Understanding Analysis Attempt/Solution

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Contents

Chapter 1

The Real Numbers

1.2 Some Preliminaries

Exercise 1.2.1

(a) Prove that $\sqrt{3}$ is irrational. Does a similar argument work to show $\sqrt{6}$ is rational?

(b) Where does the proof break down if we try to prove $\sqrt{4}$ is irrational?

SOLUTION

(a) PROOF AFSOC that $\sqrt{3}$ is rational, so $\exists m, n \in \mathbb{Z}$, such that

$$\sqrt{3} = \frac{m}{n},$$

where $\frac{m}{n}$ is in the lowest reduced terms. By squaring both sides, we obtain $3 = (\frac{m}{n})^2 \implies 3n^2 = m^2$. Now, we know that m^2 is a multiple of 3 and thus m must also be a multiple of 3. We can then write $m = 3k$, deriving

$$\begin{aligned}(\sqrt{3})^2 &= \left(\frac{3k}{n}\right)^2 \\ 3n^2 &= 9k^2 \\ n^2 &= 3k^2\end{aligned}$$

Similar to above, we can conclude that n is a multiple of 3. However this is a contradiction since m, n are both multiples of 3 but we assumed that $\frac{m}{n}$ was in its lowest reduced term. Thus we conclude that $\sqrt{3}$ is irrational.

The same proof for $\sqrt{3}$ works for $\sqrt{6}$ as well.

(b) We cannot conclude that $\sqrt{4} = \frac{m}{n}$ imply that m is a multiple of 4, as we have

$$4n^2 = m^2 \implies 2n = m,$$

preventing us from reaching our contradiction that m/n is not in its lowest terms.

Exercise 1.2.2

Show that there is no rational number r satisfying $2^r = 3$.

SOLUTION

PROOF If $r = 0$, then $2^r = 1 \neq 3$. Suppose $r = p/q$ to get $2^p = 3^q$, which is not possible as 2 and 3 share no common factors. Hence r is not rational.

Exercise 1.2.3

Decide which of the following represent true statements about the nature of sets. For any that are false, provide a specific example where the statement in question does not hold.

(a) If $A_1 \supseteq A_2 \subseteq A_3 \subseteq A_4 \ldots$ are all sets containing an infinite number of elements, then the intersections $\bigcap_{n=1}^{\infty} A_n$ is infinite as well.

(b) If $A_1 \supseteq A_2 \subseteq A_3 \subseteq A_4 \ldots$ are all finite, nonempty sets of real numbers, then the intersection $\bigcap_{n=1}^{\infty} A_n$ is finite and non-empty.

(c) $A \cap (B \cup C) = (A \cap B) \cup C$.

(d) $A \cap (B \cap C) = (A \cap B) \cap C$.

(e) $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$.

SOLUTION

(a) False. Consider $A_n = \{n, n+1, n+2, \ldots\}$, then $\bigcap_{n=1}^{\infty} A_n = \emptyset$.

(b) True. Since all A_n are nonempty, $\exists n \in \mathbb{N}$ such that $A_n = \{x\}$ for some real x. Hence $\bigcap_{n=1}^{\infty} A_n \subseteq \{x\}$ which is empty. Since A_1 is finite, $\bigcap_{n=1}^{\infty} A_n \subseteq \{x\} \subset A_1$ is finite.

(c) False. If $A = \emptyset$, then $\emptyset = C$

(d) True. Intersection is associative as evident that both LHS and RHS implies the $x \in A, B, C$

(e) True. Drawing a Venn Diagram illustrates this.

Exercise 1.2.4

Produce an infinite collection of sets $A_1, A_2, A_3, \ldots$ with the property that every A_i has an infinite number of elements, $A_i \cap A_j = \emptyset$ for all $i \neq j$, and $\bigcup_{i=1}^{\infty} A_i = \mathbb{N}$.

SOLUTION

Consider arranging the elements of $\mathbb{N}$ in a square as such.

$$\begin{array}{cccccc}
1 & 3 & 6 & 10 & 15 & \ldots \\
2 & 5 & 9 & 14 & \ldots & \\
4 & 8 & 13 & \ldots & & \\
7 & 12 & \ldots & & & \\
11 & \ldots & & & & \\
\vdots & & & & &
\end{array}$$

By letting A_i being the set of all natural numbers in the i-th row, we have satisfied the above conditions above.

Exercise 1.2.5

(De Morgan's Law) Let A and B be subsets of $\mathbb{R}$.

(a) If $x \in (A \cap B)^c$, explain why $x \in A^c \cup B^c$. THis shows that $(A \cap B)^c \subseteq A^c \cup B^c$.

(b) Prove the reverse inclusion $(A \cap B)^c \sqsubseteq A^c \cup B^c$, and conclude that $(A \cap B)^c = A^c \cup B^c$.

(c) Show $(A \cup B)^c = A^c \cup B^c$ by demonstrating inclusion both ways.

