

Problem 1

Consider a real-valued sequence (x_n) and a real number \hat{x} . Prove that the following are equivalent:

(a). $x_n \rightarrow \hat{x}$,

(b). $\forall \varepsilon > 0, \exists N \in \mathbb{N}: \forall n \geq 23N, |x_n - \hat{x}| < 20\varepsilon$.

Solution. Assume (a). For any $\varepsilon > 0$, since x_n converges to \hat{x} (and $20\varepsilon > 0$), we have that there exists some $N \in \mathbb{N}$ such that for all $n > N$, $|x_n - \hat{x}| < 20\varepsilon$. But since if $n \geq 23N$, it is certainly true that $n > N$, thus $|x_n - \hat{x}| < 20\varepsilon$ for all $n \geq 23N$, which is (b).

Now assume (b). For any $\varepsilon > 0$, let $\varepsilon' = \frac{\varepsilon}{20}$. We know that there exists $N' \in \mathbb{N}$ such that for all $n \geq 23N'$, we have that $|x_n - \hat{x}| < 20\varepsilon' = \varepsilon$. But since $24N' \in \mathbb{N}$, let us fix $N = 24N'$, then for all $n \geq N > 23N'$, we have $|x_n - \hat{x}| < \varepsilon$ again, which, by definition, means $x_n \rightarrow \hat{x}$.

Problem 2

Extend our collection of equivalent formulations of the completeness property for \mathbb{R} by proving that the following are equivalent (TFAE). Proceed directly, without relying on the completeness property in one of its other forms. (So, for example, do not assume existence of suprema and infima.)

- (a). For any sequence of nonempty closed real intervals $I_1[a_1, b_1], I_2 = [a_2, b_2], \dots$, such that $I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots$ (such intervals are called “nested”), one has

$$\bigcap_{n \in \mathbb{N}} I_n \neq \emptyset$$

- (b). Every bounded monotonic sequence in \mathbb{R} converges. (Recall Rudin’s Definition 3.13.)

(Note: The interval notation $[a, b] = \{t \in \mathbb{R} : a \leq t \leq b\}$ is reserved for the case where both a and b are real numbers. To encode $\{t \in \mathbb{R} : t \geq 0\}$, for example, we would write $[0, +\infty)$, not $[0, +\infty]$.)

Solution. Backwards direction: a_n and b_n are bounded monotone sequences (a_n and b_n are reals, so bounded above/below, and bounded below/above by each other). Either a_n, b_n converge to the same number, then nonempty, or some distance apart, so also nonempty.

Now assume (b). Consider the sequence of nonempty closed real intervals I_n from the problem statement. Note that a_n and b_n form monotonic sequences. Since in order for $I_n \supseteq I_{n+1}$ to be true, we must have that $a_n \geq a_{n+1}$ and $b_n \leq b_{n+1}$. Thus, a_n is monotonically decreasing and b_n is monotonically increasing. Note that the sequence (a_n) must be bounded. We know that any $a_n \leq a_1$ since its monotone decreasing, so its bounded above, and $a_n \geq b_1$, otherwise $b_1 > a_n \geq b_n$, which contradicts our assumption that b_n monotonically increases, so (a_n) is bounded below. Likewise, (b_n) is bounded above and below with the same argument, (just swap the a ’s and b ’s).

By (b), we then know that a_n and b_n both converge to some value, call them \hat{a} and \hat{b} . Note that $\hat{a} \leq a_n$ for all $n \in \mathbb{N}$, since (a_n) is monotonically decreasing: if there existed some N where $\hat{a} > a_N$, then for all $n \geq N$, $\hat{a} > a_N \geq a_n$ since the sequence is monotonically decreasing, which violates convergence to \hat{a} (let $\varepsilon = |\hat{a} - a_N|$). Furthermore, $\hat{a} \geq b_n$. Otherwise, if $b_{N_1} > \hat{a}$, using the definition of convergence, setting $\varepsilon = b_{N_1} - \hat{a} > 0$ guarantees that there exists a_{N_2} such that $|\hat{a} - a_{N_2}| < b_{N_1}$. Then since (b_n) is monotonically increasing and (a_n) is monotonically decreasing, we have $N = \max\{N_1, N_2\}$ so

$$\hat{a} - a_N \leq \hat{a} - a_{N_2} < b_{N_1} \leq b_N - \hat{a}$$

(we can get rid of the absolute value bars, since $a_n < \hat{a}$ for all n).

