

Analysis 1 – Practicals

Lukas Prokop

October 2015 to January 2016

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1 Exercise 1

Exercise 1. Let p, q and r be statements. Prove the distributive law using the truth table:

$$p \wedge (q \vee r) \Leftrightarrow (p \wedge q) \vee (p \wedge r)$$

| p | q | r | $(q \vee r)$ | $(p \wedge (q \vee r))$ | $(p \wedge q)$ | $(p \wedge r)$ | $(p \wedge q) \vee (p \wedge r)$ |
|-----|-----|-----|--------------|-------------------------|----------------|----------------|----------------------------------|
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 |
| 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 |
| 0 | 1 | 1 | 1 | 0 | 0 | 0 | 0 |
| 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | 0 | 1 | 1 | 1 | 0 | 1 | 1 |
| 1 | 1 | 0 | 1 | 1 | 1 | 0 | 1 |
| 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |

Therefore the truthtable of both statements is equivalent. Two boolean statements are equivalent iff their truthtable is equivalent.

2 Exercise 2

Exercise 2. Formalize the following colloquial combination of statements p, q and r in propositional calculus. Furthermore always create the negation:

- “Under the assumption, that p or q holds, we conclude that r cannot be true.”
- “It’s a requirement for r , that p and q hold.”
- “ p or q holds, but p and q exclude each other”

- “Under the assumption, that p or q holds, we conclude that r cannot be true.”

$$(p \vee q) \rightarrow \neg r$$

Negation: $(p \vee q) \wedge r$

- “It’s a requirement for r , that p and q hold.”

$$r \rightarrow (p \wedge q)$$

Negation: $r \wedge (\neg p \vee \neg q)$

- “ p or q holds, but p and q exclude each other”

$$(p \vee q) \wedge \neg(p \wedge q)$$

$$\Leftrightarrow (p \dot{\vee} q) \Leftrightarrow (p \oplus q)$$

Negation: $p \leftrightarrow q$

3 Exercise 3

Exercise 3. Mister Travelmuch bought a Eurail ticket in August 1980 and has organized a large journey. When moving flats, he list his photo album, he tries to remember, which cities of Paris, Madrid and Rome he visited.

He remembers:

- If he was not in Madrid, then he was in Paris and Rome.
- If he was in Paris, he was not in Madrid and not in Rome.
- If he was not in Paris, he was also not in Rome.

Use appropriate variables for the statements and help Mister Travelmuch determining which cities (or city) he visited in 1980.

Let M , P and R be visits to Madrid, Paris and Rome respectively. We formalize:

$$\begin{aligned}\neg M &\implies (P \wedge R) \\ P &\implies (\neg M \wedge \neg R) \\ \neg P &\implies \neg R\end{aligned}$$

As far as all three conditions need to be satisfied, we conjoint them:

$$[\neg M \rightarrow (P \wedge R)] \wedge [P \rightarrow (\neg M \wedge \neg R)] \wedge [\neg P \rightarrow \neg R]$$

We apply $(a \rightarrow b) \Leftrightarrow (\neg a \vee b)$ to all three statements:

$$[\neg(\neg M) \vee (P \wedge R)] \wedge [\neg P \vee (\neg M \wedge \neg R)] \wedge [\neg(\neg P) \vee \neg R]$$

...and $\neg(\neg A) \Leftrightarrow A$:

$$[M \vee (P \wedge R)] \wedge [\neg P \vee (\neg M \wedge \neg R)] \wedge [P \vee \neg R]$$

...and the distributive law holds:

$$[(M \vee P) \wedge (M \vee R)] \wedge [(\neg P \wedge \neg M) \vee (\neg P \wedge \neg R)] \wedge [P \vee \neg R]$$

We reorder statements:

$$[(M \vee P) \wedge (M \vee R) \wedge (P \vee \neg R)] \wedge [(\neg P \wedge \neg M) \vee (\neg P \wedge \neg R)]$$

...and again the distributive law:

$$\begin{aligned}&[(M \vee P) \wedge (M \vee R) \wedge (P \vee \neg R) \wedge (\neg P \wedge \neg M)] \vee [(M \vee P) \wedge (M \vee R) \wedge (P \vee \neg R) \wedge (\neg P \wedge \neg R)] \\ &[(M \vee P) \wedge \neg P \wedge \neg M] \vee [(M \vee P) \wedge (M \vee R) \wedge (P \vee \neg R) \wedge (\neg P \wedge \neg R)]\end{aligned}$$

The left-hand side cannot be satisfied, but $M \wedge \neg P \wedge \neg R$ holds for the right side. So,

- In 1980, he was in Madrid.
- In 1980, he was not in Paris.
- In 1980, he was not in Rome.

4 Exercise 4

Exercise 4. Let X be a set. Formalize the following colloquial combination of statements $p(x)$, $q(x)$, $r(x)$ and $s(x, y)$ with the help of quantifiers. Also create the negation:

1. "For all elements x of the set X for which $p(x)$ holds, also $q(x)$ or $r(x)$ holds."
2. "For all x in X , there is one y in Y such that $s(x, y)$ holds."
3. "If $p(x)$ is not wrong for all x in X , then $q(y)$ is true for at least one y in Y ."

1. “For all elements x of the set X for which $p(x)$ holds, also $q(x)$ or $r(x)$ holds.”

$$\forall x \in X : p(x) \rightarrow q(x) \vee r(x)$$

$$\text{negation: } \exists x \in X : p(x) \wedge (\neg q(x) \wedge \neg r(x))$$

2. “For all x in X , there is one y in Y such that $s(x, y)$ holds.”

$$\forall x \in X \exists y \in Y : s(x, y)$$

$$\text{negation: } \exists x \in X \forall y \in Y : \neg s(x, y)$$

3. “If $p(x)$ is not wrong for all x in X , then $q(y)$ is true for at least one y in Y .”

$$(\exists x \in X : p(x)) \rightarrow (\exists y \in Y : q(y))$$

$$\text{negation: } (\exists x \in X : p(x)) \wedge (\forall y \in Y : \neg q(y))$$

5 Exercise 5

Exercise 5. Prove in three ways (direct, indirect, by contradiction):

$$\forall x \in \mathbb{R} : x^3 + 2x > 0 \Rightarrow x > 0$$

Consider ϕ to be given and φ to be our conclusion. Then the three ways of proving work as follows:

Direct proof $\phi \Rightarrow \varphi$

Indirect proof $\neg\varphi \Rightarrow \neg\phi$

Because $\varphi \vee \neg\phi \Leftrightarrow \neg\phi \vee \varphi \Leftrightarrow \phi \rightarrow \varphi$.

Proof by contradiction $(\neg(\phi \Rightarrow \varphi) \Rightarrow \perp) \Rightarrow (\phi \Rightarrow \varphi)$

Because $((\phi \rightarrow \varphi) \vee \perp) \rightarrow (\phi \rightarrow \varphi) \Leftrightarrow (\phi \rightarrow \varphi) \rightarrow (\phi \rightarrow \varphi)$.

Direct proof Assume,

$$x(x^2 + 2) > 0$$

This requires that

- both factors are non-zero
- and
 - both factors are negative, or
 - both factors are positive

So,

$$(x \neq 0 \wedge (x^2 + 2) \neq 0) \wedge [(x < 0 \wedge (x^2 + 2) < 0) \vee (x > 0 \wedge (x^2 + 2) > 0)]$$

As far as a square cannot be negative, $(x^2 + 2) < 0$ does not hold.

$$(x \neq 0 \wedge (x^2 + 2) \neq 0) \wedge [(x > 0 \wedge (x^2 + 2) > 0)]$$

Therefore it must hold that

$$(x \neq 0) \wedge (x^2 + 2 \neq 0) \wedge (x > 0) \wedge (x^2 + 2 > 0)$$

And so it holds that $x > 0$.

Indirect proof Assume $x \leq 0$. Then $x \cdot x^2 \leq 0$. And also $x \cdot (x^2 + 2) \leq 0$. Which is $x^3 + 2x \leq 0$.

