Real Analysis Exams

Exam №2

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January 2, 2021

- 1. (a) Let $S_n = (a \frac{1}{n}, b + \frac{1}{n})$. Then S_n is open. Now, it is easy to see that $S = \bigcap_{n=1}^{\infty} S_n$ is G_{δ} set. Furthermore, $[a, b] \subseteq S$ as $\forall n, [a, b] \subseteq S_n$. Now, suppose, for the sake of contradiction, that $x \in S$ and $x \notin [a, b]$. We have two cases:
 - (i) $x < a \implies \exists n \text{ s.t. } a x > \frac{1}{n} \text{ and thus, } x < a \frac{1}{n}.$ It follows that $x \notin S_n$ and $x \notin S$. Hence, we face a contradiction and $x \ge a$.
 - (ii) $x > b \implies \exists n \text{ s.t. } x b > \frac{1}{n} \text{ and thus, } x > b + \frac{1}{n}.$ It follows that $x \notin S_n$ and $x \notin S$. Hence, we face a contradiction and $x \leq b$.

Finally, from these two cases, we got that $x \ge a$ and $x \le b$ and thus $x \in [a, b]$. Therefore, [a, b] is G_{δ} set.

(b) Let $S_n = (a, b + \frac{1}{n})$. Then, by the argument presented in (a) part of the exercise, $S = \bigcap_{n=1}^{\infty} S_n = (a, b]$ and thus (a, b] is G_{δ} .

Now, suppose, for the sake of contradiction, that $U_n = [a + \frac{1}{n}, b], x \in U_n$, and $x \notin (a, b]$. Let us now consider these two cases:

(i) $x \le a \implies x < a + \frac{1}{n} \implies x \notin U_n$ and we face a contradiction.

(ii) $x > b \implies x \notin U_n$ and we face a contradiction.

Thus x > a and $x \le b$ which implies that $x \in (a, b]$ and therefore, (a, b] is F_{σ} . Hence, we have shown that any arbitrary half-open interval (a, b] is both G_{δ} and F_{σ} .

- (c) To prove that \mathbb{Q} is F_{σ} , we need to find a countable collection of closed subsets of \mathbb{Q} whose union is \mathbb{Q} . Now, since \mathbb{Q} , there exists a bijective function $f: \mathbb{N} \to \mathbb{Q}$. Then, $\forall n \in \mathbb{N}$, set $S_n = \{f(n)\}$ is closed. We have $\mathbb{Q} = \bigcup_{n=1}^{\infty} \{S_n\}$ is a union of closed sets. Thus, by definition, \mathbb{Q} is F_{σ} set.
- (d) Notice that $\mathbb{R} \mathbb{Q}$ is the set of irrational numbers which is the complement of the rational numbers in \mathbb{R} . Hence, $\mathbb{I} = \mathbb{R} \mathbb{Q} = \mathbb{Q}^c$. From (c) we know that \mathbb{Q} can be represented as a countable union of closed sets. Then, per **De Morgan's Law**, we get that \mathbb{I} is the countable intersection of open sets (complement of a closed set is an open set). Hence, by definition, we get that $\mathbb{R} \mathbb{Q}$ is G_{δ} .
- (e) Since this is a if and only if question, let us first prove the statement directly and then prove its converse.
 - (i) Let us first show that a set is a G_{δ} set if its complement is an F_{σ} set.

Suppose that we have a set S which is a G_{δ} set. Then, by definition, $S = \bigcap_{n=1}^{\infty} S_n$ where every S_n is an open set. Then, by **De Morgan's Law**, it follows that $S^c = \bigcup_{n=1}^{\infty} S_n^c$ (with S_n^c being closed as the complement of an open set is a closed set) and by definition, S^c is a F_{σ} set.

(ii) Let us now prove the converse, that if a set is a complement of a F_{σ} set, then it is a G_{δ} set.

