Script 5

Connectedness and Boundedness

5.1 Journal

11/19: **Axiom 4.** A continuum is connected.

Theorem 5.1. The only subsets of a continuum C that are both open and closed are \emptyset and C.

Proof. To prove that the only subsets of C that are both open and closed are \emptyset and C, it will suffice to show that if $A \subset C$ is both open and closed, then $A = \emptyset$ or A = C. Let $A \subset C$ be both open and closed. We divide into two cases $(A = \emptyset)$ and $A \neq \emptyset$. If $A = \emptyset$, then we are done. On the other hand, if $A \neq \emptyset$, we have a bit more work to do. Basically, we will end up proving that the facts that A is open, A is closed, and $A \neq \emptyset$ imply that A = C. Let's begin.

First off, the fact that A is closed implies by Definition 4.8 that $C \setminus A$ is open. Additionally, we have by Script 1 that $A \cap (C \setminus A) = \emptyset$ and $A \cup (C \setminus A) = C$. Now suppose for the sake of contradiction that $A \neq C$. It follows since $A \subset C$ that we must have $C \not\subset A$, i.e., there is some object in C that is not an element of A. This object would clearly be an element of $C \setminus A$ in this case, meaning that $C \setminus A$ is nonempty. Thus, we have that A and $C \setminus A$ are disjoint, open, nonempty sets such that $A \cup (C \setminus A) = C$. Consequently, by consecutive applications of Definition 4.22, we know that C is disconnected, i.e., C is not connected. But this contradicts Axiom 4, which asserts that C is connected. Therefore, we must have that A = C, as desired.

Theorem 5.2. For all $x, y \in C$, if x < y, then there exists a point $z \in C$ such that z is between x and y.

Proof. Suppose for the sake of contradiction that no point $z \in C$ exists such that z is between x and y. To find a contradiction, we will let $A = \{c \in C \mid c < y\}$ and $B = \{c \in C \mid x < c\}$ and prove that $A \cup B = C$, and that A and B are disjoint, nonempty, open sets. This will imply that C is disconnected, contradicting Axiom 4. Let's begin.

Suppose for the sake of contradiction that $C \neq A \cup B$. Then by Theorem 1.7, $C \not\subset A \cup B$ or $A \cup B \not\subset C$. Since $A \subset C$ and $B \subset C$ by their definitions, we have $A \cup B \subset C$, so it must be that $C \not\subset A \cup B$. Thus, by Definition 1.3, there exists a point $p \in C$ such that $p \notin A \cup B$. From the latter condition, we have by Definition 1.5 that $p \notin A$ and $p \notin B$. It follows from the definitions of A and B that $p \notin C$, or $p \not< y$ and $x \not< p$. But we know that $p \in C$, so it must be that $p \not< y$ and $x \not< p$. Equivalently, $p \ge y$ and $x \ge p$. But this implies that $x \ge y$, which contradicts the fact that x < y by hypothesis. Therefore, we must have $C = A \cup B$, as desired.

Suppose for the sake of contradiction that A and B are not disjoint. Then by Definition 1.9, $A \cap B \neq \emptyset$. Thus, Definition 1.8 tells us that there exists some object $p \in A \cap B$. By Definition 1.6, this implies that $p \in A$ and $p \in B$. It follows by the definitions of A and B that $p \in C$, p < y, and x < p. Since x , Definition 3.6 tells us that <math>p is between x and y, contradicting the supposition that no such point exists. Therefore, A and B are disjoint, as desired.

To prove that A and B are nonempty, Definition 1.8 tells us that it will suffice to show that there exists an object in each set. Since $x \in C$ and x < y, $x \in A$. Similarly, since $y \in C$ and x < y, $y \in B$. Therefore, A and B are nonempty, as desired.

By Corollary 4.13, A and B are open, as desired.

Since C can be written as $A \cup B$ where A and B are disjoint, nonempty, open sets, we have by Definition 4.22 that C is disconnected. But this contradicts Axiom 4, which asserts that C is connected. Therefore, there must exist a point $z \in C$ such that z is between x and y, as desired.

Corollary 5.3. Every region is infinite.