Proof by contradiction Assume $x(x^2 + 2) > 0 \implies x \leq 0$.

$$\begin{aligned} \forall x \in \mathbb{R} : x \cdot \underbrace{(x^2 + 2)}_{\geq 2} > 0 &\implies x \leq 0 \\ \forall x \in \mathbb{R} : \underbrace{x}_{\Rightarrow \geq 0} \cdot \underbrace{(x^2 + 2)}_{\geq 2} > 0 &\implies x \leq 0 \\ \forall x \in \mathbb{R} : x > 0 &\implies x \leq 0 \\ &\quad \downarrow \\ \Rightarrow \forall x \in \mathbb{R} : x \cdot (x^2 + 2) > 0 &\implies x > 0 \end{aligned}$$

6 Exercise 6

Exercise 6. Let p, q and r be statements. Show that

- $(p \implies q) \iff \neg(p \implies \neg q)$ “proof by contradiction”
- $[p \implies (q \vee r)] \iff [(p \wedge \neg q) \implies r]$

6.1 Exercise 6a

$$\begin{aligned} (p \implies q) &\iff \neg(p \wedge \neg q) \\ (\neg p \vee q) &\iff (\neg p \vee q) \end{aligned}$$

6.2 Exercise 6b

$$\begin{aligned} (p \rightarrow (q \vee r)) &\iff ((p \wedge \neg q) \rightarrow r) \\ \neg p \vee (q \vee r) &\iff \neg(p \wedge \neg q) \vee r \\ (\neg p \vee q) \vee r &\iff (\neg p \vee q) \vee r \end{aligned}$$

7 Exercise 7

Exercise 7. Let A, B, C and D be sets. Prove that

- $(A \setminus B) \cap (A \setminus C) = A \setminus (B \cup C)$
- $(A \setminus B) \cap (C \setminus D) = (A \setminus D) \cap (C \setminus B)$
- $B \subseteq A \implies B = A \setminus (A \setminus B)$

7.1 Exercise 7a

$$(A \setminus B) \cap (A \setminus C) = A \setminus (B \cup C)$$

Let a be a variable which is true if the considered element is contained in A . $\neg a$ is analogously not. Same for b and c . Then:

$$\begin{aligned} (a \wedge \neg b) \wedge (a \wedge \neg c) &= a \wedge \neg(b \vee c) \\ a \wedge \neg b \wedge a \wedge \neg c &= a \wedge (\neg b \wedge \neg c) \\ a \wedge \neg b \wedge \neg c &= a \wedge \neg b \wedge \neg c \\ \top &= \top \end{aligned}$$

7.2 Exercise 7b

$$\begin{aligned}
 (A \setminus B) \cap (C \setminus D) &= (A \setminus D) \cap (C \setminus B) \\
 (a \wedge \neg b) \wedge (c \wedge \neg d) &= (a \wedge \neg d) \wedge (c \wedge \neg b) \\
 a \wedge \neg b \wedge \neg c &= a \wedge \neg b \wedge \neg c \\
 \top &= \top
 \end{aligned}$$

7.3 Exercise 7c

$$B \subseteq A \Rightarrow B = A \setminus (A \setminus B)$$

$$\begin{aligned}
 \forall x \in X : (x \in B \Rightarrow x \in A) &\Rightarrow \left[x \in B \leftrightarrow x \in A \wedge \underbrace{(x \notin A \vee x \in B)}_{\perp} \right] \\
 \forall x \in X : (x \in B \Rightarrow x \in A) &\Rightarrow [x \in B \leftrightarrow x \in A \wedge x \in B] \\
 \forall x \in X : (x \in B \Rightarrow x \in A) &\Rightarrow \left[(x \in B \rightarrow \Rightarrow x \in A \wedge \underbrace{x \in B}_{\top}) \wedge \underbrace{(x \in A \wedge x \in B \Rightarrow x \in B)}_{\top} \right] \\
 \forall x \in X : (x \in B \Rightarrow x \in A) &\Rightarrow (x \in B \rightarrow x \in A) \\
 \forall x \in X : (x \in B \Rightarrow x \in A) &\Rightarrow \top \\
 &\top
 \end{aligned}$$

8 Exercise 8

Exercise 8. Let X be a set with $X \neq \emptyset$ and $X \neq \{\emptyset\}$. Of which of the following sets is (a) the set X , (b) the set $\{X\}$, element of subset?

| S op | $x \in S$ | $X \subseteq S$ |
|-------------------------------------|-----------------------------------|--|
| $\{\{X\}, X\}$ | \checkmark (2nd arg) | \times (recursive def required) |
| X | \times (recursive def required) | \checkmark ($X = X$) |
| $\emptyset \cap \{X\} = \emptyset$ | \times | \times (unless $X = \emptyset$) |
| $\{X\} \setminus \{\{X\}\} = \{X\}$ | \checkmark (1st arg) | \times (recursive definition required) |
| $\{X\} \cup X$ | \checkmark (1st arg) | \checkmark ($X = X$) |
| $\{X\} \cup \{\emptyset\}$ | \checkmark (1st arg) | \times (recursive definition required) |

9 Exercise 9

$(0, \infty)$ is the set $\mathbb{R}_{>0}$

9.1 Exercise 9a

Prove in three ways the following statement:

$$\forall x \in (0, \infty) \forall y \in (0, \infty) : x \neq y \Rightarrow \frac{x}{y} + \frac{y}{x} > 2$$

direct proof

$$\begin{aligned}x &\neq y \\x - y &\neq 0 \\(x - y)^2 &\neq 0 \\(x - y)^2 &> 0 \\x^2 - 2xy + y^2 &> 0 \\ \frac{x^2}{xy} - \frac{2xy}{xy} + \frac{y^2}{xy} &> 0 \\ \frac{x}{y} - 2 + \frac{y}{x} &> 0 \\ \frac{x}{y} + \frac{y}{x} &> 2\end{aligned} \qquad x, y \in \mathbb{R}_{>0} \Rightarrow xy > 0$$

indirect proof

$$\begin{aligned}\forall x \in (0, \infty) \forall y \in (0, \infty) : \frac{x}{y} + \frac{y}{x} \leq 2 &\Rightarrow x = y \\ \frac{x^2}{xy} + \frac{y^2}{xy} &\leq 2 \\ x^2 + y^2 &\leq 2xy \\ x^2 - 2xy + y^2 &\leq 0 \\ (x - y)^2 &\leq 0(x - y)^2 &= 0 \\ x - y &= 0 \\ x &= y\end{aligned}$$

proof by contradiction

$$\forall x \in (0, \infty) \forall y \in (0, \infty) : x \neq y \Rightarrow \frac{x}{y} + \frac{y}{x} \leq 2$$

9.2 Exercise 9b

9.3 Exercise 9c

10 Reminder

If $n < m$, then the *empty sum* $\sum_{k=m}^n a_k$ has value 0, and the *empty product* $\prod_{k=m}^n a_k$ has value 1.

11 Exercise 18

Exercise 9. Let $n \in \mathbb{N}_+$. Show that

$$\prod_{k=2}^n \left(1 - \frac{1}{k}\right) = \frac{1}{n}.$$

Induction base $n = 1$

$$\prod_{k=2}^1 \dots = 1 = \frac{1}{1} \quad \checkmark$$

Induction step $n \rightarrow n + 1$

$$\begin{aligned} \prod_{k=2}^{n+1} \left(1 - \frac{1}{k}\right) &= \frac{1}{n+1} \\ \prod_{k=2}^n \left(1 - \frac{1}{k}\right) \left(1 - \frac{1}{n+1}\right) &= \frac{1}{n+1} \\ \frac{1}{n} \left(1 - \frac{1}{n+1}\right) &= \frac{1}{n+1} \\ \frac{1}{n} \cdot \frac{n+1-1}{n+1} &= \frac{1}{n+1} \\ \frac{n}{n} &= 1 \quad \checkmark \end{aligned}$$

Actually, can be rewritten as

$$\begin{aligned} \prod_{k=2}^n \left(\frac{k-1}{k}\right) \\ = \frac{1}{2} \cdot \frac{2}{3} \cdot \frac{3}{4} \cdot \frac{4}{5} \dots \frac{n-1}{n} \\ = \frac{1}{n} \end{aligned}$$

So this is the multiplication equivalent of telescoping sums.

12 Exercise 19

Exercise 10. X and Y are non-empty sets and $f : X \rightarrow Y$ is a mapping. Furthermore let $A \subseteq X$ and $B \subseteq Y$.

1. Prove that $A \subseteq f^{-1}(f(A))$ and $B \supseteq f(f^{-1}(B))$
2. Show (by providing counterexamples) that in the inclusions of (1) no equivalence is given.

12.1 Exercise 19.1

Show that,

$$a \in A \Rightarrow a \in f^{-1}(f(A))$$

So we take a and map it to the codomain:

$$f(a) \in f(A)$$

We denote the result as y :

$$y := f(a)$$

Because

$$f^{-1}(x) = \{x \in A \mid f(x) \in B\}$$

we know that a originates from:

$$a \in f^{-1}(f(A))$$

It is very important here to distinguish between *domain/codomain* and *function/inverse function*. Because an inverse function implies that the corresponding function is injective. Assuming this fact, the exercise is immediate. But we are talking about domains and co-domains here.