Suppose that we have a set S which is a F_{σ} set. Then, by definition, $S = \bigcup_{n=1}^{\infty} S_n$ where every S_n is a closed set. Then, by **De Morgan's Law**, it follows that $S^c = \bigcap_{n=1}^{\infty} S_n^c$ (with S_n^c being open as the complement of a closed set is an open set) and by definition, S^c is a F_{σ} set.

Finally, we have proven that a set is a G_{δ} set if and only if its complement is an F_{σ} set.

- 2. Let us first prove that $\frac{1}{2}\mathbb{C} + \frac{1}{2}\mathbb{C} = [0,1]$. Recall that the Cantor set \mathbb{C} is the set of all numbers in [0,1] that in the **ternary system** can be represented as the sequence of 0s and 2s only. Then $\frac{1}{2}\mathbb{C}$ must only contain 0s and 1s. Now, let $r \in [0,1]$. If we show that $\exists x,y \in \frac{1}{2}\mathbb{C}$ s.t $x+y \in [0,1]$, then we have effectively shown that $\frac{1}{2}\mathbb{C} + \frac{1}{2}\mathbb{C} = [0,1]$. Let us construct x and y in the following manner:
 - * Let x have 0s in the same places where it is in r and let x have 1s when the corresponding digit in r is either 1 or 2.
 - * Let y have 0s in the same places where r has 0s or 1s. Let y have 1s when the corresponding digit in r is 2.

Hence, we split all 2s in r in a way that half goes to x and half goes to y, and all 1s of r were given to x. Thus, x + y = r. For instance, if r = 0.120120..., then x = 0.110110... and y = 0.010010.... It follows that x + y = 0.120120... = r. Now, since we have already shown that $\frac{1}{2}\mathbb{C} + \frac{1}{2}\mathbb{C} = [0, 1]$, we can just multiply both sides of the equation by 2 and we get $\mathbb{C} + \mathbb{C} = [0, 2]$.

3. (a)
$$F_2 = \left[0, \frac{4}{25}\right] \cup \left[\frac{6}{25}, \frac{2}{5}\right] \cup \left[\frac{3}{5}, \frac{19}{25}\right] \cup \left[\frac{21}{25}, 1\right].$$

Below find the sketch (blue segments are included and red segments are not included).



Figure 1: Sketch of F_2 .

(b) Notice that by definition, F is bounded by [0,1]. Recall that arbitrary intersection of closed sets is closed (we have proved this in the past as a part of an exercise). Now, every F_n is closed and since F is an intersection of such sets, it follows that F closed. Finally, F is both closed and bounded and by **Theorem 3.3.8 (Heine–Borel Theorem)**, F is compact.

(c) Notice that in order to construct F, we first remove 1 interval of length $\frac{1}{5}$. Then we remove 4 intervals of length $\frac{1}{25}$, then 16 intervals of the length $\frac{1}{125}$, etc. Thus, the removed intervals form the infinite geometric series of the following form:

$$\frac{1}{5} \times \left(\frac{4}{5}\right)^0, \frac{4}{5} \times \left(\frac{4}{5}\right)^1, \frac{1}{5} \times \left(\frac{4}{5}\right)^2 \dots$$

Recall that the sum of such series is calculated by the formula $S = \frac{s_1}{1-r}$ where s_1 is the first element of the sequence and r is the ratio/quotient (next element over the previous one). Then, we have $S = \frac{\frac{1}{5}}{1-\frac{4}{5}} = \frac{\frac{1}{5}}{\frac{1}{5}} = 1$. Now, notice that we had the length of 1 initially as the length of [0,1] is 1. We subtracted S = 1 from 1 and get 1-1=0. Thus, the length of F is 0.

