

9. Given an infinite collection $A_n, n=1,2,\dots$ of intervals of the real line, their intersection is defined to be

$$\bigcap_{n=1 \text{ to } \infty} [A_n] = \{x | (\forall n)(x \in A_n)\}$$

Give an example of a family of intervals $A_n, n=1,2,\dots$, such that $A_{n+1} \subset A_n$ for all n and $\bigcap_{n=1 \text{ to } \infty} [A_n] = \emptyset$. Prove that your example has the stated property.

Claim: Let $A_n = (0, 1/n)$

$$\forall n \in \mathbb{N} [A_{n+1} \subset A_n] \wedge \bigcap_{n=1 \text{ to } \infty} [A_n] = \emptyset$$

Proof: We will separate the claim in two and make two proofs.

First claim: $\forall n \in \mathbb{N} [A_{n+1} \subset A_n]$, i.e.,

$$\forall n \in \mathbb{N} [(0, 1/(n+1)) \subset (0, 1/n)], \text{ i.e.}$$

$$\forall n \in \mathbb{N} \forall x \in \mathbb{R} [(0 < x < 1/(n+1) \Rightarrow 0 < x < 1/n) \wedge \neg(0 < x < 1/(n+1) \Leftrightarrow 0 < x < 1/n)]$$

First proof: Given an $n \in \mathbb{N}$ and an $x \in \mathbb{R}$ suppose $0 < x < 1/(n+1)$. We know that $1/(n+1) < 1/n$, so $0 < x < 1/(n+1) < 1/n$, hence $0 < x < 1/n$. From this we deduce that $A_{n+1} \subseteq A_n$. Now, to prove the second term, suppose $0 < x < 1/n$. If $x = 1/(n+0.5)$ then $0 < x < 1/n$, but $1/(n+1) < x$, so it is not the case that $0 < x < 1/(n+1)$, hence, A_{n+1} and A_n are not equal, so $A_{n+1} \subset A_n$ proving the first claim.

Second claim: $\bigcap_{n=1 \text{ to } \infty} [A_n] = \emptyset$, i.e.,

$$\{x | (\forall n)(x \in A_n)\} = \emptyset, \text{ i.e.,}$$

$$\neg \exists x \in \mathbb{R} \forall n \in \mathbb{N} [0 < x < 1/n], \text{ i.e.,}$$

$$\forall x \in \mathbb{R} \exists n \in \mathbb{N} [x \leq 0 \vee 1/n \leq x]$$

Second proof: Given an $x \in \mathbb{R}$, if $x \leq 0$ pick any $n \in \mathbb{N}$ and the claim will be true. If $x > 0$, pick an $n \in \mathbb{N}$ so large so that $1/n < x$, so, $1/n \leq x$, proving the second claim.

With both claims proved the original claim gets proved. \square