As second exercise we need to show that,

$$B \supseteq f(f^{-1}(B))$$

We need the definition that,

$$f^{-1}(B) = \{x' \in X \mid f(x') \in B\}$$

$$y' \in f(f^{-1}(B))$$

Does $y' \in B$ hold? Yes, because ...

$$\begin{aligned} y' \in f(f^{-1}(B)) &\Rightarrow \exists x' \in f^{-1}(B) \\ &\Rightarrow y' \in B \end{aligned}$$

12.2 Exercise 19.2

Show that,

$$\exists f : A \subsetneq f^{-1}(f(A))$$

We use a surjective, but not injective function.

$$\begin{aligned} f : \{1, 2\} &\rightarrow \{a\} \\ 1 &\mapsto a \\ 2 &\mapsto a \end{aligned}$$

$$\begin{aligned} A &= \{1\} \\ f(A) &= \{a\} \\ f^{-1}(f(A)) &= \{1, 2\} \end{aligned}$$

Show that,

$$\exists f : A \subsetneq f(f^{-1}(A))$$

We use an injective, but not surjective function.

$$\begin{aligned} f : \{1\} &\rightarrow \{a, b\} \\ 1 &\mapsto a \end{aligned}$$

$$\begin{aligned} B &= \{b\} \\ f^{-1}(B) &= \emptyset \\ f(f^{-1}(B)) &= \emptyset \end{aligned}$$

13 Exercise 20

Exercise 11. Prove the following variant of Bernoulli's inequality: For $x \in \mathbb{R}$ with $0 < x < 1$ and $n \in \mathbb{N}_+$ it holds that

$$(1 - x)^n < \frac{1}{1 + nx}.$$

$$\begin{aligned} (1 + x)^n &\geq 1 + nx \\ \frac{(1 + x)^n}{1 + nx} &\geq \frac{1 + nx}{1 + nx} \\ \frac{(1 + x)^n}{1 + nx} &\geq 1 \\ \frac{(1 - x)^n(1 + x)^n}{(1 - x)^n(1 + nx)} &\geq 1 \\ \frac{(1 - x)^n(1 + x)^n}{(1 + nx)} &\geq (1 - x)^n \\ \frac{((1 - x)(1 + x))^n}{(1 + nx)} &\geq (1 - x)^n \\ \frac{(1 - x^2)^n}{(1 + nx)} &\geq (1 - x)^n \\ \overbrace{\frac{(1 - x^2)^n}{(1 + nx)}}^{\text{interval } (0,1)} &\geq (1 - x)^n \\ \frac{1}{(1 + nx)} &> (1 - x)^n \end{aligned}$$

14 Exercise 21

Exercise 12. X and Y are nonempty sets and $f : X \rightarrow Y$ is a mapping.

a) Show that the following holds: For all $A, B \subseteq X$

$$f(A \cap B) \subseteq f(A) \cap f(B).$$

b) Show that the following statements are equivalent:

1. f is injective.
2. For all $A, B \subseteq X$ it holds that $f(A \cap B) \supseteq f(A) \cap f(B)$
3. For all $A, B \subseteq X$ it holds that $f(A \cap B) = f(A) \cap f(B)$

14.1 Exercise 21a

Let $C = A \cap B$. Case distinction:

$$A = B = C$$

$$\begin{aligned} f(A \cap B) &= \{f(x) \mid x \in A\} \\ f(A) \cap f(B) &= f(A) \\ &= \{f(x) \mid x \in A\} \end{aligned}$$

$$C = A \dot{\vee} C = B \text{ wlog. } C = A.$$

$$\begin{aligned} f(A \cap B) &= f(A) \\ &= \{f(x) \mid x \in A\} \\ f(A) \cap f(B) &= \{f(x) \mid x \in A\} \cap \{f(x) \mid x \in B\} \\ &= \{f(x) \mid x \in A \wedge x \notin (B \setminus A)\} \\ &= \{f(x) \mid x \in A\} \end{aligned}$$

$$C = \emptyset$$

$$\begin{aligned} f(A \cap B) &= f(\emptyset) \\ &= \emptyset \\ f(A) \cap f(B) &= \{f(x) \mid x \in A\} \cap \{f(x) \mid x \in B\} \end{aligned}$$

So,

$$C \neq \emptyset \Rightarrow f(A \cap B) = f(A) \cap f(B)$$

But if $C = \emptyset$, we get zero values on the left-hand side and zero to $|A| + |B|$ values on the right-hand side. So,

$$C = \emptyset \Rightarrow f(A \cap B) \subseteq f(A) \cap f(B)$$

14.2 Exercise 21b

We prove 3 with 1:

Let $C = A \cap B$. f is injective, meaning

$$\forall x_1, x_2 \in X : x_1 \neq x_2 \Rightarrow f(x_1) \cap f(x_2) = \emptyset$$

Case distinction:

$$A = B = C$$

$$\begin{aligned} f(A \cap B) &= \{f(x) \mid x \in A\} \\ f(A) \cap f(B) &= f(A) \\ &= \{f(x) \mid x \in A\} \end{aligned}$$

$$C = A \dot{\vee} C = B$$

wlog. $C = A$ meaning $A \subsetneq B$

$$\begin{aligned} f(A \cap B) &= f(A) \\ &= \{f(x) \mid x \in A\} \\ f(A) \cap f(B) &= \{f(x) \mid x \in A\} \cap \{f(x) \mid x \in B\} \\ &= \{f(x) \mid x \in A \wedge x \notin (B \setminus A)\} \\ &= \{f(x) \mid x \in A\} \end{aligned}$$

$$C = \emptyset$$

$$\begin{aligned} f(A \cap B) &= f(\emptyset) \\ &= \emptyset \\ f(A) \cap f(B) &= \emptyset \end{aligned}$$

Every element in A is distinct from values in B . Therefore $\forall x_1 \in A, x_2 \in B : f(x_1) \neq f(x_2)$ because of injectivity. The intersection of all $f(x_i)$ is therefore empty.

15 Exercise 22

Exercise 13. Let $n \in \mathbb{N}$. Use the following idea to derive an equation for the sum of powers of three.

$$\sum_{k=1}^n (k^4 - (k-1)^4)$$

This sum can be written in two different ways:

- As telescoping sum (the initial and trailing value will be left)
- (First resolve the parentheses.) As combination of sums of the third, second, first and zero-th power. With that (and known equations for sums of smaller powers) we can compute $\sum_{k=1}^n k^3$.

We look at the telescoping sum:

$$\begin{aligned} \sum_{k=1}^n (k^4 - (k-1)^4) &= (1^4 - (1-1)^4) + (2^4 - (2-1)^4) + (3^4 - (3-1)^4) \\ &\quad + \cdots + ((n-1)^4 - ((n-1)-1)^4) + (n^4 - (n-1)^4) \\ &= -0^4 + n^4 \\ &= n^4 \end{aligned}$$

Then we use the combination of sums of lower powers.

$$\begin{aligned} \sum_{k=1}^n (k^4 - (k-1)^4) &= \sum_{k=1}^n (k^4 - (k^4 - 4k^3 + 6k^2 - 4k + 1)) \\ &= \sum_{k=1}^n (k^4 - k^4 + 4k^3 - 6k^2 + 4k - 1) \\ &= \sum_{k=1}^n (4k^3 - 6k^2 + 4k - 1) \\ &= \sum_{k=1}^n 4k^3 - \sum_{k=1}^n 6k^2 + \sum_{k=1}^n 4k - \sum_{k=1}^n 1 \\ &= \sum_{k=1}^n 4k^3 - 6 \frac{2n^3 + 3n^2 + n}{6} + 4 \frac{n(n+1)}{2} - n \\ &= \sum_{k=1}^n 4k^3 - 2n^3 - n^2 \end{aligned}$$

Therefore,

$$\begin{aligned} n^4 &= \sum_{k=1}^n 4k^3 - 2n^3 - n^2 \\ \sum_{k=1}^n 4k^3 &= n^4 + 2n^3 + n^2 \\ \sum_{k=1}^n k^3 &= \frac{n^4 + 2n^3 + n^2}{4} \end{aligned}$$

16 Exercise 23

Exercise 14. Let $n \in \mathbb{N}$. Prove that

$$\sum_{k=0}^n \binom{n}{k} = 2^n$$

and if $n \geq 1$,

$$\sum_{k=0}^n (-1)^k \binom{n}{k} = 0$$

Binomial theorem with $x = 1, y = 1$:

$$\begin{aligned} \sum_{k=0}^n \binom{n}{k} 1^n 1^{n-k} &= (1+1)^n \\ \sum_{k=0}^n \binom{n}{k} &= 2^n \end{aligned}$$

If $n \geq 1$,

$$\begin{aligned} \sum_{k=0}^n (-1)^k \binom{n}{k} &= \sum_{k=0}^n (-1)^k \left(\binom{n-1}{k} + \binom{n-1}{k-1} \right) \\ &= \sum_{k=0}^n (-1)^k \binom{n-1}{k} + \sum_{k=0}^n (-1)^k \binom{n-1}{k-1} \\ &= (-1)^n \binom{n-1}{n} + \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} + \sum_{k=0}^n (-1)^k \binom{n-1}{k-1} \\ &= \underbrace{(-1)^n \binom{n-1}{n}}_0 + \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} + \sum_{k=1}^n (-1)^k \binom{n-1}{k-1} + \underbrace{(-1)^0 \binom{n-1}{-1}}_0 \\ &= \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} + \sum_{k=0}^{n-1} (-1)^{k+1} \binom{n-1}{k} \\ &= \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} - (-1) \sum_{k=0}^{n-1} (-1)^{k+1} \binom{n-1}{k} \\ &= \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} - \sum_{k=0}^{n-1} (-1)^{k+2} \binom{n-1}{k} \\ &= \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} - \sum_{k=0}^{n-1} (-1)^k \binom{n-1}{k} \\ &= 0 \end{aligned}$$

17 Exercise 24

Exercise 15. Let $k, n \in \mathbb{N}_+$ with $k \leq n$. Determine the number of vectors of length k with pairwise different entries from $M_n = \{1, 2, \dots, n\}$.

