

Constructing \mathbb{R} via Cauchy completion

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February 21, 2021

This document details how to define the set of real numbers via rational approximations.

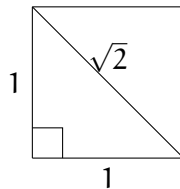
1 Notation

- \coloneqq means defined to be.
- \mathbb{N} is the set of natural numbers $\{0, 1, 2, \dots\}$.
- \mathbb{Q} is the rational numbers (quotient).
- \mathbb{R} is the real numbers.
- $d(x, y) = |x - y|$ is the distance between the points x and y .
- $\mathbb{Q}^{\mathbb{N}}$ is the set of sequences of rational numbers
- $\mathbb{Q}_{\mathbb{C}}^{\mathbb{N}}$ is the set of rational sequences satisfying [Cauchy's criterion](#)
- $\mathbb{R}^{\mathbb{N}}$ is the set of sequences of real numbers
- $\mathbb{R}_{\mathbb{C}}^{\mathbb{N}}$ is the set of real sequences satisfying [Cauchy's criterion](#)

2 Insufficiency of the rationals

The discovery of irrational numbers radically changed our concept of a number. It is an ancient discovery, credited to Pythagoras, but it is likely this was discovered independently elsewhere in the world because there are surviving documents with approximations to irrational numbers.

Even in pragmatic mathematics, we're forced to accept irrational numbers as soon as we want to calculate the diagonal of a square:



The irrationality of $\sqrt{2}$ would have been understood geometrically at the time, but a modern algebraic proof goes like this:

Theorem 1 $\sqrt{2}$ is irrational

Proof. Suppose it is rational. Then there is some fraction a/b in simplest form where a, b are integers, $b \neq 0$, and

$$\left(\frac{a}{b}\right)^2 = 2.$$

Then

$$\begin{aligned}\frac{a^2}{b^2} &= 2 \\ a^2 &= 2b^2.\end{aligned}$$

Therefore, a is even. Substitute $a = 2k$. Then

$$(2k)^2 = 2b^2. \tag{1}$$

But,

$$4k^2 = 2b^2, \tag{2}$$

$$2k^2 = b^2, \tag{3}$$

proving b is even too. This contradicts the assumption that a/b was in simplest form. \square

2.1 What do now?

How can we work with an irrational number? Relating it back to rational numbers is promising. There are multiple ways to do this. In fact, we defined $\sqrt{2}$ by relating it to 2 algebraically: $(\sqrt{2})^2 = 2$. But for this article, an algebraic relationship is of limited use. There is an ambiguity: $(\sqrt{2})^2 = (-\sqrt{2})^2 = 2$, so which one did we want?

More damning is the existence of *transcendental numbers*, irrational numbers that are not the solution to any algebraic equation we can spelled using rational numbers, the most famous of which are π and e . Instead, consider *rational approximations*. In particular, we want approximations that can be made *arbitrarily precise*.

Definition 2 If x_n is a sequence approximating x_* , it can be made arbitrarily precise when, for any desired error tolerance $\varepsilon > 0$, there is some large enough N_ε that once $n > N_\varepsilon$, the sequence is within the desired tolerance:

$$n > N_\varepsilon \implies d(x_n, x_*) < \varepsilon.$$

Write this

$$\lim_{n \rightarrow \infty} x_n = x_*.$$

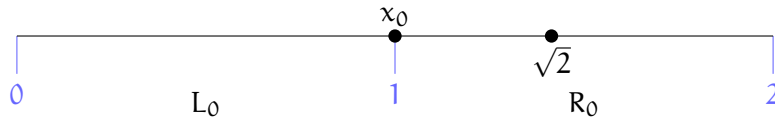
Example 3 (Approximating $\sqrt{2}$ via binary search) Binary search is probably the simplest algorithm to approximate $\sqrt{2}$ with arbitrary precision. The idea is to repeatedly bisect an interval containing $\sqrt{2}$ in order to refine our estimate.

