REAL ANALYSIS SECOND WEEK

Exercise 1.6.35

1. Show the \emptyset and $\mathbb R$ are the only subsets of $\mathbb R$ that are both open and closed.

Proof. Let S be a non-empty open and closed set of \mathbb{R} . Fix $x_0 \in S$ and $S \neq \mathbb{R}$. Then, $\exists y \in \mathbb{R} \setminus S$. Without loss of generality we may assume $y > x_0$.

Therefore we can form a set

$$I = \{x \in \mathbb{R} | x > x_0, x \notin S\}$$

By construction this set is bounded below by x_0 and not empty because $y > x_0$, therefore $y \in I$. Therefore we can let $i = \inf I$

Suppose $i \in S$. Since S is open it contains the open interveral $(i - \epsilon, i + \epsilon)$ for $\epsilon > 0$. However, this interval contradicts that $i = \inf I$ because it implies a sequence $i_n > i$, $|i - i_n| < \frac{1}{n}$, where $i_n \in I$, which means $i_n \notin S$. Which is not possible because $[i, i + e) \subset S$

Now suppose $i \notin S$. Since S is closed, S^c which means that it contains an open interval $(i - \epsilon, i + \epsilon)$, but this contradicts the definition $i = \inf I$ because then we can find $i - \frac{e}{2}$ that is in S^c .

Therefore $S = \mathbb{R}$.

2. Show that every non-empty open set in \mathbb{R} can be written as a countable union of pairwise disjoint open intervals.

Proof. Let $U \subset \mathbb{R}$. Let \mathcal{O} be the set of open intervals that are a subsection of U. For $I, J \in \mathcal{O}$ define $I \sim J$ iff there are

$$I_0 = I, I_1, I_2, ..., I_n = J \in \mathcal{O}$$

Such that $I_k \cap I_{k+1} \neq \emptyset$ for k = 0, ..., n-1. Then \sim defines an equivalence relation on \mathcal{O} . For $I \in \mathcal{O}$ let [I] be the \sim of I. Then $\{\cup [I] \text{ for } I \in \mathcal{O}\}$ is decomposition of U into pairwise disjoint intervals. By construction, these intervals are countable.

3. Show that an arbitrary union of open sets in \mathbb{R} is open in \mathbb{R} .

Proof. Suppose $\{A_i \subset \mathbb{R} | i \in I\}$ is an arbitrary collection of open sets.

If $x \in \bigcup A_i$ then $x \in A_i$ for some $i \in I$. Since A_i is open, there $(x - \epsilon, x + \epsilon) \subset A_i$ for $\epsilon > 0$. Therefore,

$$(x-\epsilon,x+\epsilon)\subset\bigcup_{i\in I}A_i$$

greatest lower bound

since $A_i \subset \mathbb{R}$ we arrive at our conclusion: The arbitrary union of open sets, $\bigcup_{i \in I} A_i$ is open in \mathbb{R} .

4. Show that a finite intersection of open sets in $\mathbb R$ is open in $\mathbb R$

Proof. Suppose $\{A_i \subset \mathbb{R} | i = 1, 2, ...n\}$ is a finite collection of open sets. If $x \in \bigcap_{i=1}^n A_i$ then $x \in A_i$ for every $1 \le i \le n$ Since A_i is open, there are $\epsilon_i > 0$ such that $(x - \epsilon_i, x + \epsilon_i) \subset A_i$

Let $\epsilon = min(\epsilon_1, ..., \epsilon_n) > 0$. This shows $(x - \epsilon, x + \epsilon) \subset \bigcap_{i=1}^n A_i$

5. Show, by example, that an infinite intersection of open sets is not necessarily open. The open interval $(-\frac{1}{n},\frac{1}{n})$ is open $\forall n\in\mathbb{N}$ However, it's intersection

$$\bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n} \right) = 0 = [0..0]$$

which is closed. I

6. Show that an arbitrary intersection of closed sets in $\mathbb R$ is a closed set in $\mathbb R$.

Proof. Let $\{A_i \subset \mathbb{R}, i \in I\}$ be an arbitrary collection of closed sets. Let $\bigcap_{i \in I} A_i$ be the intersection of the closed sets. If this intersection is \emptyset we are done. Supposing it is not, we'll continue.

By definition $\mathbb{R} \setminus \bigcap_{i \in I} A_i = \bigcup_{i \in I} (\mathbb{R} \setminus A_i)$.

Since $\{A_i\} \subset \mathbb{R}$ are closed, $(\mathbb{R} \setminus A_i) \subset \mathbb{R}$ is made up of open sets. So we have an arbitrary union of open sets in \mathbb{R} which we have already shown to be open. This means $\mathbb{R} \setminus \bigcap_{i \in I} A_i$ is also open.

Therefore it's compliment $\bigcap_{i \in I} A_i$ is closed.

DeMorgan's Law

7. Show that a finite union of closed sets in $\mathbb R$ is a closed set in $\mathbb R$

Proof. Let $\{A_i \subset \mathbb{R}, i = 1, 2, ..., n\}$ be a finite collection of some $n \in \mathbb{N}$ closed sets in \mathbb{R} . Let $\bigcup_{i=1}^n A_i$ be the union of the finite closed subsets.

Summoning DeMorgan's Law, once more

$$\mathbb{R} \setminus \bigcup_{i=1}^{n} A_i = \bigcap_{i=1}^{n} (\mathbb{R} \setminus A_i)$$

Since $\{A_i\} \subset \mathbb{R}$ are closed, $(\mathbb{R} \setminus A_i) \subset \mathbb{R}$ is made up of open sets. This means we have a a finite intersection of open sets, which we have already shown to be open. Therefore $\mathbb{R} \setminus \bigcup_{i=1}^n A_i$ is also open. Which allows us to conclude, the complement, $\bigcup_{i=1}^n A_i$ must be closed.

8. Show, by example, that an infinite union of closed sets in $\mathbb R$ is not necessarily closed in $\mathbb R$

One example is $\bigcup_{n=1}^{\infty} \left[\frac{1}{n}, n\right]$ The union of this is open because you will never find a point of the union that lives at the boundary of the union.

Also, consider that $\mathbb R$ can be constructed of an infinite union of closed sets. For example, each one point set of one point in $\mathbb R$, however we know that $\mathbb R$ is not closed.

Exercise 1.6.36

Show that a subset of \mathbb{R} is closed iff it contains all its accumulation points.

Proof. " \Rightarrow " (Given in class)

Suppose *S* is closed and *x* is an accumulation point. We prove by contradiction. Suppose $x \notin S$ then $x \in S^c$ This means, $\exists x$ such that

$$(x - \epsilon, x + \epsilon) \subset S^c$$

That is to say $(x - \epsilon, x + \epsilon) \cap S = \emptyset$. Which contradicts that x is an accumulation point.

Proof. " \Leftarrow " Suppose S contains all it's limits points and let S be open, prove by contradiction. Therefore, $\exists x \in S^c$ such that $(x - \epsilon, x + \epsilon)$ contains at least one element of S. Symbolically written as

$$(x - \epsilon, x + \epsilon) \cap S \neq \emptyset, \forall \epsilon > 0$$

For all $n \in \mathbb{N}$ let $x_n \in (x, \frac{1}{n}) \cap S$

Notice, x_n is a sequence in S that converges to $x \notin S$, meaning that x is an accumulation point of S that is not contained in the open S, so S must be closed.