This question is covered by the field of combinatorics.

$$(a_0, a_1, a_2, \dots) \neq (a_0, a_2, a_1, \dots)$$

The order of elements is relevant. Therefore a variation, not combination, is given. The number of combinations without repetitions would be given by the binomial coefficient $\binom{n}{k}$ (the number of ways to choose k of n elements disregarding their order). For variations the formula n^k holds to select k elements among n arbitrarily often (hence with repetition).

We model the given situation as

- “variation without repetition”
- i.e. “ k -permutations of n ”
- i.e. the k -th falling factorial power $n^{\underline{k}}$ of n

The formula is given by,

$$P_k^n = \frac{n!}{(n-k)!}$$

We can estimate it in the following way: Consider a combination without repetition represented by the formula $\binom{n}{k}$:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$

So because we have a variation, not combination, the order of elements is relevant. Therefore given some combination, there are $k!$ possible arrangements. Given the vector (and also combination) $(1, 2, 3)$ there are $k!$ possible arrangements (variations) $\{(1, 2, 3), (1, 3, 2), (2, 1, 3), (2, 3, 1), (3, 1, 2), (3, 2, 1)\}$. Indeed it holds that

$$\frac{3!}{(3-3)!} = \frac{6}{1} = 6$$

This argument explains why $k!$ in the denominator is omitted for variations w/o repetitions.

| combinations | variations | | | | | |
|--------------|------------|-------|-------|-------|-------|-------|
| (123) | (123) | (132) | (213) | (231) | (312) | (321) |
| (124) | (124) | (142) | (214) | (241) | (412) | (421) |
| (134) | (134) | (143) | (314) | (341) | (413) | (431) |
| (234) | (234) | (243) | (324) | (342) | (423) | (432) |

Table 1: Combinations and variations for $n = 4$ of $k = 3$

18 Exercise 25

Exercise 16. Let K be a field and $a, b, c \in K$. Show (using the field axioms):

- (a) $-(-a) = a$.
- (b) $(-a)(-b) = ab$.
- (c) $a + b = a + c \Rightarrow b = c$.
- (d) From $a \neq 0$ and $ab = ac$ follows $b = c$.

(e) Is $a \neq 0$, then there is exactly one $x \in K$ with $ax + b = c$.

The field axioms are defined as follows:

$$\mathbf{A1} \quad \forall a, b \in K : a + b = b + a$$

$$\mathbf{A2} \quad \forall a, b, c \in K : (a + b) + c = a + (b + c)$$

$$\mathbf{A3} \quad \exists 0 \in K \forall a \in K : a + 0 = a$$

$$\mathbf{A4} \quad \forall a \in K \exists \tilde{a} : a + \tilde{a} = 0$$

$$\mathbf{M1} \quad \forall a, b \in K : a \cdot b = b \cdot a$$

$$\mathbf{M2} \quad \forall a, b, c \in K : a \cdot (b \cdot c) = (a \cdot b) \cdot c$$

$$\mathbf{M3} \quad \exists 1 \in K : a \cdot 1 = a \forall a \in K \text{ (neutral element)}$$

$$\mathbf{M4} \quad \forall a \in K \setminus \{0\} \exists \hat{a} : \hat{a} \cdot a = 1$$

$$\mathbf{D} \quad \forall a, b, c \in K : a \cdot (b + c) = a \cdot b + a \cdot c$$

18.1 Exercise 25.a

$$A4 \Rightarrow \forall a \in K \exists -a : a + (-a) = 0$$

$$\text{equivalence} \Rightarrow a + (-a) - (-a) = 0 - (-a)$$

$$A1 \Rightarrow a + (-a) - (-a) = -(-a) + 0$$

$$A3 \Rightarrow a + (-a) - (-a) = -(-a)$$

$$A4 \Rightarrow a + 0 = -(-a)$$

$$A3 \Rightarrow a = -(-a)$$

18.2 Exercise 25.b

We have proven in the lecture: **M5**: $-a = (-1) \cdot a$

First, we show **M7**

$$= a \cdot (-a)$$

$$M5 \Rightarrow a \cdot (-1) \cdot a$$

$$M1 \Rightarrow (-1) \cdot a \cdot a$$

$$\Rightarrow -(a \cdot a)$$

Secondly, we show (actually we have already shown that in the lecture) **M6**

$$D \Rightarrow \forall a, b, c \in K : a \cdot (b + c) = a \cdot b + a \cdot c$$

$$[\text{we choose } a := a, \quad b := a, \quad c := (-a)]$$

$$\Rightarrow a \cdot (a + (-a)) = a \cdot a + a \cdot (-a)$$

$$A3 \Rightarrow a \cdot 0 = a \cdot a + a \cdot (-a)$$

$$\text{previous theorem} \Rightarrow a \cdot 0 = a \cdot a + (-(a \cdot a))$$

$$A4 \Rightarrow a \cdot 0 = 0$$

Finally, we show

$$\begin{aligned}
&\text{previous theorem} \Rightarrow (-a) \cdot 0 = 0 \\
&A4 \Rightarrow (-a) \cdot (b + (-b)) = 0 \\
&D \Rightarrow (-a) \cdot b + (-a)(-b) = 0 \\
&\text{equivalence} \Rightarrow ab + (-a)b + (-a)(-b) = ab + 0 \\
&M1 \Rightarrow ab + (-a)b + (-a)(-b) = 0 + ab \\
&A3 \Rightarrow ab + (-a)b + (-a)(-b) = ab \\
&M6 \Rightarrow ab - ab + (-a)(-b) = ab \\
&A4 \Rightarrow 0 + (-a)(-b) = ab \\
&A3 \Rightarrow (-a)(-b) = ab
\end{aligned}$$

18.3 Exercise 25.c

$$\begin{aligned}
&a + b = a + c \\
&\text{equivalence} \Rightarrow a + b + (-a) = a + c + (-a) \\
&A1 \Rightarrow (a + (-a)) + b = (a + (-a)) + c \\
&A4 \Rightarrow 0 + b = 0 + c \\
&A3 \Rightarrow b = c
\end{aligned}$$

18.4 Exercise 25.d

$$\begin{aligned}
&a \neq 0 \wedge ab = ac \\
&\text{equivalence} \Rightarrow aba^{-1} = aca^{-1} \\
&M1 \Rightarrow aa^{-1}b = aa^{-1}c \\
&M4 \Rightarrow 1b = 1c \\
&M3 \Rightarrow b = c
\end{aligned}$$

18.5 Exercise 25.e

Proof by contradiction. Assume $x_1, x_2 \in K$ with $x_1 \neq x_2$ then $\exists r \in K$:

$$\begin{aligned}
&ax_1 = r \quad ax_2 = r \\
&ax_1 = ax_2
\end{aligned}$$

$$\begin{aligned}
&\Rightarrow ax_1 = ax_2 \\
&\text{equivalence} \Rightarrow a^{-1}ax_1 = a^{-1}ax_2 \\
&M4 \Rightarrow 1x_1 = 1x_2 \\
&M3 \Rightarrow x_1 = x_2
\end{aligned}$$

This is a contradiction to our assumption $x_1 \neq x_2$. Therefore x is distinct.

19 Exercise 26

Exercise 17. Let $n \in \mathbb{N}_+$. Prove that

$$\sum_{k=0}^n \binom{2n}{2k} = \sum_{k=1}^n \binom{2n}{2k-1} = 2^{2n-1}.$$

19.1 Exercise 26.1: $\sum_{k=0}^n \binom{2n}{2k} = \sum_{k=1}^n \binom{2n}{2k-1}$ - **approach 1**

Proof.

$$\begin{aligned} \sum_{k=0}^n \binom{2n}{2k} &= \sum_{k=1}^{n-1} \binom{2n}{2k} + 1 + 1 \\ &= \sum_{k=1}^{n-1} \left[\binom{2n-1}{2k} + \binom{2n-1}{2k-1} \right] + 1 + 1 \\ &= \sum_{k=1}^{n-1} \binom{2n-1}{2k} + \sum_{k=1}^{n-1} \binom{2n-1}{2k-1} + 1 + 1 \\ &= \sum_{k=2}^n \binom{2n-1}{2(k-1)} + \sum_{k=1}^{n-1} \binom{2n-1}{2k-1} + 1 + 1 \\ &= \sum_{k=1}^n \binom{2n-1}{2k-2} + \sum_{k=1}^{n-1} \binom{2n-1}{2k-1} + 1 \\ &= \sum_{k=1}^{n-1} \binom{2n-1}{2k-2} + \sum_{k=1}^{n-1} \binom{2n-1}{2k-1} + \binom{2n-1}{2n-2} + 1 \\ &= \sum_{k=1}^{n-1} \left[\binom{2n-1}{2k-2} + \binom{2n-1}{2k-1} \right] + \binom{2n-1}{2n-2} + 1 \\ &= \sum_{k=1}^{n-1} \binom{2n}{2k-1} + \left[1 + \binom{2n-1}{2n-2} \right] \\ &= \sum_{k=1}^{n-1} \binom{2n}{2k-1} + \left[\binom{2n-1}{2n-1} + \binom{2n-1}{2n-2} \right] \\ &= \sum_{k=1}^{n-1} \binom{2n}{2k-1} + \binom{2n}{2n-1} \\ &= \sum_{k=1}^n \binom{2n}{2k-1} \end{aligned}$$

