $|\sqrt[n]{b_n} - \sqrt[n]{b}| = |\sqrt[n]{b} - \sqrt[n]{b}| = 0 < \epsilon$  for  $n \geq K_3$ . Therefore,  $\lim_{n \rightarrow \infty} \sqrt[n]{b_n} = \sqrt[n]{b}$ .

6/ By MI, For  $n=1, X_1 = 0.4 < 1, X_2 = 0.688, X_1 < X_2 < 1$ . Assume  $X_n < X_{n+1} < 1$ .

$$\bullet \frac{X_n^3 + 2}{3} < \frac{X_{n+1}^3 + 2}{3} \text{ then } X_n^3 < X_{n+1}^3 < 1 \Rightarrow X_n^3 + 2 < X_{n+1}^3 + 2 < 3 \Rightarrow \frac{X_n^3 + 2}{3} < \frac{X_{n+1}^3 + 2}{3} < 1$$

$\Rightarrow X_{n+1} < X_{n+2} < 1$ . By MI,  $X_n < X_{n+1} < 1$ . which show that  $\{X_n\}$  is strictly increasing and also bounded above.

By monotone sequence theorem,  $\lim_{n \rightarrow \infty} X_n$  exists.  $\frac{X_n^3 + 2}{3} = X_{n+1}$ . Let  $n \rightarrow \infty, \frac{X^3 + 2}{3} = X \Rightarrow X^3 - 3X + 2 = 0$

$\Rightarrow (X-1)(X^2-2) = 0 \Rightarrow X = 1$  or  $\sqrt{2}$  or  $-\sqrt{2}$ . By monotone sequence theorem,  $\lim_{n \rightarrow \infty} X_n = \sup \{X_n : n \geq 1\}$ .

Therefore,  $X = 1, \therefore \lim_{n \rightarrow \infty} X_n = 1$ .  $\{X_n\}$  converges to 1.



6/a) Since  $\lim_{n \rightarrow \infty} \frac{x_{n+1}}{x_n} = L < 1$ ,  $\forall \epsilon, \exists K \in \mathbb{N}$  s.t.  $\left| \frac{x_{n+1}}{x_n} - L \right| < \epsilon \Rightarrow \left| \frac{x_{n+1}}{x_n} \right| - |L| < \left| \frac{x_{n+1}}{x_n} - L \right| < \epsilon$

~~$\Rightarrow \left| \frac{x_{n+1}}{x_n} \right| < \epsilon$~~ . We let  $L < r < 1$ , with  $\epsilon < r - L$ .  $\left| \frac{x_{n+1}}{x_n} \right| - |L| < \epsilon \Rightarrow \left| \frac{x_{n+1}}{x_n} \right| < \epsilon + |L| < r - L + L = r$

$$\Rightarrow \left| \frac{x_{n+1}}{x_n} \right| < r$$

$$\left| \frac{x_2}{x_1} \right| \left| \frac{x_3}{x_2} \right| \dots \left| \frac{x_n}{x_{n-1}} \right| < r^{n-1} \Rightarrow \left| \frac{x_n}{x_1} \right| < r^{n-1} \Rightarrow |x_n| < \frac{|x_1|}{r} r^n. \text{ Since } 0 < r < 1, \lim_{n \rightarrow \infty} r^n = 0$$

Therefore,  $\lim_{n \rightarrow \infty} |x_n| = 0 \Rightarrow \{x_n\}$  is convergent.

b)  $\lim_{n \rightarrow \infty} \frac{x_{n+1}}{x_n} = L > 1$ . We let  $L - \epsilon < r < L$ . Since  $\lim_{n \rightarrow \infty} \frac{x_{n+1}}{x_n} = L > 1 \Rightarrow \left| \frac{x_{n+1}}{x_n} - L \right| < \epsilon, \forall n > K \in \mathbb{N}$

$$\Rightarrow L - \epsilon < \frac{x_{n+1}}{x_n} < L + \epsilon \Rightarrow r < \frac{x_{n+1}}{x_n} < L + \epsilon. \quad r < \frac{x_{n+1}}{x_n} \quad \forall n > K \in \mathbb{N}$$

$$r^{n-1} < \left( \frac{x_n}{x_{n-1}} \right) \left( \frac{x_{n-1}}{x_{n-2}} \right) \dots \left( \frac{x_2}{x_1} \right) \Rightarrow r^{n-1} < \frac{x_n}{x_1} \Rightarrow r^n \frac{x_1}{r} < x_n. \text{ Since } r > 1, \lim_{n \rightarrow \infty} r^n = \infty.$$

$\lim_{n \rightarrow \infty} x_n = \infty$ . Hence  $\{x_n\}$  does not converge.

c/i)  $\{x_n\} = \{1, 1, 1, \dots, 1\}$  then  $\{x_n\}$  converges to 1

ii)  $\{x_n\} = n$ , where  $n \in \mathbb{N}$ .  $\lim_{n \rightarrow \infty} \frac{n+1}{n} \Rightarrow \frac{1 + \frac{1}{n}}{1} \Rightarrow 1$ .  $\{x_n\}$  <sup>does</sup> not converge.