(d) Suppose, for the sake of contradiction, that $S = \{s_1, s_2, \dots\}$ is countable. We now need to find some point $x \in F$ s.t. $x \notin S$. Notice that $F \subseteq [0, \frac{2}{5}], [\frac{3}{5}, 1]$ with $s_1 \notin [0, \frac{2}{5}] \cup [0, \frac{2}{5}]$ (i.e., s_1 is not in either of the two intervals). Let us denote $[0, \frac{2}{5}]$ as I_1 . Then $s_1 \notin I_1$. Similarly, after removing the middle fifth of I_1 , s_1 will not be in neither of the resulting two intervals and $s_2 \notin I_2$ (where I_2 is one of the intervals [does not matter which one] obtained after removing the middle half of I_1 , so $I_2 \subset I_1$). If we continue in this fashion, after m steps, we get $I_m \subset I_{m-1} \cdots \subset I_2 \subset I_1$ with $s_m \notin I_m$. Finally, we have found a point $x \in \bigcap_{n=1}^{\infty} I_n$ s.t. $x \in F$ but $\forall n, x \neq s_n$. Hence, we face a contradiction and F is uncountable.

(e) Notice that F_1 has 2 intervals of the length $\frac{2}{5}$. F_2 , on the other hand, has 2^2 intervals of the size $\frac{2^3}{5^2}$. F_3 consists of 2^3 intervals of the size $\frac{2^3}{5^3}$ and so forth. Hence, in general, F_n consists of 2^n intervals of the size $\frac{2^n}{5^n} = \left(\frac{2}{5}\right)^n$. Hence, magnifying F by the factor of $\frac{5}{2}$ will give us 2 additional copies of F. The equation will be $2 = \left(\frac{5}{2}\right)^n$ (for instance, $[0,1] \times 2.5 = [0,2.5]$ and after taking the middle-fifth, we get two copies [0,1] and [1.5,2.5]) and thus, the dimension of F is

$$\dim F = \frac{\log 2}{\log \frac{5}{2}} = \frac{\log 2}{\log 5 - \log 2}$$

4. (a) According to **Definition 4.2.1 (Functional Limit)**, we have to show that $\forall \epsilon > 0, \exists \delta > 0$ s.t. $0 < |x-3| < \delta \implies |x^2 - 5x + 4 - (-2)| < \epsilon$. Let $\epsilon > 0$ be given. Let $\delta = -0.5 + \sqrt{0.25 + \frac{\epsilon}{2}}$ ($\delta > 0$ since $\sqrt{0.25 + \frac{\epsilon}{2}} > 0.5$). Then suppose that $|x-3| = |x-3| < -0.5 + \sqrt{0.25 + \frac{\epsilon}{2}}$ Notice that:

$$|x^{2} - 5x + 4 - (-2)| = |x^{2} - 5x + 6|$$

$$= |(x - 2)(x - 3)|$$

$$= |-0.5 + \sqrt{0.25 + \frac{\epsilon}{2}} + 1| \times |-0.5 + \sqrt{0.25 + \frac{\epsilon}{2}}|$$

$$< |\sqrt{0.25 + \frac{\epsilon}{2}} + 0.5| \times |\sqrt{0.25 + \frac{\epsilon}{2}} - 0.5|$$

$$= |0.25 + \frac{\epsilon}{2} - 0.25|$$

$$= |\frac{\epsilon}{2}| = \frac{\epsilon}{2} < \epsilon$$

Hence, we showed that $\forall \epsilon > 0, \exists \delta = -0.5 + \sqrt{0.25 + \frac{\epsilon}{2}}$ s.t. $0 < |x - 3| < \delta \implies |x^2 - 5x + 4 - (-2)| < \epsilon$.