□

19.2 Exercise 26.1: $\sum_{k=0}^n \binom{2n}{2k} = \sum_{k=1}^n \binom{2n}{2k-1}$ - approach 2

Proof. Idea: Consider $(1-1)^{2n}$ and split even/odd k s.

$$\begin{aligned}
 (1-1)^{2n} &= \sum_{k=0}^{2n} \binom{2n}{k} (-1)^k 1^{2n-k} && \text{[binomial theorem]} \\
 0 &= \sum_{k=0}^n \binom{2n}{2k} (-1)^{2k} + \sum_{k=1}^n \binom{2n}{2k-1} (-1)^{2k-1} \\
 &= \sum_{k=0}^n \binom{2n}{2k} + \sum_{k=1}^n \binom{2n}{2k-1} (-1) && [(-1)^{\text{even}} \text{ is } 1, (-1)^{\text{odd}} \text{ is } -1] \\
 &= \sum_{k=0}^n \binom{2n}{2k} - \sum_{k=1}^n \binom{2n}{2k-1} \\
 \sum_{k=1}^n \binom{2n}{2k-1} &= \sum_{k=0}^n \binom{2n}{2k}
 \end{aligned}$$

□

19.3 Exercise 26.2: $\sum_{k=0}^n \binom{2n}{2k}$

Proof. Idea: Consider $(1+1)^{2n}$ and odd+even provides the factor 2 we need to divide with.

$$\begin{aligned}
 (1+1)^{2n} &= \sum_{k=0}^{2n} \binom{2n}{k} 1^k 1^{2n-k} && \text{[binomial theorem]} \\
 2^{2n} &= \sum_{k=0}^{2n} \binom{2n}{k} \\
 &= \sum_{k=0}^n \binom{2n}{2k} + \sum_{k=1}^n \binom{2n}{2k-1} && \text{[split even and odd]} \\
 &= \sum_{k=0}^n \binom{2n}{2k} + \sum_{k=0}^n \binom{2n}{2k} && \text{[from previous result]} \\
 &= 2 \sum_{k=0}^n \binom{2n}{2k} \\
 \frac{2^{2n}}{2} &= \sum_{k=0}^n \binom{2n}{2k} \\
 2^{2n-1} &= \sum_{k=0}^n \binom{2n}{2k}
 \end{aligned}$$

□

20 Exercise 27

Exercise 18. Let $x \in \mathbb{R} \setminus \{0\}$. Show: Let $x + \frac{1}{x} \in \mathbb{Z}$, then $x^n + \frac{1}{x^n} \in \mathbb{Z}$ for all $n \in \mathbb{N}$ (Remark: Consider $(x + \frac{1}{x})^n$.)

So we need to show that,

$$x \in \mathbb{R} \setminus \{0\} : \forall n \in \mathbb{N} : x + \frac{1}{x} \in \mathbb{Z} \implies x^n + \frac{1}{x^n} \in \mathbb{Z}$$

First we need to cover some fundamentals,

- $a, b \in \mathbb{Z} \implies (a + b) \in \mathbb{Z}$
- $a, b \in \mathbb{Z} \implies (a \cdot b) \in \mathbb{Z} \implies \forall n \in \mathbb{N} : a^n \in \mathbb{Z}$

Proof. **IB:** $n = 0$

$$\begin{aligned}
 \forall x \in \mathbb{R} \setminus \{0\} : x + \frac{1}{x} &\in \mathbb{Z} \\
 \Rightarrow x = 1 : 1 + \frac{1}{1} &\in \mathbb{Z} \\
 \Rightarrow \forall x \in \mathbb{R} \setminus \{0\} : x^0 + \frac{1}{x^0} &\in \mathbb{Z} \\
 \Rightarrow \forall x \in \mathbb{R} \setminus \{0\} : n = 0 : x^n + \frac{1}{x^n} &\in \mathbb{Z}
 \end{aligned}$$

IB: $n = 1$

$$\begin{aligned}
 \forall x \in \mathbb{R} \setminus \{0\} : x + \frac{1}{x} &\in \mathbb{Z} \\
 \Rightarrow \forall x \in \mathbb{R} \setminus \{0\} : x^1 + \frac{1}{x^1} &\in \mathbb{Z} \\
 \Rightarrow \forall x \in \mathbb{R} \setminus \{0\} : n = 1 : x^n + \frac{1}{x^n} &\in \mathbb{Z}
 \end{aligned}$$

IS: $n \rightarrow n + 1$ Okay, how does the induction step for an implication look like?

$$\begin{aligned}
 ((a \rightarrow b) \rightarrow (a \rightarrow d)) &= \neg(\neg a \vee b) \vee (\neg a \vee d) \\
 &= (a \wedge \neg b) \vee \neg a \vee d \\
 &= ((a \vee \neg a) \wedge (\neg a \vee \neg b)) \vee d \\
 &= (\neg a \vee \neg b) \vee d \\
 &= (a \wedge b) \rightarrow d
 \end{aligned}$$

Therefore we can assume

$$\left(x + \frac{1}{x} \in \mathbb{Z}\right) \wedge \left(x^n + \frac{1}{x^n} \in \mathbb{Z}\right)$$

and need to prove that this follows:

$$x^{n+1} + \frac{1}{x^{n+1}} \in \mathbb{Z}$$

$$\begin{aligned}
 \left(x^n + \frac{1}{x^n} \in \mathbb{Z}\right) &= \left(x^n + \frac{1}{x^n}\right) \left(x + \frac{1}{x}\right) \in \mathbb{Z} \\
 &= \left(x^n \cdot x + \frac{1}{x^n} \cdot x + x^n \cdot \frac{1}{x} + \frac{1}{x^n} \cdot \frac{1}{x}\right) \in \mathbb{Z} \\
 &= (x^{n+1} + x^{-n+1} + x^{n-1} + x^{-n-1}) \in \mathbb{Z} \\
 &= (x^{n+1} + x^{-n-1} + x^{n-1} + x^{-n+1}) \in \mathbb{Z} \\
 &= \left(x^{n+1} + \frac{1}{x^{n+1}}\right) + \underbrace{\left(x^{n-1} + \frac{1}{x^{n-1}}\right)}_{\substack{\in \mathbb{Z} \text{ because of induction hypothesis} \\ \text{and we have a 2-step induction}}} \in \mathbb{Z} \\
 &= \left(x^{n+1} + \frac{1}{x^{n+1}}\right) \in \mathbb{Z}
 \end{aligned}$$

□

21 Exercise 28

Exercise 19. Let K be an ordered field and $a, b \in K_+$. Show:

$$a < b \Rightarrow a^2 < b^2$$

Especially the mapping $f : K_+ \cup \{0\} \rightarrow K_+ \cup \{0\}, a \mapsto a^2$ is injective.

We already know,

$$\mathbf{U1} \quad \forall a, b \in K : a < b \Leftrightarrow b > a$$

$$\mathbf{U2} \quad \forall a \in K : a^2 = a \cdot a$$

$$\mathbf{U3} \quad \forall c \in K_+ : a > b \Rightarrow ac > bc$$

$$\mathbf{M1} \quad \forall a, b \in K : a \cdot b = b \cdot a$$

Proof.

$$\begin{aligned} a < b : \quad & \mathbf{U1} \Rightarrow b > a \\ & \mathbf{U1} \Rightarrow b \cdot a > a \cdot a & [\text{yes, } a \text{ originates from } K_+] \\ & \mathbf{U2} \Rightarrow b \cdot a > a^2 \\ b > a : \quad & \mathbf{U1} \Rightarrow b \cdot b > a \cdot b & [\text{yes, } b \text{ originates from } K_+] \\ & \mathbf{U2} \Rightarrow b^2 > a \cdot b \\ & \mathbf{M1} \Rightarrow b^2 > b \cdot a \\ b^2 > b \cdot a \wedge b \cdot a > a^2 : \quad & \mathbf{U3} \Rightarrow b^2 > a^2 \\ & \mathbf{U1} \Rightarrow a^2 < b^2 \\ & \Rightarrow \forall a, b \in K_+ : a < b \Rightarrow a^2 < b^2 \end{aligned}$$

□

Injectivity:

$$\forall a_1, a_2 \in K_+ \cup \{0\} : a_1 \neq a_2 \Rightarrow a_1^2 \neq a_2^2$$

Proof. First we consider $a = 0$. In this case, $a = 0$ and $a^2 = a \cdot a = 0 \cdot 0 = 0$ according to the axiom $0 \cdot a = 0$ we have proven in the lecture. So for $a = 0$, there is only one a for which the square is zero, which is 0.