I’m gonna come back to this. I don’t know what my goal is right now. Something to do with existence of \hat{a}, \hat{b} , because \mathbb{Q} fails because these sequences could converge on something that is not \mathbb{Q} (ie. $\sqrt{2}$). Right now, I don’t know what it means to converge... like what I’m going for now seems like it should still work for \mathbb{Q} .

Wait if I just get $a_n \geq \hat{a} \geq b_n$, I’m done, because \hat{a} is in every set, so intersection is nonempty.

Note: Questions 3-6 contribute to the major project of constructing \mathbb{R} from \mathbb{Q} . Therefore they must be completed entirely in the context of the rational numbers. Present solutions that make no reference at all to the completeness property of \mathbb{R} , in any of its equivalent forms.

Problem 3

Introduce the following notation:

$CS(\mathbb{Q})$: the set of all Cauchy sequences with rational elements.

x, y, z : typical symbols for elements of $CS(\mathbb{Q})$. Thus, e.g., $x = (x_1, x_2, \dots)$.

$R[x]$: the subset of $CS(\mathbb{Q})$ associated with a given $x \in CS(\mathbb{Q})$ as follows:

$$R[x] = \left\{ x' \in CS(\mathbb{Q}) : \lim_{n \rightarrow \infty} |x'_n - x_n| = 0 \right\}.$$

Φ : the function that takes each rational number q into the subset of $CS(\mathbb{Q})$ containing the corresponding constant sequence, i.e.,

$$\Phi(q) = R[(q, q, \dots)] \quad \forall q \in \mathbb{Q}$$

(a). Prove: $R[x] \neq \emptyset$ for every $x \in CS(\mathbb{Q})$.

(b). Prove: For any $x, y \in CS(\mathbb{Q})$, $R[x] = R[y] \iff R[x] \cap R[y] \neq \emptyset$

(a). *Solution.* Define x' where $x'_n = x_n$. Then for any $n \in \mathbb{N}$, $|x'_n - x_n| = 0$, so $\lim_{n \rightarrow \infty} |x'_n - x_n| = 0$, thus $x' \in R[x]$. And so $R[x] \neq \emptyset$.

(b). *Solution.* Assume $R[x] = R[y]$. By part (a) of this problem, these are nonempty sets. Thus, there exists an element in $R[x]$ which must also be in $R[y]$ by equality. But then $R[x] \cap R[y] \neq \emptyset$.

Now assume $R[x] \cap R[y] \neq \emptyset$. Thus, there exists $z \in CS(\mathbb{Q})$ such that $z \in R[x]$ and $z \in R[y]$. Since both $R[x]$ and $R[y]$ are nonempty by part (a), let $x' \in R[x]$ and $y' \in R[y]$ be arbitrary elements in their respective sets. We first prove that $R[x] \subseteq R[y]$ by showing $x' \in R[y]$ since it is arbitrary. We will show first that for all $\varepsilon > 0$, there exists $N \in \mathbb{N}$ such that for all $n \geq N$, $|z_n - x'_n| < \varepsilon$. Let $\varepsilon > 0$ be arbitrary. By definition of $z, x' \in R[x]$, we have for $\varepsilon_1 = \frac{\varepsilon}{2}$, there exists $N_1 \in \mathbb{N}$ such that for all $n \geq N_1$, $|x'_n - x_n| < \varepsilon_1$, and for $\varepsilon_2 = \frac{\varepsilon}{2}$, there exists N_2 such that for all $n \geq N_2$, $|z_n - x_n| < \varepsilon_2$. Let $N = \max\{N_1, N_2\} \in \mathbb{N}$. Then we know for all $n \geq N$

$$|x'_n - z_n| \leq |x'_n - x_n| + |x_n - z_n| \leq \varepsilon_1 + \varepsilon_2 = \varepsilon$$