To begin, pick an interval I_0 containing $\sqrt{2}$, so $I_0 = (0, 2)$. For our initial estimate, take the midpoint of I_0 , so $x_0 = 1$. This cuts I_0 into its left half, $L_0 = I_0 \cap (-\infty, x_0)$, and the right half $R_0 = I_0 \cap (x_0, \infty)$. Then

$$\text{length}(L_0) = \text{length}(R_0) = \frac{1}{2}\text{length}(I_0) = 1.$$

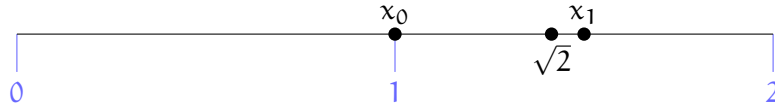
Observing that $\sqrt{2}$ must lie in one of these halves leads to an error bound:

$$E_0 := d(x_0, \sqrt{2}) \leq 1.$$



Now check if we under- or over-estimated. Because $x_0^2 = (1)^2 = 1$ is less than 2, $x_0 < \sqrt{2}$; therefore, $\sqrt{2} \in R_0$.

We can refine this estimate by picking $I_1 = R_0$ and repeating this process. Take x_1 to be its midpoint, 1.5. Again, call the left half $L_1 = I_1 \cap (-\infty, x_1)$ and the right half $R_1 = I_1 \cap (x_1, \infty)$.



The same argument will also give new error bounds. Observe

$$\text{length}(L_1) = \text{length}(R_1) = \frac{1}{2}\text{length}(I_1) = \frac{1}{2}.$$

Because $\sqrt{2}$ must lie in one of these halves, we get the error bound

$$E_1 := d(x_1, \sqrt{2}) \leq \frac{1}{2}.$$

Checking $x_1^2 = 2.25 > 2$ shows this time we overestimated, so $\sqrt{2} \in I_2 := L_1$.

In general, given I_n , pick x_n to be its midpoint. Let $L_n = I_n \cap (-\infty, x_n)$ be the left half and $R_n = I_n \cap (x_n, \infty)$ be the right half. The lengths of these halves gives an error bound:

$$E_n := d(x_n, \sqrt{2}) \leq \text{length}(L_n) = \text{length}(R_n) = \frac{1}{2}I_n.$$

Induction on n gives

$$E_n \leq \frac{1}{2^n}. \quad (4)$$

Setting

$$I_{n+1} = \begin{cases} L_n & \text{if } x_n^2 > 2 \text{ (overestimated)} \\ R_n & \text{if } x_n^2 < 2 \text{ (underestimated)} \end{cases}$$

sets us up for the next iteration.

Equation (4) is particularly interesting because it shows error can be made arbitrarily small:

$$\lim_{n \rightarrow \infty} E_n \leq \lim_{n \rightarrow \infty} \frac{1}{2^n} = 0.$$

Generalizing this kind of argument leads to a formal definition for the set of real numbers. However, we must take care to avoid circular reasoning. So far, we found this approximation by assuming that some number called $\sqrt{2}$ exists, is well-defined, and works the way we would expect a number to. We can probably patch up this specific approximation in an ad-hoc way, using additional facts about $\sqrt{2}$. But this will not generalize.

3 Avoiding circularity via Cauchy's criterion

Our goal is to define a real number as something we can approximate using rational numbers. But how can you tell if you are correctly approximating something that hasn't been defined yet? Without knowing what $\sqrt{2}$ is, how can we make sense of $|x_n - \sqrt{2}|$?

We need to know if a sequence of rational numbers looks like an approximation but without needing to know how to take its limit (or even if its limit exists). That is the purpose of the following test:

Definition 4 (Cauchy's criterion) A sequence x_n satisfies Cauchy's criterion ("is Cauchy") when its elements eventually become arbitrarily close:

$$\lim_{i,j \rightarrow \infty} d(x_i, x_j) = \lim_{i,j \rightarrow \infty} |x_i - x_j| = 0$$

Certainly, a convergent sequence passes this test:

Theorem 5 Every convergent sequence satisfies *Cauchy's criterion*.

Proof. Recall the triangle inequality:

$$\begin{aligned} d(x, z) &\leq d(x, y) + d(y, z), \\ |x - z| &\leq |x - y| + |y - z|. \end{aligned}$$

Suppose the sequence x_n has limit x_* . Then

$$\lim_{i \rightarrow \infty} d(x_i, x_*) = \lim_{j \rightarrow \infty} d(x_j, x_*) = 0,$$

hence

$$\lim_{i,j \rightarrow \infty} d(x_i, x_*) + d(x_j, x_*) = 0,$$

but

$$\begin{aligned} d(x_i, x_j) &\leq d(x_i, x_*) + d(x_j, x_*), \\ \lim_{i,j \rightarrow \infty} d(x_i, x_j) &\leq \lim_{i,j \rightarrow \infty} d(x_i, x_*) + d(x_j, x_*) = 0 \end{aligned} \quad \square$$

The converse is not always true. There are some Cauchy sequences that have no rational limit. The bisection approximation of $\sqrt{2}$ is one such sequence is an example. I would love to tell you it is Cauchy because it converges—to $\sqrt{2}$. But that is circular reasoning. Instead, I will carefully redefine it and prove it is Cauchy.