We can proceed in K_+ . Proof by contradiction:

$$\exists a_1, a_2 \in K_+ : a_1 \neq a_2 \Rightarrow a_1^2 = a_2^2$$

$$a_1 \neq a_2 \Leftrightarrow a_1 < a_2 \vee a_1 > a_2$$

because a_1 and a_2 are elements of an ordered field.

Case 1: $a_1 < a_2$

$$a_1 < a_2 \Rightarrow a_1^2 < a_2^2$$

Case 2: $a_1 > a_2$

$$a_1 > a_2 \Rightarrow a_1^2 > a_2^2$$

Therefore either $a_1^2 < a_2^2$ or $a_1^2 > a_2^2$. So

$$a_1^2 \neq a_2^2$$

This contradicts and therefore $\nexists a_1, a_2 \in K_+ : a_1 \neq a_2 \Rightarrow a_1^2 = a_2^2$ or because we covered $a = 0$,

$$\nexists a_1, a_2 \in K_+ \cup \{0\} : a_1 \neq a_2 \Rightarrow a_1^2 = a_2^2$$

□

22 Exercise 29

Exercise 20. Let K be an ordered field and $a, b \in K$. Show:

$$|a + b| = |a| + |b| \Leftrightarrow ab \geq 0$$

Triangular inequality:

$$\forall a, b \in K : |a + b| \leq |a| + |b|$$

Absolute values are defined with,

$$|a| = \begin{cases} a & a \in K_+ \\ 0 & a = 0 \\ -a & a \in K_- \end{cases}$$

Proof. Case distinction:

$$a = 0, b = 0$$

$$\begin{aligned} |a + b| &\leq |a| + |b| \\ |a + 0| &\leq |a| + |0| \\ A3 \Rightarrow |a| &\leq |a| + 0 \\ A3 \Rightarrow |a| &= |a| \end{aligned}$$

$$a > 0, b = 0$$

$$\begin{aligned} |a + b| &\leq |a| + |b| \\ |a + 0| &\leq |a| + |0| \\ A3 \Rightarrow |a| &\leq |a| + 0 \\ A3 \Rightarrow |a| &= |a| \end{aligned}$$

$$a = 0, b > 0$$

$$\begin{aligned} |a + b| &\leq |a| + |b| \\ |0 + b| &\leq |0| + |b| \\ A3 \Rightarrow |b| &\leq 0 + |b| \\ A3 \Rightarrow |b| &= |b| \end{aligned}$$

$$a > 0, b > 0$$

$$\begin{aligned} \underbrace{|a + b|}_{\in K_+} &\leq \underbrace{|a|}_{\in K_+} + \underbrace{|b|}_{\in K_+} \\ (a + b) &\leq (a) + (b) \\ A2 \Rightarrow a + b &\leq a + b \\ a + b &= a + b \end{aligned}$$

□

23 Exercise 33

$$\begin{aligned}
& [a_n, b_n], [c_n, d_n], a_n \leq \alpha \leq b_n, c_n \leq \gamma \leq d_n \\
& \forall \varepsilon > 0 \exists N(\varepsilon) : |a_n - b_n| < \varepsilon \forall n \geq N(\varepsilon) \\
& \left[\frac{1}{b_n}, \frac{1}{a_n} \right] \rightarrow \frac{1}{b_n} \leq \frac{1}{b_{n+1}} \leq \frac{1}{\alpha} \leq \frac{1}{a_{n+1}} \leq \frac{1}{a_n} \\
& \left| \frac{1}{b_n} - \frac{1}{a_n} \right| = \frac{a_n - b_n}{a_n b_n} = \frac{|a_n - b_n|}{|a_n| |b_n|} \leq \frac{\varepsilon}{|a_1| \alpha} = \varepsilon'
\end{aligned}$$

Important: our approximation $a_n \geq a_1 > 0$ and $b_n \geq \alpha$ is independent of n !

$$\begin{aligned}
& \forall \varepsilon' > 0 \exists N(\varepsilon') : \left| \frac{1}{b_n} - \frac{1}{a_n} \right| < \varepsilon' \\
& |a_n c_n - b_n d_n| = |a_n c_n - \alpha c_n + \alpha c_n - \alpha c_n + \alpha \gamma - b_n \gamma + b_n \gamma - b_n d_n| \\
& \leq \underbrace{|a_n - \alpha|}_{< \varepsilon} \underbrace{|c_n|}_{\leq \gamma} + \underbrace{|\alpha|}_{< \varepsilon} \underbrace{|c_n - \gamma|}_{< \varepsilon} + \underbrace{|\gamma|}_{1} \underbrace{|\alpha - b_n|}_{< \varepsilon} + \underbrace{|b_n|}_{b_1} \underbrace{|\gamma - d_n|}_{< \varepsilon} < \varepsilon \underbrace{(2\gamma + \alpha + b_1)}_{=c} = \varepsilon'
\end{aligned}$$

24 Exercise 35

This exercise was delayed until 26th of November 2015 (later then the other exercises here).

$(a_n)_{n \in \mathbb{N}}$ is sequence with $\lim_{n \rightarrow \infty} a_n = a \in \mathbb{R}$

$(b_n)_{n \in \mathbb{N}}$ is sequence with $\lim_{n \rightarrow \infty} b_n = b \in \mathbb{R}$

Furthermore $b \neq 0$.

24.1 Part 1

$$\lim_{n \rightarrow \infty} a_n = a \wedge \lim_{n \rightarrow \infty} b_n = b \neq 0$$

Let $\varepsilon > 0$ be arbitrary.

Claim: $\exists k \in \mathbb{N} \forall n \geq k : |b_n| > \frac{|b|}{2}$.

Proof: Let $\varepsilon > 0$. Consider $\varepsilon = \frac{|b|}{2}$.

For $\varepsilon = \frac{|b|}{2} > 0$:

$$\exists k \in \mathbb{N} : \forall n \geq k : |b_n - b| < \frac{|b|}{2} = \varepsilon$$

$$\begin{aligned}
\forall n \geq k : |b_n| &= |b_n - b + b| \geq \left| |b| - \underbrace{|b - b_n|}_{< \frac{|b|}{2}} \right| \\
&> |b| - |b - b_n| \\
&> |b| - \frac{|b|}{2} \\
&= \frac{|b|}{2}
\end{aligned}$$

Claim:

$$\text{sequence } \left(\frac{1}{b_n} \right)_{n \in \mathbb{N}} \wedge \exists \lim \left(\frac{1}{b_n} \right) = \frac{1}{b}$$

Proof: For $\frac{\varepsilon|b|^2}{2}$:

$$\exists N \in \mathbb{N} : \forall n \geq N : |b_n - b| < \frac{\varepsilon|b|^2}{2}$$

It holds that $\forall n \geq N$:

$$\begin{aligned} \left| \frac{1}{b_n} - \frac{1}{b} \right| &= \left| \frac{b - b_n}{b_n \cdot b} \right| = \frac{|b - b_n|}{|b_n| \cdot |b|} < \frac{\varepsilon \cdot \frac{|b|^2}{2}}{\frac{|b|}{b} |b|} = \varepsilon \\ \lim_{n \rightarrow \infty} \frac{a_n}{b_n} &= \lim_{n \rightarrow \infty} a_n \cdot \lim_{n \rightarrow \infty} \frac{1}{b_n} = a \cdot \frac{1}{b} \cdot \frac{a}{b} \end{aligned}$$

Or a direct proof:

$$\begin{aligned} \left| \frac{a_n}{b_n} - \frac{a}{b} \right| &= \left| \frac{a_n b - a b_n}{b_n b} \right| \\ &= \frac{|a_n b - a b + a b - a b_n|}{|b_n| |b|} \\ &\leq \frac{|b| |a_n - a| + |a| |b_n - b|}{\frac{|b|}{2} \cdot |b|} \\ &\leq C \cdot \varepsilon \end{aligned}$$

24.2 Part 2

25 Exercise 36

$$A = \left\{ \frac{1}{2^m} + \frac{1}{n} \mid m, n \in \mathbb{N}_+ \right\}$$

Assumption: $\min a = 0$

$$\begin{aligned} 0 &\notin A \\ \frac{1}{2^N} + \frac{1}{N} &< 2\varepsilon \\ \forall \varepsilon > 0 \exists N \in \mathbb{N}_+ : (m \geq N \Rightarrow \left| \frac{1}{2^m} - 0 \right| < \varepsilon) \\ \frac{1}{2^N} &< \varepsilon \\ n \geq N \Rightarrow \left| \frac{1}{n} - 0 \right| &< \varepsilon \end{aligned}$$

Assume $\exists s > 0$ is our lower bound.

$$\begin{aligned} \exists m : \frac{1}{2^m} &< \frac{s}{2} = \varepsilon \\ \varepsilon = \frac{s}{2} : \exists N : \frac{1}{N} &< \frac{S}{2} \\ \rightarrow \underbrace{\frac{1}{sm} + \frac{1}{N}}_{\in A} &< s \\ \Rightarrow \inf A &= 0 \end{aligned}$$

Remark: When starting this exercise, always estimate whether a maximum/minimum exists. If so, you can save time to prove supremum/infimum.

$$\frac{1}{2^{m+1}} < \frac{1}{2^m} \forall m$$

$$\frac{1}{N+1} < \frac{1}{N} \forall N$$

Therefore $\max A$ is when m, n is as small as possible:

$$\frac{1}{2} + \frac{1}{1} = \frac{3}{2}$$

$$\max(A) = \frac{3}{2} = \sup(A)$$

$$B = \left\{ \frac{x}{1+x} \mid x \in \mathbb{R}, x \geq 0 \right\}$$

$\min(B) = 0$ because $0 \leq \frac{x}{1+x} \forall x \geq 0 \wedge \frac{x}{1+x} \Big|_{x=0} = 0$.

$$\frac{x}{1+x} < 1 \Leftrightarrow x < 1+x \Leftrightarrow 0 < 1 \forall x \geq 0$$

Is 1 an upper bound and $1 \notin B$?

