1. Suppose that (X, d_X) and (Y, d_Y) are metric spaces. Define $d: (X \times Y) \times (X \times Y) \to \mathbb{R}$ by

$$d((x,y),(a,b)) = d_X(x,a) + d_Y(y,b).$$

Prove $(X \times Y, d)$ is a metric space.

Solution: We will show that $d:(X\times Y)\times (X\times Y)\to \mathbb{R}$ is a metric on $(X\times Y)$.

Let $(x, y), (a, b), (c, d) \in X \times Y$.

1) $d((x,y),(a,b)) \ge 0$

Proof. By definition,

$$d((x,y),(a,b)) = d_X(x,a) + d_Y(y,b) \ge 0$$

since d_X and d_Y are both metrics.

2) d((x,y),(a,b)) = 0 if and only if (x,y) = (a,b).

Proof. We note that (x, y) = (a, b) if and only if x = a and y = b. Since d_X and d_Y are both metrics we have that $d_X(x, a) = 0$ and $d_Y(y, b) = 0$ if and only if x = a and y = b. Hence,

$$d((x,y),(a,b)) = d_X(x,a) + d_Y(y,b) = 0$$

if and only if (x, y) = (a, b).

3) d((x,y),(a,b)) = d((a,b),(x,y))

Proof. By definition,

$$d((x,y),(a,b)) = d_X(x,a) + d_Y(y,b) = d_X(a,x) + d_Y(b,y) = d((a,b),(x,y))$$

since d_X and d_Y are both metrics.

4) $d((x,y),(a,b)) \le d((x,y),(c,d)) + d((c,d),(a,b))$

Proof. By definition,

$$d((x,y),(a,b)) = d_X(x,a) + d_Y(y,b) \le d_X(x,c) + d_X(c,a) + d_Y(y,d) + d_Y(d,b)$$

= $d((x,y),(c,d)) + d((c,d),(a,b))$

since d_X and d_Y are both metrics.

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2. Let X be a set with the following metric:

$$\rho(x,x) = 0$$

$$\rho(x,y) = 1, \quad x \neq y$$

Show that in (X, ρ) every subset is open.

Solution: We will show the result directly.

Proof. Suppose that S is a subset of X and let $x \in S$. We will show that there is a neighborhood around s contained in S. Notice that

$$N_{1/2}(s) = \left\{ x \in X \mid \rho(x, s) < \frac{1}{2} \right\} = \{s\} \subset S$$

by the definition of the above metric ρ .

3. Let $a_1 = \sqrt{2}$, and $a_{n+1} = \sqrt{2a_n}$ for $n \ge 1$. Show that this sequence converges.

Hint: Show that this sequence is bounded above by 2 and increasing via induction.

Solution: We will prove by induction that the sequence is bounded above and increasing via induction then leverage these results to prove the main result.

Lemma 0.1. The sequence (a_n) is increasing.

Proof. We proceed by induction.

Base case: $a_1 \leq a_2$.

We simply notice that $a_1 = \sqrt{2} \le \sqrt{2\sqrt{2}} = a_2$.

Induction Hypothesis: Assume that $a_n \leq a_{n+1}$.

We now show that $a_{n+1} \leq a_{n+2}$ given the induction hypothesis. Notice that,

$$a_{n+2} = \sqrt{2 \cdot a_{n+1}} \ge \sqrt{2 \cdot a_n} = a_{n+1}.$$

Hence the result is proven.

Lemma 0.2. The sequence (a_n) is bounded above by 2.

Proof. We proceed by induction.

Base case: $a_1 \leq 2$.

We simply notice that $\sqrt{2} < 2$.

Induction Hypothesis: Assume that $a_n \leq 2$.

We now show that $a_{n+1} \leq 2$ given the induction hypothesis. Notice that,

$$a_{n+1} = \sqrt{2 \cdot a_n} < \sqrt{2 \cdot 2} = \sqrt{4} = 2.$$

Hence the result is proven.

Proof. By the above two lemmas we have that the sequence (a_n) is increasing and bounded above. By the monotone convergence theorem we have that the sequence converges. \Box

4. Find the limits and show by arguing directly from the definitions that the following sequences converge.

a)
$$a_n = \frac{2n-3}{n+5}, n \ge 0.$$

b)
$$b_n = \frac{n+5}{n^2-n-1}, n \ge 2.$$

Solution:

a)
$$a_n = \frac{2n-3}{n+5}, n \ge 0.$$

Proof. We will show that $(a_n) \to 2$. We note that,

$$\left| \frac{2n-3}{n+5} - 2 \right| = \left| \frac{2n-3-2(n+5)}{n+5} \right| = \left| \frac{-13}{n+5} \right| = \left| \frac{13}{n+5} \right|.$$