Proof. Let \underline{ab} be a region, and suppose for the sake of contradiction that \underline{ab} is finite. Then by Definitions 1.30 and 1.33, $\underline{ab} = \emptyset$, or \underline{ab} has cardinality n. We divide into two cases. Suppose first that $\underline{ab} = \emptyset$. Then by Definitions 3.10 and 3.6, no point p exists such that a . Thus, by the contrapositive of Theorem 5.2, <math>a = b. But this implies by Definition 3.10 that \underline{ab} is not a region (since a < b), a contradiction. Now suppose that \underline{ab} has cardinality n. Then by Theorem 3.5, the symbols a_1, \ldots, a_n may be assigned to each point of \underline{ab} so that $a_1 < a_2 < \cdots < a_n$. But by Theorem 5.2, there exists a point $z \in C$ such that z is between a and a_1 . Since $a < z < a_1 < b$, we clearly have that $z \in \underline{ab}$, yet it was not assigned a symbol a_k , a contradiction. Therefore, a is infinite, as desired.

12/1: Corollary 5.4. Every point of C is a limit point of C.

Proof. Let p be an arbitrary element of C. To prove that p is a limit point of C, Definition 3.13 tells us that it will suffice to show that for all regions R with $p \in R$, $R \cap (C \setminus \{p\}) \neq \emptyset$. Let R be an arbitrary region with $p \in R$. By Corollary 5.3, R is infinite, so there exists a point $q \in R$ such that $q \neq p$. Additionally, since $q \in R$, we have $q \in C$. Thus, since $q \in C$ and $q \neq p$ (i.e., $q \notin \{p\}$), we have by Definition 1.11 that $q \in C \setminus \{p\}$. This combined with the fact that $q \in R$ implies by Definition 1.6 that $q \in R \cap (C \setminus \{p\})$, so $R \cap (C \setminus \{p\}) \neq \emptyset$, as desired.

Corollary 5.5. Every point of the region \underline{ab} is a limit point of \underline{ab} .

Proof. Let p be an arbitrary element of the region \underline{ab} . Since $p \in C$, by Corollary 5.4, $p \in LP(C)$. Thus, by Script 1, $p \in LP(\underline{ab} \cup (C \setminus \underline{ab}))$. It follows by Theorem 3.20 that $p \in LP(\underline{ab})$ or $p \in LP(C \setminus \underline{ab})$. Now suppose $p \in LP(C \setminus \underline{ab})$. Then by Definition 3.13, for all regions R with $p \in R$, $R \cap ((C \setminus \underline{ab}) \setminus \{p\}) \neq \emptyset$. However, by Script 1, \underline{ab} is a region with $p \in \underline{ab}$ such that $\emptyset = \underline{ab} \cap (C \setminus \underline{ab}) = \underline{ab} \cap ((C \setminus \underline{ab}) \setminus \{p\})$. Therefore, it cannot be that $p \in LP(C \setminus \underline{ab})$, so it must be that $p \in LP(\underline{ab})$.

Definition 5.6. Let X be a subset of C. A point u is called an **upper bound** of X if for all $x \in X$, $x \le u$. A point l is called a **lower bound** of X if for all $x \in X$, $l \le x$. If there exists an upper bound of X, then we say that X is **bounded above**. If there exists a lower bound of X, then we say that X is **bounded below**. If X is bounded above and below, then we simply say that X is **bounded**.

Definition 5.7. Let X be a subset of C. We say that u is a **least upper bound** of X and write $u = \sup X$ if:

- 1. u is an upper bound of X;
- 2. if u' is an upper bound of X, then $u \leq u'$.

We say that l is a **greatest lower bound** and write $l = \inf X$ if:

- 1. l is a lower bound of X;
- 2. if l' is a lower bound of X, then $l' \leq l$.

The notation sup comes from the word **supremum**, which is another name for least upper bound. The notation inf comes from the word **infimum**, which is another name for greatest lower bound.

Exercise 5.8. If $\sup X$ exists, then it is unique, and similarly for $\inf X$.

Proof. Let X be a subset of a continuum C such that $\sup X$ exists, and suppose that both u and u' are least upper bounds of X. It follows from the supposition and Definition 5.7 that u, u' are both upper bounds of X. Thus, since u is a least upper bound of X and u' is an upper bound of X, we have by Definition 5.7 again that $u \le u'$. By a symmetric argument, we also have that $u' \le u$. But since $u \le u'$ and $u' \le u$, u = u', proving the uniqueness of $\sup X$.

The proof is symmetric for $\inf X$.