Assume $\exists s < 1$:

$$\frac{x}{1+x} \leq s$$

$$x \leq s(1+x)$$

$$x(1-s) \leq 0$$

$$1-s > 0$$

$$\Rightarrow \sup(B) = 1 \wedge \nexists \max(B)$$

26 Exercise 37

$$I = [a, b) = \{x \in \mathbb{R} \mid a \leq x < b\}$$

$$a = \min[a, b) \Rightarrow a \text{ is } \inf([a, b))$$

$$a \in [a, b) : \forall x \in [a, b) : a \leq x \Rightarrow \min(I) = a \Rightarrow \inf(I) = a$$

b is upper bound:

$$b \notin [a, b) \text{ by definition } \forall x \in [a, b) : b > x$$

Claim: b is the smallest upper bound.

Assume: $\exists b' < b : b'$ is upper bound.

$$b' \in [a, b) \quad \underbrace{\hspace{1cm}}_{\text{because } \mathbb{R} \text{ is complete}}$$

27 Exercise 38

Exercise 21. Let A and B two non-empty, bounded by below subseq of \mathbb{R} . Prove that

$$\inf(A \cup B) = \min \{\inf(A), \inf(B)\}$$

Without loss of generality, $\inf A \leq \inf B$:

Let $a \in A$ and $b \in B$ arbitrary. This implies that $a \geq \inf A$ and $b \geq \inf B \geq \inf A$.

$$\Rightarrow \forall x \in (A \cup B) : x \geq \inf A$$

$$\Rightarrow \inf(A) \geq \inf(A \cup B)$$

Because extending a set A with additional elements, the infimum cannot be increased, but only decreased.

$$\Rightarrow \inf(A) \leq \inf(A \cup B)$$

$$x \in A : \inf \{ \inf A, \inf B \} \leq \inf(A) \leq x$$

$$x \in B : \inf \{ \inf A, \inf B \} \leq \inf(B) \leq x$$

$$\forall x \in A \cup B : \underbrace{\min \{ \inf A, \inf B \}}_{\text{lower bound}} \leq x$$

$$\Rightarrow \inf(A \cup B) \leq \min \{ \inf(A), \inf(B) \}$$

$$\Rightarrow \inf(A) = \inf(A \cup B)$$

28 Exercise 39

28.1 Exercise 39a

$$\begin{aligned} \sup_{y \in Y} \inf_{x \in X} f(x, y) &\leq \inf_{x \in X} \sup_{y \in Y} f(x, y) \\ \underbrace{\inf_{x \in X} f(x, y)}_{\sup_{y \in Y}} &\leq f(x, y) \leq \sup_{y \in Y} f(x, y) \\ \sup_{y \in Y} \inf_{x \in X} f(x, y) &\leq \sup_{y \in Y} f(x, y) \\ \sup_{y \in Y} \inf_{x \in X} f(x, y) &= \inf_{x \in X} \sup_{y \in Y} \inf_{x \in X} f(x, y) \leq \inf_{x \in X} \sup_{y \in Y} f(x, y) \quad \checkmark \end{aligned}$$

28.2 Exercise 39b

$$\begin{aligned} f : (x, y) &\mapsto 1_{\{x \geq 0, y \geq 0\} \cup \{x < 0, y < 0\}} \\ \sup_{y \in Y} f(x, y) &= 1 \forall x \\ \inf_{x \in X} \sup_{y \in Y} f(x, y) &= 1 \\ \inf_{x \in X} f(x, y) &= 0 \forall y \in [-1, 1] \\ \sup_{y \in Y} \inf_{x \in X} f(x, y) &= 0 < 1 \end{aligned}$$

29 Exercise 40

29.1 Exercise 40.a.1

$$\frac{5+i}{2+3i} \cdot \frac{2-3i}{2-3i} = \frac{10-15i+2i-3i^2}{-6i+4+6i-9i^2} = \frac{10-13i+3}{4+9} = \frac{13-13i}{13} = 1-i$$

29.2 Exercise 40.a.2

$$\begin{aligned}
 z^2 &= \frac{1 + \sqrt{3}i}{2} \\
 z^2 &= \pm \sqrt{\frac{1}{2} + \frac{\sqrt{3}i}{2}} \\
 z^2 &= \pm \sqrt{\frac{9 + 6\sqrt{3}i - 3}{12}} \\
 z^2 &= \pm \sqrt{\frac{(3 + \sqrt{3}i)^2}{12}} \\
 z^2 &= \pm \frac{3 + \sqrt{3}i}{\sqrt{12}} \\
 z^2 &= \pm \left(\frac{\sqrt{3}}{2} + i\frac{1}{2} \right)
 \end{aligned}$$

29.3 Exercise 40.b.1

$$\begin{aligned}
 M_1 &= \left\{ z \in \mathbb{C} \setminus \{0\} \mid \left| \frac{1}{z} \right| < 2 \right\} \\
 \left| \frac{1}{z} \right| &= \left| \frac{1}{a + bi} \right| = \frac{|1|}{|a + bi|} = \frac{1}{\sqrt{a^2 + b^2}} \\
 &\Rightarrow \frac{1}{\sqrt{a^2 + b^2}} < 2 \\
 &\Rightarrow \frac{1}{2} < \sqrt{a^2 + b^2} \\
 &\Rightarrow \frac{1}{4} < a^2 + b^2
 \end{aligned}$$

Illustrated we draw a circle originating in $(0, 0)$ with radius $\frac{1}{2}$. The solution set is the whole plane excluding everything what is part of the circle.

29.4 Exercise 40.b.2

$$\begin{aligned}
 M_2 &= \{ z \in \mathbb{C} \mid \Im((1 + i)z) = 0 \} \\
 &\quad \Im(z + zi)
 \end{aligned}$$

TODO

30 Exercise 41

$$\begin{aligned}
 A_n &:= (-\infty, a_n)_{n \in \mathbb{N}} & A &:= \bigcup_{n \in \mathbb{N}} A_n \\
 B_n &:= (b_n, \infty)_{n \in \mathbb{N}} & B &:= \bigcup_{n \in \mathbb{N}} B_n
 \end{aligned}$$

$$\forall n \in \mathbb{N} : x \in I_n$$

Show that $x = \sup A = \inf B$.

Because I_n are nested intervals it holds that

$$a_1 \leq \dots \leq a_n \leq a_{n+1} \leq x$$

Because

$$\forall \varepsilon > 0 \exists N : N \geq n : 0 \leq x - a_n \leq b_n - a_n \leq \varepsilon$$

it holds that

$$x = \sup(a_n)$$

Let $y \in A$.

$$\begin{aligned} \exists n \in \mathbb{N} : y \in A_n &\Rightarrow y < a_n \leq x \\ &\Rightarrow y \in A : y < x \end{aligned}$$

Therefore x is an upper bound. Is it the only upper bound?

Assume another upper bound x' exists.

$$\begin{aligned} x' < x &= \lim_{n \rightarrow \infty} a_n \\ \Rightarrow \exists N \in \mathbb{N} : x' < a_n &\quad \forall n \geq N \\ \varepsilon &= \frac{x - x'}{2} \\ \Rightarrow \exists y \in A_{n+1} & \\ y &> x' \end{aligned}$$

This is a contradiction and therefore x is the distinct upper bound.

The proof for the infimum works analogously.

It only remains to show that $x \notin A$.

$$\forall a_n \neq x \Rightarrow \exists a_{n+k} : a_n < a_{n+k}$$

31 Exercise 42

Give the limes for the following sequences:

31.1 Exercise 42.a

$$a_n = \frac{5n + 2}{3n + 7}$$

$$\begin{aligned} \lim_{n \rightarrow \infty} a_n &= \frac{5n + 2}{3n + 7} \\ &= \frac{\lim_{n \rightarrow \infty} 5n + 2}{\lim_{n \rightarrow \infty} 3n + 7} \\ &= \frac{\lim_{n \rightarrow \infty} 5n + \lim_{n \rightarrow \infty} 2}{\lim_{n \rightarrow \infty} 3n + \lim_{n \rightarrow \infty} 7} \\ &= \frac{n(5 + \frac{2}{n})}{n(3 + \frac{7}{n})} \\ &= \frac{5 + \overbrace{\frac{2}{n}}^{\rightarrow 0}}{3 + \underbrace{\frac{7}{n}}_{\rightarrow 0}} \\ &= \frac{5}{3} \end{aligned}$$

This works only if the denominator is non-zero. $\lim_{n \rightarrow \infty} (3 + \frac{7}{n})$ turns out to be non-zero.