SOLUTION

(a) If $x \in (A \cap B)^c$, then $x \notin A \cap B$, so $x \notin A$ or $x \notin B$, implying $x \in A^c$ or $x \in B^c$, therfore $x \in A^c \cup B^c$.

(b) If $x \in A^c \cup B^c$, then $x \in A^c$ or $x \in B^c$, so $x \notin A$ and $x \notin B$, implying $x \notin A \cap B$, therefore $x \in (A \cap B)^c$. Since $(A \cap B)^c \subseteq A^c \cup B^c$ and $(A \cap B)^c \sqsubseteq A^c \cup B^c$, we can conclude that both sets are equal.

(c) To show that $(A \cap B)^c = A^c \cup B^c$, we need to demonstrate inclusion both ways.

  (i) If $x \in (A \cup B)^c$, then $x \notin A \cup B$, so $x \notin A$ or $x \notin B$, implying $x \in A^c$ or $x \in B^c$, therefore $x \in A^c \cup B^c$.

(ii) If $x \in A^c \cap B^c$, then $x \in A^c$ and $x \in B^c$, so $x \notin A$ and $x \notin B$, implying $x \notin A \cup B$, which is just $x \in (A \cup B)^c$.

Exercise 1.2.6

(a) Verify the triangle inequality in the special case where a and b have the same sign.

(b) Find an efficient proof for all the cases at once by first demonstrating $(a+b)^2 \leq (|a|+|b|)^2$.

(c) Prove $|a-b| \leq |a-c|+|c-d|+|d-b|$ for all a, b, c and d.

(d) Prove $||a|-|b|| \leq |a-b|$. (The unremarkable identity $a = a-b+b$ may be useful.)

SOLUTION

(a) With both a and b having the same sign, then $|a|+|b| = |a+b|$, which satisfies $|a|+|b| \geq |a+b|$.

(b) Note that $(a+b)^2 \leq (|a|+|b|)^2$ reduces to $ab \leq |a||b|$, which is true as LHS can be negative while RHS cannot. Since squaring preserves inequality, this implies that $|a+b| \leq |a|+|b|$.

(c) Notice that $a-b = (a-c)+(c-d)+(d-b)$. Hence by triangle inequality,

$$|a-b| = |(a-c)+(c-d)+(d-b)| \leq |a-c|+|c-d|+|d-b|$$

for all a, b, c and d.

(d) Since $||a|-|b|| = ||b|-|a||$, WLOG, we can assume that $|a| \geq |b|$. Then

$$||a|-|b|| = |a|-|b| = |(a-b)+b|-|b| \leq |a-b|+|b|-|b| = |a-b|$$

Exercise 1.2.7

Given a function f and a subset A of its domain, let $f(A)$ represent the range of f over the set A; that is, $f(A) = \{f(x) : x \in A\}$.

(a) Let $f(x) = x^2$. If $A = [0,2]$ (the closed interval $\{x \in \mathbb{R} : 0 \leq x \leq 2\}$) and $B = [1,4]$, find $f(A)$ and $f(B)$. Does $f(A \cap B) = f(A) \cap f(B)$ in this case? Does $f(A \cup B) = f(A) \cup f(B)$?

(b) Find two sets A and B for which $f(A \cap B) \neq f(A) \cap f(B)$.

(c) Show that, for an arbituary function $g : \mathbb{R} \to \mathbb{R}$, it is always true that $g(A \cap B) \subseteq g(A) \cap g(B)$ for all sets $A, B \subseteq \mathbb{R}$.

(d) Form and prove a conjecture about the relationship between $g(A \cup B)$ and $g(A) \cup g(B)$ for an arbituary function g.

SOLUTION

(a) For $f(x) = x^2$, $f(A) = f([0,2]) = [0,4]$ and $f(B) = f([1,4]) = [1,16]$.

$$f(A \cap B) = f([0,2] \cap [1,4]) = f([1,2]) = [1,4] = [0,4] \cap [1,16] = f([1,2]) \cap f([2,4]) = f(A) \cap f(B)$$
$$f(A \cup B) = f([0,2] \cup [1,4]) = f([0,4]) = [0,16] = [0,4] \cup [1,16] = f([0,2]) \cup f([1,4]) = f(A) \cup f(B)$$

(b) Consider $A = [0,2]$ and $B = [-2,0]$. $f(A \cap B) = \{0\}$, but $f(A) \cap f(B) = [0,4]$.

(c) Suppose $y \in g(A \cap B)$, then $\exists x \in A \cap B$ such that $g(x) = y$. This implies that $x \in A$ and $x \in B$, so $x \in A \cap B$, hence $y \in g(A \cap B)$. Note that contrary may not always be true as it is possible for $x_1 \in A \backslash B$ and $x_2 \in B \backslash A$ such that $g(x_1) = g(x_2)$.

(d) I conjecture that $g(A \cup B) = g(A) \cup g(B)$. To prove this, we have to show inclusion both ways:

(i) Let $y \in g(A \cup B)$, then $\exists x \in A \cup B$ such that $y = g(x)$. This implies that $x \in A$ or $x \in B$, so $y \in g(A)$ or $y \in g(B)$, hence $y \in g(A) \cup g(B)$.