(b) Per Exercise 4.2.9 (b) that I have completed as a part of the assignment, we can say $\lim_{x\to\infty} f(x) = L$ if $\forall \epsilon > 0, \exists M > 0$ s.t. if x > M we have $|f(x) - L| < \epsilon$. Let us now show that $\lim_{x\to\infty} \frac{2x}{x+4} = 2$. Let $\epsilon > 0$ be given and let $M = \frac{8}{\epsilon}$. Then if x > M, we have $x > \frac{8}{\epsilon}$. We have $\frac{2x}{x+4} = |\frac{2\frac{8}{\epsilon}}{\frac{8}{\epsilon}+4} - 2| = \frac{8}{\frac{8}{\epsilon}+4} = \frac{2\epsilon}{\epsilon+2} = \epsilon - \frac{4}{\epsilon+2} < \epsilon$. Hence, $\lim_{x\to\infty} \frac{2x}{x+4} = 2$.

- 5. We need to prove that $\forall c \in [0, \infty)$ and $\forall \epsilon > 0, \exists \delta > 0$ s.t. whenever $|x c| < \delta$ (with $x \in [0, \infty)$), it follows that $|\sqrt[4]{x} \sqrt[4]{c}| < \epsilon$. Let $\epsilon > 0$ be given. Now, let us consider the following two cases:
 - (1) c=0If c=0, let $\delta=\epsilon^4$. Then $|x-c|=|x-0|=|x|<\epsilon^4$. Now, $|\sqrt[4]{x}-\sqrt[4]{0}|=|\sqrt[4]{x}|<\epsilon$ is true as if we raise both sides of the inequality to the power of four, we get $|x|<\epsilon^4$ which is true. Hence, we have that $|x-c|<\delta$ implies $|\sqrt[4]{x}-\sqrt[4]{c}|<\epsilon$.
 - (2) c > 0If c > 0, let $\delta = \epsilon \sqrt[4]{c}$. Then $|x - c| < \epsilon \sqrt[4]{c}$. Consider $|\sqrt[4]{x} - \sqrt[4]{c}|$. Now, notice that:

$$\begin{split} |\sqrt[4]{x} - \sqrt[4]{c}| &= |\sqrt{x} - \sqrt{c} \times \frac{1}{\sqrt[4]{x} + \sqrt[4]{c}}| \\ &= |\sqrt{x} - \sqrt{c}| \times \frac{1}{\sqrt[4]{x} + \sqrt[4]{c}} \\ &= |x - c| \times \frac{1}{(\sqrt[4]{x} + \sqrt[4]{c})(\sqrt{x} + \sqrt{c})} \\ &< \frac{|x - c|}{\sqrt[4]{c^3}} \\ &\leq \frac{|x - c|}{\sqrt[4]{c}} \\ &< \frac{\epsilon \sqrt[4]{c}}{\sqrt[4]{c}} = \epsilon \end{split}$$

Hence, we have that $|x-c| < \delta$ implies $|\sqrt[4]{x} - \sqrt[4]{c}| < \epsilon$.

Thus, we have now shown that $\forall c \in [0, \infty)$ and $\forall \epsilon > 0, \exists \delta > 0$ s.t. whenever $|x - c| < \delta$ (with $x \in [0, \infty)$), it follows that $|\sqrt[4]{x} - \sqrt[4]{c}| < \epsilon$.

6. Note that function $f: \mathbb{R} \to \mathbb{R}$ would not be well-defined if repeating 9s were allowed. If repeating 9s are allowed, then the decimal expansion of the number is not unique since 1 = 0.9999... and the function $f: \mathbb{R} \to \mathbb{R}$ is not well-defined. Hence, we do not allow for repeating 9s.

 $f: \mathbb{R} \to \mathbb{R}$ is not continuous at points in $\left\{\frac{n}{10} \mid n \in \mathbb{Z}, n \neq 0\right\}$. Hence, $f: \mathbb{R} \to \mathbb{R}$ is not continuous at points $\cdots = 0.9, -0.8, \ldots, -0.1, 0.1, 0.2, \ldots 0.8, 0.9 \ldots$.