Let $\varepsilon > 0$ be given. Choose an $N \in \mathbb{N}$ such that

$$\left| \frac{13}{N+5} \right| < \varepsilon.$$

This is possible since $\{n+5\mid n\in\mathbb{N}\}$ is an unbounded set of positive numbers. If $n\geq N$, then

$$\left| \frac{13}{n+5} \right| \le \left| \frac{13}{N+5} \right| < \varepsilon.$$

Thus we have proven the intended limit.

b)
$$b_n = \frac{n+5}{n^2 - n - 1}, n \ge 2.$$

Proof. We will show that $(b_n) \to 0$. We note that,

$$\left| \frac{n+5}{n^2 - n - 1} - 0 \right| = \left| \frac{n+5}{n^2 - n - 1} \right| \le \left| \frac{n}{n^2 - n - 1} \right| + \left| \frac{5}{n^2 - n - 1} \right|$$

$$= \left| \frac{1}{n - \left(1 + \frac{1}{n}\right)} \right| + \left| \frac{5}{\left(n - \frac{1}{2}\right)^2 - \frac{5}{4}} \right|$$

$$\le \left| \frac{1}{n-3} \right| + \left| \frac{5}{n^2 - \frac{5}{4}} \right|.$$

There exists an $N_1 \in \mathbb{N}$ such that $\left|\frac{1}{N_1-3}\right| < \varepsilon/2$ and an $N_2 \in \mathbb{N}$ such that $\left|\frac{5}{N_2^2-\frac{5}{4}}\right| < \varepsilon/2$. Let $N = \max\{N_1, N_2\}$. If $n \ge N$, then

$$\left| \frac{1}{n-3} \right| + \left| \frac{5}{n^2 - \frac{5}{4}} \right| \le \left| \frac{1}{N-3} \right| + \left| \frac{5}{N^2 - \frac{5}{4}} \right| < \varepsilon.$$

Thus we have proven the intended limit.

5. Suppose (a_n) , (b_n) and (c_n) are sequences of real numbers. Show if $a_n \leq b_n \leq c_n$ for all n and both (a_n) and (c_n) converge to L then (b_n) converges to L.

Solution: We will prove the result directly.

Proof. We must show that for all $\varepsilon > 0$ there exists an $N \in \mathbb{N}$ such that if $n \geq N$ then $|b_n - L| < \varepsilon$. Let $\varepsilon > 0$ be given. Since $(a_n) \to L$ and $(c_n) \to L$ we have that there exists an N_a and N_c in \mathbb{N} such that if $n \geq \max\{N_a, N_c\}$ we have $|a_n - L| < \varepsilon$ and $|c_n - L| < \varepsilon$. Note that

$$-\varepsilon < a_n - L \le b_n - L \le c_n - L < \varepsilon \quad \text{if } n \ge \max\{N_a, N_c\}.$$

More specifically, if $n \ge \max\{N_a, N_c\}$ we have that $|b_n - L| < \varepsilon$.

6. Prove that a set is closed if and only if S contains all its limit points. As a reminder:

Definition 0.3. Let S be a subset of a metric space X. A point $y \in X$ is a limit point of S if and only if for every $\varepsilon > 0$ there exists a point $s \in S$ such that $s \neq y$ and $d(s,y) < \varepsilon$ (i.e. $N_{\varepsilon}(y) \cap (S \setminus \{y\}) \neq \emptyset$).

Solution: We showed in class that a set $S \subset X$ is closed if and only if every sequence from S which converges in X actually converges in S. We will use this proposition in our proof.

Proof. Suppose S is a closed set and $y \in X$ is a limit point of the set S. We will show there is a sequence from S which converges to y. Since S is closed the point y is then actually in S. Given $y \in X$ is a limit point of S, then for all $\varepsilon > 0$ there exists a point $s \in S$ such that $s \neq y$ and $d(s,y) < \varepsilon$. For each $n \in \mathbb{N}^+$, let $\varepsilon_n = \frac{1}{n}$. For each ε_n there exists a point $y \neq s_n \in S$ such that $d(s_n,y) < \varepsilon_n$ i.e. we have that $d(s_n,y) < \frac{1}{n}$. We have that the sequence s_n converges to y. Hence $y \in S$ since S is closed. Therefore, the set S contains all its limit points.

Conversely, suppose S contains all its limit points. We must show that S is closed. Let (s_n) be a sequence from S which converges to a point $s \in X$. We will show that s is actually in S. If $s_n = s$ for any n, then since (s_n) is a sequence from S our result follows. So suppose that $s_n \neq s$ for all n. Let $\varepsilon > 0$ be given. Since (s_n) converges to s there exists an $N_0 \in \mathbb{N}$ such that if $n \geq N_0$ then $d(s_n, s) < \varepsilon$ i.e. $N_{\varepsilon}(s) \cap (S \cap \{s\}) \neq \emptyset$. Hence $s \in S$ since s is a limit point. Therefore (s_n) converges to a point in S.