REAL ANALYSIS

Exercise 1.5.1

Show that for any $a, b \in \mathbb{Q}$, we have $||a| - |b|| \le |a - b|$.

Proof. Since $a, b \in \mathbb{Q}$,

$$|a+b| < |a| + |b|$$

So

$$|a| = |a - b + b| \le |a - b| + |b|$$

$$|b| = |a + b - a| \le |b - a| + |a|$$

These can be rewritten as

$$|a| - |b| \le |a - b|$$

$$|b| - |a| < |b - a|$$

Since |a - b| = |b - a| and if $t \ge x$ and $t \ge -x$ then $t \ge |x|$, therefore

$$||a| - |b|| \le |a - b|$$

Exercise 1.5.5

If a sequence $(a_k)_{k\in\mathbb{N}}$ converges in \mathbb{Q} show that $(a_k)_{k\in\mathbb{N}}$ is a Cauchy sequence in \mathbb{Q} .

Proof. By definition if $(a_k)_{k \in \mathbb{N}}$ converges in Q given any rational number r > 0 there exists an integer N such that if $n \geq N$ then $|a_n - a| < r$.

Suppose $(a_k)_{k \in \mathbb{N}}$ converges to $a, a \in \mathbb{Q}$. Let r > 0, since $(a_k)_{k \in \mathbb{N}}$ converges to a, $\exists N$ such that $\forall n \geq N$, $|a_n - a| < \frac{r}{2}$.

Then $\forall n, m > N$

$$|a_n - a_m| = |a_n - a + a - a_m| \le |a_n - a| + |a - a_m|$$

Let n, m > N

$$|a_n-a|<\frac{r}{2}$$

and

$$|a-a_m|=|a_m-a|<\frac{r}{2}$$

therefore

$$|a_n-a_m|<\frac{r}{2}+\frac{r}{2}=r$$

Absolute values on Q satisfy the Triangle Inequality

Exercise 1.5.6

Show that the limit of a convergent sequence is unique.

Proof. Suppose $(a_k)_{k \in \mathbb{Q}}$ converges in \mathbb{Q} to L and M. Choose L and M, $L \neq M$ and let $r = \frac{|L-M|}{2}$. Then $\exists N_1 \in \mathbb{Z}$ such that if $n \geq N_1$ then

$$|a_n - L| < r$$

and $\exists N_2 \in \mathbb{Z}$ such that if $n \geq N_2$ then

$$|a_n - M| < r$$

Let $N = max(N_1, N_2)$. If $n \ge N$ then

$$|L-M| = |l-a_n + a_n - M| \le |L-a_n| + |a_n - M| < 2(\frac{|L-M|}{2}) = |L-M|$$

Reducing the above, we have |L-M|<|L-M| a contradiction, $\Rightarrow \Leftarrow$. Therefore, L=M.

Exercise 1.5.9

Show that the sum of two Cauchy sequences in $\mathbb Q$ is a Cauchy sequence in $\mathbb Q$.

Proof. Let $(a_k)_{k\in\mathbb{N}}$ and $(b_k)_{k\in\mathbb{N}}$ be Cauchy sequences \mathbb{Q} . Let r>0, $\exists N_1$ such that if $n,m\geq N_1$ then

$$|a_n-a_m|<\frac{r}{2}$$

and $\exists N_2$ such that if $n, m \geq N_2$ then

$$|b_n-b_m|<\frac{r}{2}$$

Let $N = max(N_1, N_2)$. If $n, m \ge N$ then

$$|a_n - a_m| + |b_n - b_m| < \frac{r}{2} + \frac{r}{2} = r$$

$$|a_n - a_m + b_n - b_m| \le |a_n - a_m| + |b_n - b_m|$$

Therefore

$$|(a_n + b_n) - (a_m + b_m)| < r$$

Exercise 1.5.13

Show that if a Cauchy sequence $(a_k)_{k\in\mathbb{N}}$ does not converge to 0, all the terms of the sequence eventually have the same sign.

Lem.: 1.5.12 Suppose $(a_k)_{k\in\mathbb{N}}\in\mathcal{C}\setminus\mathcal{I}$, then there exists a positive rational number r and an integer N such that $|a_n| \ge r$ for all $n \ge N$.

Proof. Suppose $(a_k)_{k\in\mathbb{N}}$ is a Cauchy sequence that does not converge to 0. Therefore given any r > 0 there exists an integer N such that if $n, m \ge N$, then $|a_n - a_m| < r$. From Lemma 1.5.2, we can choose r > 0and N such that $|a_n| \ge r$ for all $n \ge N$.

Let r > 0 and $n, m \ge N$. Therefore

$$|a_n - a_m| < r \le |a_n|$$

Suppose $a_n > 0$ and $a_m < 0$

$$|a_n - (-a_m)| = |a_n + a_m| < |a_n| \Rightarrow \Leftarrow$$

Likewise, suppose $a_n < 0$ and $a_m > 0$

$$|a_n - a_m| = |a_m - a_n|$$

$$|a_m - (-a_n)| = |a_m + a_n| < |a_n| \Rightarrow \Leftarrow$$

Therefore, all terms must eventually be the same sign.

Where ${\cal C}$ denotes the set of all Cauchy sequences of rational numbers and $\ensuremath{\mathcal{I}}$ denotes the set of all Cauchy sequences that converge to 0.

In other words, they don't have the same sign.