31.2 Exercise 42.b

$$b_n = \frac{2n^2 - 4n + 5}{n^3 + 2\sqrt{n}}$$

First, we make a remark, that $\lim_{n \rightarrow \infty} \frac{1}{n^2} = 0$. Why, because

$$\lim_{n \rightarrow \infty} \frac{1}{n^2} = \left(\lim_{n \rightarrow \infty} \frac{1}{n} \right) \cdot \left(\lim_{n \rightarrow \infty} \frac{1}{n} \right) = 0$$

This can be generalized for $\lim_{n \rightarrow \infty} \frac{1}{n^k} = 0$ with $k \in \mathbb{N}_+$.

$$\begin{aligned} \lim_{n \rightarrow \infty} b_n &= \frac{2n^2 - 4n + 5}{n^3 + 2\sqrt{n}} \\ &= \frac{n^3 \cdot \left(\frac{2}{n} - \frac{4}{n^2} + \frac{5}{n^3} \right)}{n^3 \cdot \left(1 + 2 \frac{n^{0.5}}{n^3} \right)} \\ &= \frac{\frac{2}{n} - \frac{4}{n^2} + \frac{5}{n^3}}{1 + 2 \cdot \frac{1}{n^{2.5}}} \\ &= \frac{\frac{2}{n} - \frac{4}{n^2} + \frac{5}{n^3}}{\frac{n^{2.5}}{n^{2.5}}} \\ &= \frac{2n^{1.5} - 4n^{0.5} + 5n^{0.5}}{n^{2.5} + 2} \cdot \frac{\frac{1}{n^{2.5}}}{\frac{1}{n^{2.5}}} \\ &= \frac{2n^{-1} - 4n^{-2} + 5n^{-3}}{1 + 2n^{-2.5}} \\ &= \frac{0}{1} \end{aligned}$$

Or generally:

$$2n^2 - 4n + 5 \leq 2n^2 + 4n^2 + 5n^2 \leq 11n^2$$

$$0 \leq b_n \leq \frac{11n^2}{n^3} = \underbrace{\frac{11}{n}}_{\rightarrow 0}$$

31.3 Exercise 42.c

$$c_n = \sqrt{4n^2 + 2n + 3}$$

$$\begin{aligned} c_n &= \sqrt{4n^2 + 2n + 3} \cdot \frac{\sqrt{4n^2 + 2n + 3}}{\sqrt{4n^2 + 2n + 3} + 2n} \\ &= \dots \\ &= \frac{2 + \frac{3}{n}}{\sqrt{4 + \frac{2}{n} + \frac{3}{n^2}} + 2} \\ &= \frac{2}{4} \\ &= \frac{1}{2} \end{aligned}$$

31.4 Exercise 42.d

$$d_n = \binom{n}{k} n^{-k} \text{ with } n \in \mathbb{N} \text{ for a fixed } k \in \mathbb{N}_+$$

$$\begin{aligned} d_n &= \binom{n}{k} n^{-k} \\ &= \frac{n!}{k!(n-k)!n^k} \\ &= \frac{n \cdot (n-1) \cdot \dots \cdot 1}{k!(n-k)!n^k} \\ &= \frac{n \cdot (n-1) \cdot \dots \cdot 1}{k!(n-k)!n^k} \\ &= \frac{(1 - \frac{1}{n})(1 - \frac{2}{n}) \cdot \dots \cdot (1 - \frac{k-1}{n}) \cdot (n-k) \cdot \dots \cdot 1}{k!(n-k)!} \\ &= \frac{(n-k)!}{k!(n-k)!} \\ &= \frac{1}{k!} \end{aligned}$$

Or better we write:

$$\begin{aligned} \frac{n!}{k!(n-k)!} &= \frac{\prod_{i=0}^{n-1} (n-i)}{\prod_{j=k}^{n-1} (n-j)} \\ &= \frac{1}{k!} \prod_{j=0}^{k-1} (n-j) n^{-k} \\ &= \frac{1}{k!} \prod_{j=0}^{k-1} \left[(n-j) \cdot \frac{1}{n} \right] \\ &= \frac{1}{k!} \prod_{j=0}^{k-1} \left(1 - \frac{j}{n} \right) \\ \lim_{n \rightarrow \infty} \frac{1}{k!} \prod_{j=0}^{k-1} \left(1 - \frac{j}{n} \right) &= \frac{1}{k!} \lim_{n \rightarrow \infty} \prod_{j=0}^{k-1} \left(1 - \frac{j}{n} \right) \quad [\text{if limes exist}] \\ &= \frac{1}{k!} \prod_{j=0}^{k-1} \underbrace{\lim_{n \rightarrow \infty} \left(1 - \frac{j}{n} \right)}_{=1} \\ &= \frac{1}{k!} \forall j = 0, \dots, k-1 \end{aligned}$$

32 Exercise 43

Exercise 22. Let $(a_n)_{n \in \mathbb{N}}$ be a sequence in \mathbb{R}_+ with $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = q$. Prove that

$$(a_n)_{n \in \mathbb{N}} \begin{cases} \text{converges} & \text{if } q < 1 \\ \text{diverges} & \text{if } q > 1 \end{cases}$$

In case $q = 1$ no statement about the convergence of $(a_n)_{n \in \mathbb{N}}$ can be made.

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = q$$

32.1 Examples for $q = 1$

$$\begin{aligned} a_n &= \frac{1}{n+1} & \frac{a_{n+1}}{a_n} &= \frac{n+1}{n+2} \rightarrow_{n \rightarrow \infty} 1 & a_n &\searrow 0 \\ a_n &= n+1 & \frac{a_{n+1}}{a_n} &= \frac{n+2}{n+1} \rightarrow_{n \rightarrow \infty} 1 & a_n &\nearrow 0 \end{aligned}$$

32.2 Proof for $q < 1$

$$\exists \underbrace{\varepsilon}_{= \frac{q+1}{2} - a} > 0 : q + \varepsilon < 1$$

If n is sufficiently large:

$$\left| \frac{a_{n+1}}{a_n} - q \right| < \varepsilon \Rightarrow \frac{a_{n+1}}{a_n} \in (q - \varepsilon, q + \varepsilon)$$

$$\begin{aligned} 0 &\leq a_{n+1} \leq (q + \varepsilon)a_n \\ 0 &\leq a_{n+2} \leq (q + \varepsilon)^2 a_n \\ &\dots \\ 0 &\leq a_{n+k} \leq (q + \varepsilon)^k a_n \end{aligned}$$

By induction it holds that

$$0 \leq a_{n+k} \leq \underbrace{(q + \varepsilon)^k}_{\tilde{q} < 1} a_1 \rightarrow_{k \rightarrow \infty} 0$$

This follows from the squeeze theorem.

$$\forall q > 1 \exists \varepsilon > 0 : q - \varepsilon > 1$$

$$\begin{aligned} a_{n+1} &> (q - \varepsilon)a_n \\ a_{n+k} &> \underbrace{(q - \varepsilon)^k}_{\tilde{q} > 1} a_n \end{aligned}$$

$$\begin{aligned} \lim_{n \rightarrow \infty} \tilde{q}^k &= +\infty \\ \tilde{q} &> 1 \end{aligned}$$

33 Exercise 44

Exercise 23. Let $(a_n)_{n \in \mathbb{N}}$ be a zero sequence in \mathbb{R} and $(b_n)_{n \in \mathbb{N}}$ a bounded sequence in \mathbb{R} . Prove that $(a_n b_n)_{n \in \mathbb{N}}$ is a zero sequence.

Because $(b_n)_{n \in \mathbb{N}}$ is bounded some d exists such that

$$\forall \varepsilon > 0 : \exists N \in \mathbb{N} : n \geq N : |a_n - 0| < \varepsilon$$

Consider $\lim_{n \rightarrow \infty} (a_n \cdot b_n) = 0$.

We need to show that

$$\forall \varepsilon > 0 \exists N \in \mathbb{N} : n \geq N : |a_n \cdot b_n - 0| < \varepsilon \cdot d$$

Where $\varepsilon \cdot d$ is epsilon multiplied with constant d . This is a hand-crafted value (meaning that we selected it intentionally and will turn out to solve our problem). Now we elaborate on the relation:

$$\begin{aligned} |a_n \cdot b_n| &< \varepsilon \cdot d \\ |a_n| \cdot |b_n| &< \varepsilon \cdot d \\ |a_n| \cdot d &< \varepsilon \cdot d \\ |a_n| &< \varepsilon \end{aligned}$$

Because $a_n < \varepsilon$ it holds that some constant exists for a sufficiently large N such that $|a_n \cdot b_n|$ is always smaller than some constant ε .