(ii) Let $y \in g(A) \cup g(B)$, then $y \in g(A)$ or $y \in g(B)$, implying $x \in A$ or $x \in B$ such that $y = g(x)$. So $x \in A \cup B$, hence $y \in g(A \cup B)$.

Exercise 1.2.8
Here are two important definitions related to a function $f : A \to B$. The function f is *one-to-one* $(1-1)$ if $a_1 \neq a_2$ in A implies that $f(a_1) \neq f(a_2)$ in B. The function f is *onto* if, given any $b \in B$, it is possible to find an element $a \in A$ for which $f(a) = b$ Give an example of each or state that the request is impossible:

(a) $f : \mathbb{N} \to \mathbb{N}$ that is 1-1 but not onto.

(b) $f : \mathbb{N} \to \mathbb{N}$ that is onto but not 1-1.

(c) $f : \mathbb{N} \to \mathbb{Z}$ that is 1-1 and onto.

SOLUTION

(a) Let $f(x) = x + 1$, which is 1-1 but does not have a solution to $f(x) = 1$, hence not onto.

(b) Let $f(x) = 1$ for $x = 1$ and $f(x) = x - 1$ for $x > 1$, which is onto but not 1-1 as $f(1) = f(2) = 1$.

(c) Let $f(x) = n/2$ when n is even and $f(x) = -\frac{x-1}{2}$ when n is odd.

Exercise 1.2.9
Given a function $f : D \to \mathbb{R}$ and a subset $B \subseteq \mathbb{R}$, let $f^{-1}(B)$ be the set of all points from the domain D that get mapped into B; that is $f^{-1}(B) = \{x \in D : f(x) \in B\}$. This set is called the *preimage* of B.

(a) Let $f(x) = x^2$. If A is the closed interval $[0, 4]$ and B is the closed interval $[-1, 1]$, find $f^{-1}(A)$ and $f^{-1}(B)$. Does $f^{-1}(A \cap B) = f^{-1}(A) \cap f^{-1}(B)$ in this case? Does $f^{-1}(A \cup B) = f^{-1}(A) \cup f^{-1}(B)$?

(b) The good behaviour of preimages demonstrated in (a) is completely general. Show that for an arbituary function $g : \mathbb{R} \to \mathbb{R}$, it is always true that $g^{-1}(A \cap B) = g^{-1}(A) \cap g^{-1}(B)$ and $g^{-1}(A \cup B) = g^{-1}(A) \cup g^{-1}(B)$ for all sets $A, B \subseteq \mathbb{R}$.

SOLUTION

(a) For $f(x) = x^2$, $f^{-1}(A) = [-2, 2]$ and $f^{-1}(B) = [-1, 1]$. $f^{-1}(A \cap B) = f^{-1}([0, 1]) = [-1, 1] = f^{-1}(A) \cap f^{-1}(B)$. Similarly, $f^{-1}(A \cup B) = f^{-1}([-1, 4]) = [-2, 2] = f^{-1}(A) \cup f^{-1}(B)$.

(b) To show that $g^{-1}(A \cap B) = g^{-1}(A) \cap g^{-1}(B)$, we have to show inclusion both ways:

(i) Let $x \in g^{-1}(A \cap B)$, so $g(x) \in A \cap B$, which implies $g(x) \in A$ and $g(x) \in B$. This shows that $x \in g^{-1}(A)$ and $x \in g^{-1}(B)$, hence $x \in g^{-1}(A) \cap g^{-1}(B)$.

(ii) Let $x \in g^{-1}(A) \cap g^{-1}(B)$, so $x \in g^{-1}(A)$ and $x \in g^{-1}(B)$, then $g(x) \in A$ and $g(x) \in B$. This implies that $g(x) \in A \cap B$, so $x \in g^{-1}(A \cap B)$.

Showing $g^{-1}(A \cup B) = g^{-1}(A) \cup g^{-1}(B)$ is obvious using Exercise 1.2.7 (d).

Exercise 1.2.10
Decide which of the following are true statements. Provide a short justification for those that are valid and a counterexample for those that are not:

(a) Two real numbers satisfy $a < b$ if and only if $a < b + \epsilon$ for every $\epsilon > 0$.

(b) Two real numbers satisfy $a < b$ if $a < b + \epsilon$ for every $\epsilon > 0$.

(c) Two real numbers satisfy $a \leq b$ if and only if $a < b + \epsilon$ for every $\epsilon > 0$.

SOLUTION

(a) False. Consider the case where $a < b + \epsilon$ is true but $a = b$.

(b) False. Same reasoning as above.

(c) True. Firsly suppose $a < b + \epsilon$ for all $\epsilon > 0$. We need to show this implies $a \leq b$. We either have $a \leq b$ or $a > b$. However, $a > b$ is not possible as this implies there exists an ϵ small enough such that $a > b + \epsilon$. Secondly, suppose $a \leq b$. It is obvious that $a < b + \epsilon$ for all $\epsilon > 0$.