Math 320 Homework 4

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Question 1i. False, let $x_n = n + (-1)^n$. Then clearly $x_n \to \infty$ (for any M choose N = M + 1, then for n > N we have $x_n > n - 1 = M$). However for any n that is even we have $x_n = n > n - 1 = x_{n+1}$.

Question 1ii. The statement is true. By contradiction assume $x_n \to \infty$ with no increasing subsequence. Since no increasing subsequence exists, every increasing subset of x_n is of finite length, and choose n_1, n_2, \ldots, n_K be a longest such increasing subsequence. Let $N = x_{n_K}$, then since $x_n \to \infty$ there exists N such that $(n > N) \implies (x_n > x_{n_K})$. Then let $n_{K+1} = \max(n_K, N) + 1$. Then $x_{n_{K+1}} > x_{n_K}$ with $n_{K+1} > n_K$, but this contradicts our assumption that the n_1, \ldots, n_K were chosen to be maximal since adding $x_{n_{K+1}}$ would make a longer increasing subsequence. Thus an increasing subsequence of infinite length must exist.

Question 2a. The sequence converges. Note that we have:

$$a_n = n \frac{1 + \frac{1}{n} - 1}{\sqrt{1 + \frac{1}{n} + 1}} = \frac{1}{\sqrt{1 + \frac{1}{n} + 1}}.$$

I claim that $a_n \to \frac{1}{2}$. To see this let $\epsilon > 0$, and choose $N = \max\left(10, \frac{1}{\left(\frac{1}{\epsilon + 1/2} - 1\right)^2 - 1}\right)$. Then for n > N,

$$|a_n - \frac{1}{2}| = \left| \frac{1}{\sqrt{1 + \frac{1}{n} + 1}} - \frac{1}{2} \right| < \epsilon.$$

Question 2b. The sequence does not converge. Let $L \in \mathbb{R}$, $\epsilon = \frac{1}{2}$, and N > 0. Choose n to be an arbitrary even integer greater than N if L < 0 and an odd integer greater than $\max(N, 3)$ otherwise. Then:

$$|b_n - L| = \left| \frac{(-1)^n n}{n+1} - L \right| = \left| \frac{n}{n+1} \right| + |L| > \frac{1}{2} + |L| \ge \frac{1}{2} = \epsilon.$$

Question 3a. I claim that $\Sigma(A)$ being defined and finite implies that there is a maximum element of A. To see why suppose not, i.e. suppose that $\forall a \in A, \exists b \in A \text{ s.t. } b > a$. Then let $F \subset A$ be a subset with $\Sigma(F) \geq \Sigma(A)/2$, by hypothesis there exists $b \in A \text{ s.t. } b > \max(F)$. However then $\Sigma(F \cup \{b\}) > \Sigma(A)/2 + x\Sigma(A)/2 = \Sigma(A)$, which contradicts the definition of Σ . Thus A has a maximum element.

However this implies that A is countable. To see why, consider letting $x_1 = \max(A)$ and $A' = A \setminus \{x_1\}$. Note that since $\Sigma(A')$ is also well defined since we just removed a single element, so it also has a maximum. Then we can let $x_2 = \max(A \setminus x_1)$ and so forth to enumerate all the (potentially infinite) elements of A. Since we've just created an onto map from $\mathbb{N} \to A$ either A is countable or finite.

Question 3b. Let $L = \lim_{n \to \infty} \sum_{n=1}^{N} a_n$. For any $F \subset A$, clearly we have that

$$L = \lim_{N \to \infty} \sum_{n=1}^{N} a_n \ge \sum_{f \in F} f,$$

implying that $\Sigma(A) \leq L$. Let R < L, and let $\epsilon = L - R$. Then there exists $N \in \mathbb{N}$ s.t. $\forall n > N$,

$$\left| \sum_{i=1}^{n} a_i - L \right| < \epsilon.$$

Let $F' = \{a_n : n \leq N+1\}$. Then $\Sigma(F') = \sum_{n=1}^{N+1} a_n > L - \epsilon = R$. Since this is true independent of our choice of R, it must be that $\Sigma(A) = L$.