Consider an real number $\left\{\frac{n}{10} \mid n \in \mathbb{Z}, n \neq 0\right\}$. Notice that r = a.b s.t. $a \in \mathbb{Z}$ and $b \in \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$. Then, due to the density property, $\exists (x_n) \subseteq \mathbb{R}$ s.t. $(x_n) \to r$. In fact, we can build (x_n) ourselves. For r = a.b (with $a \in \mathbb{Z}$ and $b \in \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$, by considering the following two cases:

(i)
$$b = 0$$

If $b = 0$, $r = a.0$.

Now, if a > 0, pick $x_n = (a-1).9999 \cdots \rightarrow r$. Then f(r) = a.1 and $f(x_n) = (a-1).1999 \cdots = (a-1).12$. Thus, we have $\lim_{n \to \infty} f(x_n) \neq f(r)$ and the function is not continuous at r.

If a < 0, pick $x_n = (a+1).9999 \cdots \rightarrow r$. Then f(r) = a.1 and $f(x_n) = (a+1).1999 \cdots = (a-1).12$. Thus, we have $\lim_{n \to \infty} f(x_n) \neq f(r)$ and the function is not continuous at r.

(ii)
$$b \in \{1, 2, 3, 4, 5, 6, 7, 8, 9\}$$

If $b \in \{1, 2, 3, 4, 5, 6, 7, 8, 9\}$, $r = a.b$ with $b \neq 0$.

Now, pick $x_n = a.(b-1)9999 \cdots \rightarrow r$. Then f(r) = a.1 and $f(x_n) = a.1999 \cdots = a.12$. Thus, we have $\lim_{n \to \infty} f(x_n) \neq f(r)$ and the function is not continuous at r.

Finally, we have shown that $f: \mathbb{R} \to \mathbb{R}$ is not continuous at points in $\left\{ \frac{n}{10} \mid n \in \mathbb{Z}, n \neq 0 \right\}$.

It is easy to see that $f: \mathbb{R} \to \mathbb{R}$ is continuous at all points that are not in $\left\{\frac{n}{10} \mid n \in \mathbb{Z}, n \neq 0\right\}$.

Recall that for a function $f: \mathbb{R} \to \mathbb{R}$ to be continuous, it must be the case that $\forall (x_n) \to c$,

(with $x_n \in \mathbb{R}$), it follows that $f(x_n) \to f(c)$ (Theorem 4.3.2 (Characterizations of Continuity) (iii). Consider an arbitrary real number $r = a.b_1b_2b_3b_4\cdots \in \mathbb{R}$. Then, due to the density property, $\exists (x_n) \subseteq \mathbb{R}$ s.t. $(x_n) \to r$. Notice that $f(r) = a.1b_2b_3b_4\ldots$ and $f(x_n) = a.1b_2b_3b_4\ldots$ (This is due to $r \notin \left\{\frac{n}{10} \mid n \in \mathbb{Z}, n \neq 0\right\}$. In other words, there is no way to change anything in the first position that will affect the rest of the expansion and thus, $\lim f(x_n) = f(r)$). Hence, we got that $f(x_n) \to f(r)$ and $f: \mathbb{R} \to \mathbb{R}$ is continuous at all points not in $\left\{\frac{n}{10} \mid n \in \mathbb{Z}, n \neq 0\right\}$.

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7. Let us first prove that $f(x) = 1/x^2$ is uniformly continuous on $[0, \infty)$. Let $x, y \in [1, \infty)$ and let $\epsilon > 0$ be set. Then we have:

$$\left| \frac{1}{x^2} - \frac{1}{y^2} \right| = \left| \frac{y^2 - x^2}{x^2 y^2} \right|$$

$$= \left| \frac{(x+y)(x-y)}{x^2 y^2} \right|$$

$$= \frac{x+y}{x^2 y^2} |x-y|$$

Since $x, y \in [1, \infty)$, it follows that $\frac{x+y}{x^2y^2} \le 2$ and for $x, y \in [1, \infty)$, we have:

$$\left|\frac{1}{x^2} - \frac{1}{y^2}\right| \le 2|x - y|$$

Now, let $\delta = \frac{\epsilon}{2}$. Then we have $|x - y| < \delta$ and it follows that $\left| \frac{1}{x^2} - \frac{1}{y^2} \right| < \epsilon$. Hence, by **Definition 4.4.4 (Uniform Continuity)**, $f(x) = 1/x^2$ is uniformly continuous on $[0, \infty)$.