Definition 6 (Bisection approximation to (REDACTED)) Let $I_0 := (0, 2)$ be the starting interval. Pick x_n to be the midpoint of I_n (in particular, $x_0 = 1$). Let

$$L_n := I_n \cap (0, x_n)$$

be the left half of I_n and

$$R_n := I_n \cap (x_n, 2)$$

be the right half. Define I_{n+1} by ~~choosing the half containing~~ $\sqrt{2}$

$$I_{n+1} := \begin{cases} L_n & \text{if } x_n^2 < 2 \\ R_n & \text{if } x_n^2 > 2 \end{cases}$$

The sequence $n \mapsto x_n$ this generates is the desired approximation.

Theorem 7 *The sequence $n \mapsto x_n$ defined above satisfies [Cauchy's criterion](#).*

Proof. As L_n and R_n are each halves of I_n , their lengths are each half the length of I_n :

$$\text{length}(I_{n+1}) = \frac{1}{2} \text{length}(I_n).$$

By induction,

$$\text{length}(I_n) = \frac{2}{2^n}.$$

By construction, whenever $i, j > n$ both x_i and x_j are contained in I_n ; therefore,

$$d(x_i, x_j) \leq \text{length}(I_n) = \frac{2}{2^n}$$

Taking limits gives

$$\lim_{i,j \rightarrow \infty} d(x_i, x_j) \leq \lim_{n \rightarrow \infty} \frac{2}{2^n} = 0$$

as desired. □

Theorem 8 *The sequence $n \mapsto x_n$ has no limit within the set of rational numbers.*

Proof. Observe that the intervals I_\square are nested:

$$I_0 \supset I_1 \supset I_2 \supset \dots I_n \supset I_{n+1} \supset \dots$$

Fix N . For any $i > N$, $x_i \in I_i \subset I_N$. Therefore $x_* \in I_N$. But N was arbitrary, so x_* has to be contained in I_n for all n .

Write $I_n = (a_n, b_n)$. Then $a_n < x_* < b_n$ and

$$a_n^2 < x_*^2 < b_n^2.$$

Because of how each I_n was chosen to contain $\sqrt{2}$, we are guaranteed that $a_n^2 < 2 < b_n^2$. Because the length of I_n approaches 0, we find that $a_n - b_n \rightarrow 0$. Therefore $x_* = \sqrt{2}$. $\lim_{n \rightarrow \infty} a_n^2 = \lim_{n \rightarrow \infty} b_n^2 = 2$, forcing

$$x_*^2 = 2.$$

There is no such rational number. □

4 Constructing \mathbb{R} via equivalence classes of Cauchy sequences

Multiple sequences can approximate the same number. We need a way to check this that avoids circular reasoning, again without direct reference to the sequences' limit.

Definition 9 (\approx) We say $(n \mapsto x_n) \approx (n \mapsto y_n)$ (or briefly $x_n \approx y_n$) whenever

$$\lim_{n \rightarrow \infty} d(x_n, y_n) = 0.$$

The goal is to use \approx to collect together equivalent approximations into buckets. These buckets will become our construction of the real numbers. But how do we know they will split cleanly? The necessary property is that \approx be an *equivalence relation*.

Definition 10 (Equivalence relation) An equivalence relation \sim must satisfy:

1. reflexivity: $x \sim x$,
2. symmetry: $x \sim y$ is equivalent to $y \sim x$,
3. transitivity: if $x \sim y$ and $y \sim z$ then $x \sim z$.

Theorem 11 \approx is an equivalence relation.

Proof.

1. Reflexivity follows from noting $d(x, x) = 0$. Therefore, if $n \mapsto x_n$ is a Cauchy sequence, $d(x_n, x_n) = 0$.

2. Symmetry follows from observing d is symmetric: $d(x, y) = d(y, x)$.
3. Transitivity is a consequence of the triangle inequality. If $x_n \approx y_n$, then $d(x_n, y_n) \rightarrow 0$. If $y_n \approx z_n$, then $d(y_n, z_n) \rightarrow 0$. Therefore

$$d(x_n, z_n) \leq d(x_n, y_n) + d(y_n, z_n) \rightarrow 0. \quad \square$$

Now for the buckets:

Definition 12 (Equivalence class) If $n \mapsto x_n$ is a cauchy sequence, define its *equivalence class*

$$[n \mapsto x_n] := \{n \mapsto y_n : (n \mapsto x_n) \approx (n \mapsto y_n)\}.$$

The set of all such equivalence classes is written $\mathbb{Q}_C^{\mathbb{N}} / \approx$.