(where we have used the triangle inequality). Now, we will show first that for all $\varepsilon > 0$, there exists $N \in \mathbb{N}$ such that for all $n \geq N$, $|x'_n - y_n| < \varepsilon$, thus $x'_n \in R[y]$ (since x'_n was an arbitrary element of $R[x]$). Let $\varepsilon > 0$ be arbitrary. By definition of $z \in R[y]$, we have for $\varepsilon_1 = \frac{\varepsilon}{2}$, there exists $N_1 \in \mathbb{N}$ such that for all $n \geq N_1$, $|z_n - y_n| < \varepsilon_1$, and using the fact we just proved, for $\varepsilon_2 = \frac{\varepsilon}{2}$, there exists N_2 such that for all $n \geq N_2$, $|z_n - x'_n| < \varepsilon_2$. Let $N = \max\{N_1, N_2\} \in \mathbb{N}$. Then we know for all $n \geq N$

$$|x'_n - y_n| \leq |x'_n - z_n| + |z_n - y_n| \leq \varepsilon_1 + \varepsilon_2 = \varepsilon$$

Thus $R[x] \subseteq R[y]$.

Finally, note that the argument to show that $y'_n \in R[x]$ is identical, and we one would just need to swap the x 's and y 's, thus $R[y] \subseteq R[x]$ as well (since y'_n was an arbitrary element of $R[y]$). Therefore, $R[x] = R[y]$. This shows both directions of the implication.

Problem 4

Continue with the notation from Question 3. We would like to define a relation denoted “ $<$ ” on \mathbb{Q}^* as follows:

$$R[x] < R[y] \iff \exists r > 0 (r \in \mathbb{Q}), \exists N \in \mathbb{N}: \forall n > N, y_n - x_n > r$$

This relation looks like one that is familiar for rational numbers, but here it compares two sets. Each of the properties we take for granted when manipulating inequalities relating numbers requires careful thinking in this new context. Prove the following.

- (a). Whenever $R[x'] = R[x]$ and $R[y'] = R[y]$ for some given $x, x', y, y' \in CS(\mathbb{Q})$, the definition proposed above guarantees that

$$R[x'] < R[y'] \iff R[x] < R[y].$$

(that is, the proposed definition is unambiguous. Or, more conventionally, “the relation $<$ is well-defined”.)

- (b). If $x, y, z \in CS(\mathbb{Q})$ obey $R[x] < R[y]$ and $R[y] < R[z]$, then $R[x] < R[z]$.

- (c). The inequality $R[x] < R[x]$ never happens, for any $x \in CS(\mathbb{Q})$.

- (d). For any $p, q \in \mathbb{Q}$, we have $p < q \iff \Phi(p) < \Phi(q)$.

- (a). *Solution.* Assume $\mathcal{R}[x'] < \mathcal{R}[y']$. Let r be given such there exists $N_1 \in \mathbb{N}$ where for all $n \geq N_1$, $y'_n - x'_n > r$. Since $\mathcal{R}[x'] = \mathcal{R}[x]$, if we let $\varepsilon = \frac{r}{2}$, we know there exists $N_2 \in \mathbb{N}$ such that for all $n \geq N_2$, $-\frac{r}{2} < x'_n - x_n < \frac{r}{2} \implies x_n - \frac{r}{2} < x'_n$. Thus, if $N' = \max\{N_1, N_2\} \in \mathbb{N}$, for all $n \geq N'$,

$$y'_n - x_n + \frac{r}{2} > y'_n - x'_n > r \implies y'_n - x_n > \frac{r}{2}$$

. Since $\mathcal{R}[y'] = \mathcal{R}[y]$, if we let $\varepsilon = \frac{r}{4}$, we know there exists $N_3 \in \mathbb{N}$ such that for all $n \geq N_3$, $-\frac{r}{4} < y'_n - y_n < \frac{r}{4} \implies y'_n < y_n + \frac{r}{4}$. Thus, if $N = \max\{N_3, N'\} \in \mathbb{N}$, for all $n \geq N$,

$$y_n + \frac{r}{4} - x_n > y'_n - x_n > \frac{r}{2} \implies y_n - x_n > \frac{r}{4}$$

But if $0 < r \in \mathbb{Q}$, certainly $0 < \frac{r}{4} \in \mathbb{Q}$, thus $\mathcal{R}[x] < \mathcal{R}[y]$.