Let us now prove that $f(x) = 1/x^2$ is not uniformly continuous on the interval (0,1]. Suppose, for the sake of contradiction, that f(x) is uniformly continuous on (0,1]. Then for $\epsilon > 0$ there must exist $\delta > 0$ s.t. $\forall x, y \in (0,1]$ with $|x-y| < \delta$, it follows that $|f(x) - f(y)| < \epsilon$. Now, let $x = \frac{2}{n}$ and $y = \frac{1}{n}$ with $n \geq 2$. We have that |x-y| implies

$$\left| \frac{1}{x^2} - \frac{1}{y^2} \right| = \left| \frac{\frac{3}{n^2}}{\frac{4}{n^2}} \right| = \frac{3}{4} < \epsilon$$

Now, we got that $\epsilon > \frac{3}{4}$, however, $|f(x) - f(y)| < \epsilon$ must be true $\forall \epsilon > 0$. Hence, we face a contradiction and $f(x) = 1/x^2$ is not uniformly continuous on (0,1].

Finally, we have shown that $f(x) = 1/x^2$ is uniformly continuous on $[0, \infty)$, but not on (0, 1].

8. (a) $g = \sin x$ is Lipschitz on [0, 10]. Below find the sketch:

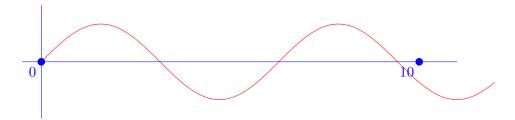


Figure 2: Plot of $g = \sin x$ which is Lipschitz on [0, 10].

 $h=\sqrt{x},$ on the other hand, is continuous, but not Lipschitz on [0,10]. Below find the sketch:

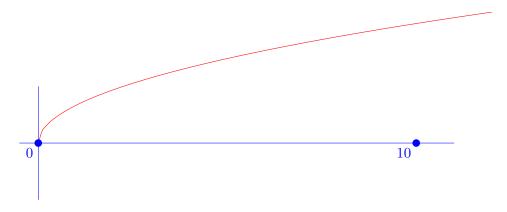


Figure 3: Plot of $h = \sqrt{x}$ which is continuous, but not Lipschitz on [0, 10].

In a more general sense, a function being Lipschitz means that it does not become infinitely steep at some point. In other words, the slope of the secant line joining (x, f(x)) and (y, f(y)) is always bounded above by some M. Therefore, the graph will be more or less uniform in terms of the slope (as was the case with $\sin x$).

(b) Let $\epsilon > 0$ be given and let $\delta = \frac{\epsilon}{M}$. Now, if $|x - y| < \delta$ with $x, y \in A$. Thus, we have:

$$\left| \frac{f(x) - f(y)}{x - y} \right| \le M \implies f(x) - f(y) \le M|x - y| < M\delta = \epsilon$$

Hence, $f:A\to\mathbb{R}$ is uniformly continuous on A.

(c) No, if f is uniformly continuous on A, f is not necessarily Lipschitz on A.

Counterexample: Consider $f:[0,1]\to\mathbb{R}:x\mapsto\sqrt{x}$. Then it is easy to see that f is uniformly continuous on [0,1]. However, f is not Lipschitz as $\forall M>0$ if we take $x\in(0,\frac{1}{M^2})$ and set y=0, we get:

$$\left| \frac{f(x) - f(y)}{x - y} \right| = \frac{1}{\sqrt{x}} > M$$

Hence, uniform continuoity A does not imply the Lipschitz property on A.