We can finally construct the reals!

Definition 13 The set of real numbers is the set of equivalence classes of rational cauchy sequences:

$$\mathbb{R} := \mathbb{Q}_C^{\mathbb{N}} / \approx.$$

We would like to think of the real numbers as containing the rational numbers, so we need to find a copy of \mathbb{Q} in \mathbb{R} .

Definition 14 Let $i : \mathbb{Q} \rightarrow \mathbb{R}$ via $i(q) = [n \mapsto q]$, the sequence that is constantly q .

The basic operations $+$, \times , $-$, \div , $|\cdot|$ extend to \mathbb{R} similarly:

$$[n \mapsto x_n] + [n \mapsto y_n] := [n \mapsto x_n + y_n].$$

Theorem 15 *The function $i : \mathbb{Q} \mapsto \mathbb{R}$ is an isometry (preserves distance).*

Proof. Consider rational numbers x and y . Then

$$d(i(x), i(y)) = |[n \mapsto x] - [n \mapsto y]| = [n \mapsto |x - y|] = i(d(x, y)) \quad \square$$

Now we can define $\sqrt{2}$ by the equivalence class $[n \mapsto x_n]$ of the sequence $n \mapsto x_n$ found by bisection. We would expect in some sense

$$\lim_{n \rightarrow \infty} x_n = \sqrt{2}.$$

We can state this more precisely using $i : \mathbb{Q} \rightarrow \mathbb{R}$ as

$$\lim_{n \rightarrow \infty} i(x_n) = \sqrt{2}.$$

We intuitively interpret the construction of \mathbb{R} as representing a real number r by the rational approximations *that converge to* r . However, until now we haven't formally investigated the convergence of these sequences. The following theorem establishes a formalized version of this intuition as fact.

Theorem 16 If $n \mapsto x_n \in \mathbb{R} = \mathbb{Q}_C^{\mathbb{N}}$, then

$$\lim_{n \rightarrow \infty} i(x_n) = [n \mapsto x_n],$$

i.e. *rational Cauchy sequences converge (in \mathbb{R}) to the real number they represent.*

Proof. Let $x_* = [n \mapsto x_n]$. It suffices to show

$$\lim_{k \rightarrow \infty} x_* - i(x_k) = 0.$$

Note that the 0 in the right hand side is the *real number* 0, i.e. $[_ \mapsto 0]$. But

$$x_* - i(x_k) = [n \mapsto x_n] - [_ \mapsto x_k] = [n \mapsto x_n - x_k];$$

therefore,

$$\lim_{k \rightarrow \infty} x_* - i(x_k) = \lim_{k \rightarrow \infty} [n \mapsto x_n - x_k].$$

Now it suffices to show

$$\lim_{k \rightarrow \infty} (n \mapsto x_n - x_k) \approx _ \mapsto 0,$$

which follows from observing

$$\lim_{n \rightarrow \infty} \lim_{k \rightarrow \infty} x_n - x_k = 0$$

by hypothesis that $n \mapsto x_n$ is Cauchy. □

Theorem 17 *Every Cauchy sequence of real numbers converges to a real number.*

Proof. Suppose there is an $n \mapsto x^{(n)} \in \mathbb{R}_C^{\mathbb{N}}$. Each $x^{(n)} \in \mathbb{R}$ so it is represented by some rational cauchy sequence

$$x^{(n)} = [m \mapsto x_m^{(n)}].$$

Suppose there is an $n \mapsto x^{(n)} \in \mathbb{R}_C^{\mathbb{N}}$. Each $x^{(n)} \in \mathbb{R}$ so it is represented by some rational cauchy sequence

$$x^{(n)} = [m \mapsto x_m^{(n)}].$$

Consider the diagonal sequence

$$D := m \mapsto x_m^{(m)}.$$

It suffices to show that

$$\lim_{n \rightarrow \infty} x^{(n)} - [D] = 0,$$

or

$$\lim_{m \rightarrow \infty} \lim_{n \rightarrow \infty} x_m^{(n)} - x_m^{(m)} = 0.$$

□

???