Now assume $\mathcal{R}[x] < \mathcal{R}[y]$. Note that we can do an identical proof as before, just swapping the x 's and x' 's and the y 's with y' 's, to show that this implies $\mathcal{R}[x'] < \mathcal{R}[y']$. Thus, we have shown both directions of the implication.

- (b). *Solution.* Since $\mathcal{R}[x] < \mathcal{R}[y]$, there exists $0 < r_1 \in \mathbb{Q}$ where there exists $N_1 \in \mathbb{N}$ such that for all $n \geq N_1$, $y_n - x_n > r_1$. Secondly, since $\mathcal{R}[y] < \mathcal{R}[z]$, there exists $0 < r_2 \in \mathbb{Q}$ where there exists $N_2 \in \mathbb{N}$ such that for all $n \geq N_2$, $z_n - y_n > r_2 \implies z_n - r_2 > y_n$. Now let $N = \max\{N_1, N_2\}$, then for all $n \geq N$,

$$r_1 < y_n - x_n < z_n - r_2 - x_n \implies r_1 + r_2 < z_n - x_n$$

But if $0 < r_1, r_2 \in \mathbb{Q}$, certainly $0 < r_1 + r_2 \in \mathbb{Q}$, thus $\mathcal{R}[x] < \mathcal{R}[z]$.

- (c). *Solution.* Note that for all $N \in \mathbb{N}$, we have that if $n \geq N$, $x_n - x_n = 0$. Thus, for any $r > 0$, $x_n - x_n < r$. Thus, we cannot have $\mathcal{R}[x] < \mathcal{R}[x]$.

- (d). *Solution.* Define $p_n = p$ and $q_n = q$ for all $n \in \mathbb{N}$. Thus $\Phi(p) = \mathcal{R}[(p_n)]$, $\Phi(q) = \mathcal{R}[(q_n)]$ with this notation. Let $p < q$. This is true if and only if $0 < q - p = 2r$ (and note $2r \in \mathbb{Q}$ since the rationals are closed under addition). And this is true if and only if $q_n - p_n = 2r > 0$ for all $n \in \mathbb{N}$ (when the sequences are as defined above). Since $0 < 2r \in \mathbb{Q} \implies 0 < r \in \mathbb{Q}$, our inequality is true if and only if $q_n - p_n > r$ for all $n \in \mathbb{N}$. But then, this is our definition of $\mathcal{R}[(p_n)] < \mathcal{R}[(q_n)]$ (where $N = 1$), or equivalently, $\Phi(p) < \Phi(q)$. All of our statements imply both directions, so we have proven both directions of the implication.

Problem 5

Continue with the notation from Questions 3 and 4. Prove the following:

(a). For any $x \in CS(\mathbb{Q})$, exactly one of the following holds:

$$R[x] < \Phi(0), \quad R[x] = \Phi(0), \quad \Phi(0) < R[x]$$

(b). For each x in $CS(\mathbb{Q})$, there exist $q, r \in \mathbb{Q}$ such that $\Phi(q) < R[x] < \Phi(r)$.

(c). For any $x, y \in CS(\mathbb{Q})$ with $R[x] < R[y]$, there exists $q \in \mathbb{Q}$ such that $R[x] < \Phi(q) < R[y]$.

(a). *Solution.* We first show that at most, one of the three statements can be true. First, if $R[x] = \Phi(0)$, then by part (a) and part (c) of Problem 4, we have that $R[x] < \Phi(0)$ and $\Phi(0) < R[x]$ do not occur. Thus, we can only have $R[x] = \Phi(0)$. Now let *ff*.

