Question: Given an infinite collection A_n , n=1,2,3,... of intervals of the real line, their intersection is defined to be $\bigcap_{n=1}^{\infty} A_n = \{x | (\forall n \in \mathbb{N})[x \in A_n]\}.$

Give an example of a family of intervals A_n , n = 1, 2, ..., such that $A_{n+1} \subset A_n$ for all n and $\bigcap_{n=1}^{\infty} A_n$ contains a single real number.

(Idea:) Define a family of intervals A such that $A_n = \left| \frac{-1}{n}, \frac{+1}{n} \right|$

Answer:

Let A be family of sets, such that $A_n = \left\{ x \in \mathbb{R} : |x| \le \frac{1}{n} \right\}$ where $n \ge 1$

Statement 1: $(\forall n \ge 1)[A_{n+1} \subset A_n]$ proof:

for any positive integer n and real number m, it is obvious that if $|m| \le \frac{1}{n+1}$ then $|m| \le \frac{1}{n}$. (: $\frac{1}{n+1} < \frac{1}{n}$)

From the definition of family A, we can rephrase above statement as

$$(\forall m, n \in \mathbb{N})[m \in A_{n+1} \Rightarrow m \in A_n]$$

which is equivalent to saying that $A_{n+1} \subseteq A_n$

... Every set is a superset of it's succesor.

Statement 2:
$$\bigcap_{n=1}^{\infty} A_n = \{\}$$

The real number 0 belongs to every interval in family A. proof:

For every natural number n, 0 lies in between $\frac{-1}{n}$ and $\frac{+1}{n}$.

In other words, $|0| < \frac{1}{n}$ which means $0 \in A_n$ (: definition of family A)

No other real number belongs to the intersection of sets in A. proof (via contradiction):

Negation statement: there exists real number y>0 such that for any natural number n, $y \in A_n$.

Let $m \in \mathbb{N}$ such that $\frac{1}{m} < |y|$.

$$|y| > \frac{1}{m}$$

 $\neg \left(|y| \le \frac{1}{m} \right)$
 $y \notin A_m$: definition of family

Contradiction

- \therefore There is no real number other than 0 that is common to all sets in family A
- \therefore Intersection of all sets in family A is an empty set.