Homework 1 of Introduction to Analysis (I), Honor Class

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1. Without loss of generality, we take a sequence which is increasing. Then, if $\{x_n\}$ is not Cauchy then there exists some $\varepsilon > 0$ s.t. for any $N \in \mathbb{N}$, $n \ge m \ge N \Rightarrow x_n - x_m \ge \varepsilon$. Then, we want to proof "not Cauchy implies not bounded"

if $\{x_n\}$ is bounded above by y, then choose N=1 and $n_2-n_1>\varepsilon$ implies $n_3-n_2>\varepsilon$ and $n_4-n_3>\varepsilon\Rightarrow n_k-n_1>(k-1)\varepsilon$. By Archimedean property, $(k-1)\varepsilon>y$ for some k. Thus, y is not upper bound of $\{x_n\}$ contradiction.

That is, bounded and monotone sequence is Cauchy. For any bounded convergence sequence, it is Cauchy and converges in \mathbb{R} . Therefore, for any $\varepsilon > 0$, $\exists N \in \mathbb{N}$ s.t. $|x - x_n| < \varepsilon$ for some n > N. We want to proof x is least upper bound of $\{x_n\}$.

Since x_n is increasing, if there exists some $n \in \mathbb{N}$ s.t. $x_n > x$, then there exists some $\varepsilon > 0$ s.t. $|x_n - x| > \varepsilon$ contradiction to the convergence. Thus, $x \ge x_n$ for all n.

For $x - \frac{1}{k}$, exists $0 < \varepsilon < \frac{1}{k} \Rightarrow$ there exists some $n \in \mathbb{N}$ s.t. $x - x_n < \varepsilon < \frac{1}{k}$. That is, $x_n > x - \frac{1}{k}$ for all $k \in \mathbb{N}$.

Therefore, x is the least upper bound of the sequence. Thus, for any Cauchy sequence converges in \mathbb{R} , \mathbb{R} has least upper bound property.

2. (a) If we can find infinite many points labeled by n_1, n_2, \dots s.t. $\{x_{n_k}\}_{k=1}^{\infty}$ is decreasing, thus $\{x_n\}_{n=1}^{\infty}$ have a decreasing subsequence.

If not, then we only can find finite points s.t. $\{x_{n_k}\}_{k=1}^l$ is decreasing. Thus, we name the last element of the decreasing sequence as N. Thus, we can say that $n'_1 = N+1$, since n'_1 is not in decreasing sequence, implies that $\exists n'_2 > n'_1 \Rightarrow x_{n'_2} \geq x_{n'_1}$. And doing the same way, we can find $n'_1 < n'_2 < n'_3 < \cdots$ s.t. $\{x_{n'_i}\}_{i=1}^{\infty}$ is a increasing subsequence.

Then, every sequence in \mathbb{R} either has an increasing subsequence or a decreasing subsequence

(b) Since every sequence have either increasing or decreasing subsequence and $\{x_n\}$ is bounded, then by monotone convergence theorem, the subsequence converges.

$$x_n = \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n}$$
$$x_{n+1} = \frac{1}{n+2} + \frac{1}{n+3} + \dots + \frac{1}{2n} + \frac{1}{2n+1} + \frac{1}{2n+2}$$

Thus,
$$x_{n+1} - x_n = \frac{1}{2n+1} + \frac{1}{2n+2} - \frac{1}{n+1} = \frac{1}{2n+1} - \frac{1}{2n+2} = \frac{1}{(2n+1)(2n+2)}$$
. And $x_{n+k+1} - x_{n+k} = \frac{1}{(2(n+k)+1)(2(n+k)+2)} < \frac{1}{(2n+1)(2n+2)}$.

Thus, for any
$$\varepsilon > 0$$
, there exists $n, m \in \mathbb{N}, m > n$ s.t. $|x_n - x_{n+1}| = \frac{1}{(2n+1)(2n+1)} \le \frac{\varepsilon}{m-n}$. Then, $|x_m - x_n| \le |x_m - x_{m-1}| + \dots + |x_{n+1} - x_n| \le (m-n) \frac{\varepsilon}{m-n} = \varepsilon$.

Then, $\{x_n\}$ is Cauchy \Rightarrow converges.

4. If $\liminf_{n \to \infty} x_n = \infty$, then assume $\{x_n\}$ is bounded above by y. Then, $x_n < y$ for all $n \in \mathbb{N}$ but $\liminf x_n = \infty > y$ contradiction.

Thus, $\{x_n\}$ is not bounded above \Rightarrow diverges to ∞ .