Now we show that they cannot all be false. *ff*

(b). *Solution.* *ff* something to do with all Cauchy sequences are bounded

(c). *Solution.* From the definition of $R[x] < R[y]$, there exists $0 < r \in \mathbb{Q}$ and $N \in \mathbb{N}$ such that for all $n \geq N$, $y_n - x_n > r$. *ff*

Problem 6

Continue with the notation from Questions 3 and 4. Prove the following:

If $x \in CS(\mathbb{Q})$ has $R[x] \neq \Phi(0)$, then there exists $z \in CS(\mathbb{Q})$ for which $R[x \cdot z] = \Phi(1)$.

Here $x \cdot z$ denotes the sequence whose n th term is $x_n z_n$. (Recall from Assignment 4, Question 6, that $x \cdot z \in CS(\mathbb{Q})$ whenever $x, z \in CS(\mathbb{Q})$.)

Solution. If $R[x] \neq \Phi(0)$, then part (b) of Problem 3 says that $R[x] \cap \Phi(0) = \emptyset$. Then $(0, 0, \dots) \in \Phi(0)$ so $(0, 0, \dots) \notin R[x]$. Then there exists some $\varepsilon' > 0$ such that for all $N \in \mathbb{N}$, if $n \geq N$ then $|x_n| > \varepsilon'$. That is to say that, for all $n \geq N$, $x_n \neq 0$. Now define $z_n = x_n^{-1}$ for $n \geq N$ and $z_n = 2023$ when $1 \leq n < N$.

We claim that z_n is Cauchy. ff yeah yeah and then $x \cdot z$ is Cauchy from Assignment 4, Question 6 (b).

We now claim that $(1, 1, \dots) \in R[x \cdot z]$. Let $0 < \varepsilon \in \mathbb{Q}$ be given. Then if $n \geq N$, we have that

$$|1 - x_n \cdot z_n| = |1 - x_n \cdot x_n^{-1}| = |1 - 1| = 0 < \varepsilon$$

which satisfies the definition that $(1, 1, \dots) \in R[x \cdot z]$. But since $(1, 1, \dots) \in \Phi(1)$, $\Phi(1) \cap R[x \cdot z] \neq \emptyset$, and from part (b) of Problem 3, we have that $R[x \cdot z] = \Phi(1)$.

Problem 7

[Rudin problem 3.5] For any two real sequences (a_n) and (b_n) , prove that the inequality

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

holds whenever the right side is not of the form $(+\infty) + (+\infty)$. Give a specific example to show that inequality may hold.

Solution. See pic

Example: a_n alternates 1, -1 , and b_n is the other way (use inf sup definition)

Problem 8

Let X denote the collection of all functions $f: [0, 1] \rightarrow \mathbb{R}$ for which the set of real numbers $f([0, 1]) = \{f(x) : x \in [0, 1]\}$ is bounded. For each $f \in X$, define

$$\|f\| = \sup\{|f(x)| : x \in [0, 1]\}$$

Prove that for all real c and all $f, g, h \in X$,

(a). $\|cf\| = |c|\|f\|$,

(b). $\|f + g\| \leq \|f\| + \|g\|$,

(c). $\|f - h\| - \|g - h\| \leq \|f - g\|$.

Give an example where (b) holds as a strict inequality (" $<$ ").

(a). *Solution.* We first deal with the case when $c = 0$. Then

$$\begin{aligned}\|cf\| &= \sup\{|cf(x)| : x \in [0, 1]\} \\ &= \sup\{0 : x \in [0, 1]\} \\ &= 0\end{aligned}$$

And note that since $f([0, 1])$ is bounded, there is an upper bound, so $f([0, 1])$ has a supremum $\beta \in \mathbb{R}$. But since $0 \cdot \beta = 0$, we have shown $\|cf\| = |c|\|f\|$ when $c = 0$.

Now let $c \neq 0$. We have

$$\begin{aligned}\|cf\| &= \sup\{|cf(x)| : x \in [0, 1]\} \\ &= \sup\{|c||f(x)| : x \in [0, 1]\}\end{aligned}$$

We now prove that $|c|\sup\{|f(x)| : x \in [0, 1]\}$ is also a supremum for $|c||f(x)|$. Note that since f

(b). *Solution.* Recall that since $|f(x') + g(x')| \leq |f(x')| + |g(x')|$ for every $x' \in [0, 1]$,

Don't forget example for strict inequality!!

(c). *Solution.* ff