Question 4a. Let $(x,y) \in \mathbb{R}^2$. By their definition note that $W_2(y) \leq f(x,y)$ and $M_1(x) \geq f(x,y)$, since (x,y) is contained in both sets that M_1 and W_2 are taking the supremum and infimum respectively. Putting those two statements together we that $\forall (x,y) \in \mathbb{R}^2, W_2(y) \leq M_1(x)$. Since this holds over all of R^2 taking the supremum and infimum over the left and right sides respectively does nothing to change this inequality, so arrive as required to

$$\sup\{W_2(y) : y \in Y\} \le \inf\{M_1(x) : x \in X\}.$$

Question 4b. Define

$$f(x,y) = \begin{cases} 1 & \text{if } x = y \\ 0 & \text{otherwise} \end{cases}.$$

Then we have that

$$\sup\{W_2(y):y\in Y\}=\sup\{0\}=0\leq 1=\inf\{1\}=\inf\{M_1(x):x\in X\}.$$

Question 5. Let $x \in [0, \inf(S))$. Then $\forall s \in S$ we have x < s, so $x \in [0, s)$. Thus $x \in \bigcap_{S \in S} [0, s)$. Next let $y \in (\inf(S), \infty)$. Since $y > \inf(S)$, there exists $s \in S$ with s < y, so $y \notin [0, s) \implies y \notin \bigcap_{S \in S} [0, s)$. These facts about x and y together imply that $\bigcap_{s \in S} [0, s) = [0, \inf(S) \text{ or } [0, \inf(S)]$. There are two cases: $\inf(S) \in S$ or $\inf(S) \notin S$. If it's the former, then $\inf(S) \notin [0, \inf(S)) \implies \bigcap_{S \in S} [0, s) = [0, \inf(S))$. If $\inf(S) \notin S$ then $\forall s \in S, \inf(S) \in [0, s)$, so $\bigcap_{S \in S} [0, s) = [0, \inf(S)]$.

Question 6a. Let $\epsilon > 0$, since x_n and y_n are Cauchy there exists N_x, N_y s.t. $\forall n > N_x, p > 0$, $|x_{n+p}-x_n| < \frac{\epsilon}{2}$ and $\forall n > N_y, p > 0$, $|y_{n+p}-y_n| < \frac{\epsilon}{2}$. Let $N = \max(N_x, N_y)$. Then $\forall n > N, p > 0$, we have

$$|x_{n+p} + y_{n+p} - x_n - x_p| \le |x_{n+p} - x_n| + |y_{n+p} - y_n| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Thus $x_n + y_n$ is also Cauchy.

Question 6b. Since x_n and y_n are Cauchy then they are bounded, let X, Y be such that $x_n > X, y_n > Y \forall n$. Define ϵ, N_x, N_y the same as for the previous part, except for $|x_{n+p} - x_n| < \frac{\epsilon}{2M}$ and $|y_{n+p} - y_n| < \frac{\epsilon}{2N}$. Then for $n > \max(N_x, N_y), p > 0$, we have

$$|x_{n+p}y_{n+p} - x_ny_n| \le |x_{n+p}(y_{n+p} - y_n)| + |y_n(x_{n+p} - x_n)| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Question 6c. Let $\epsilon > 0$, since x_n is Cauchy there exists N_x such that for any $n > N_x, p > 0$, $|x_{n+p} - x_n| < \frac{\epsilon}{2}$. Also since $(y_n - x_n) \to 0$, $\exists N$ s.t. $\forall n > N, p > 0$, $|x_{n+p} - y_{n+p} - x_n + y_n| < \frac{\epsilon}{2}$. Choose $N_y =$ and let p > 0. Then we have that

$$|y_{n+p} - y_n| \le |x_{n+p} - y_{n+p} - x_n + y_n| + |x_{n+p} - x_n| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Question 7.