Exercise 5.9. If X has a first point L, then $\inf X$ exists and equals L. Similarly, if X has a last point U, then $\sup X$ exists and equals U.

Proof. Let L be the first point of X. Then by Definition 3.3, for all $x \in X$, $L \le x$. Thus, by Definition 5.6, L is a lower bound of X. Now suppose for the sake of contradiction that there exists a lower bound L' of X such that L' > L. Since L' is a lower bound, Definition 5.6 implies that for all $x \in X$, $L' \le x$. But L is an element of X and L < L', a contradiction. Therefore, if L' is a lower bound of X, then $L' \le L$. This result coupled with the fact that L is a lower bound of X implies by Definition 5.7 that $L = \inf X$.

The proof is symmetric in the other case.

Exercise 5.10. For this exercise, we assume that $C = \mathbb{R}$. Find $\sup X$ and $\inf X$ for each of the following subsets of \mathbb{R} , or state that they do not exist. You need not give proofs.

1. $X = \mathbb{N}$.

Answer. $\sup X$ does not exist because the natural numbers continue on forever to positive infinity. However, $\inf X = 1$ since we know that $1 \le n$ for all $n \in \mathbb{N}$.

 $2. X = \mathbb{Q}.$

Answer. Neither $\sup X$ nor $\inf X$ exists because the rational numbers continue on forever to both positive and negative infinity.

3. $X = \{ \frac{1}{n} \mid n \in \mathbb{N} \}.$

Answer. For $n=1, \frac{1}{n}=1$. From here, as n increases, $\frac{1}{n}$ decreases asymptotically toward zero but always remains a positive nonzero rational number. Thus, $\sup X=1$ and $\inf X=0$.

4. $X = \{x \in \mathbb{R} \mid 0 < x < 1\}.$

Answer. $\sup X = 1$ and $\inf X = 0$. In the case of $\sup X$, any number slightly less than 1 would be included in X and have a number in X between it and 1 by Theorem 5.2, i.e., greater than it. A symmetric argument can treat the other case.

5. $X = \{3\} \cup \{x \in \mathbb{R} \mid -7 \le x \le -5\}.$

Answer. $\sup X = 3$ (3 is the greatest element of the set) and $\inf X = -7$ (for a similar reason to part 4, above).

Lemma 5.11. Suppose that $X \subset C$ and $s = \sup X$. If p < s, then there exists an $x \in X$ such that $p < x \le s$. Similarly, suppose that $X \subset C$ and $l = \inf X$. If l < p, then there exists an $x \in X$ such that $l \le x < p$.

Proof. Suppose for the sake of contradiction that for some p < s, no $x \in X$ exists such that $p < x \le s$. Since s is a least upper bound of X, Definitions 5.7 and 5.6 imply^[1] that for all $x \in X$, $x \le s$. Consequently, by the supposition, it is true that for all $x \in X$, $x \le p$ (if there existed an x > p, then this point would satisfy $p < x \le s$, contradicting the supposition). Thus, by Definition 5.6, p is a upper bound of X. But since

¹Technically, Definition 5.7 implies that s is an upper bound of X and Definition 5.6 implies based off of this result that for all $x \in X$, x < s. However, to avoid having to write this every time, I will shorthand this concept in this fashion.

p < s, it is not true that $s \le s'$ for all upper bounds s' of X, meaning by Definition 5.7 that s is not a least upper bound of X, a contradiction. Therefore, if p < s, then there exists an $x \in X$ such that $p < x \le s$, as desired.

The proof is symmetric in the other case. \Box

Theorem 5.12. Let a < b. The least upper bound and greatest lower bound of the region \underline{ab} are $\sup \underline{ab} = b$ and $\inf ab = a$.

Proof. To prove that $\sup \underline{ab} = b$, Definition 5.7 tells us that it will suffice to show that b is an upper bound of \underline{ab} and that if u is an upper bound of \underline{ab} , then $b \leq u$. For the first condition, Definition 5.6 tells us that it will suffice to confirm that for all $x \in \underline{ab}$, $x \leq b$. Let x be an arbitrary element of \underline{ab} . Then by Definitions 3.10 and 3.6, we know that a < x < b, i.e., $x \leq b$, as desired. For the second condition, suppose for the sake of contradiction that u is an upper bound of \underline{ab} such that u < b. Then by Definition 5.6, for all $x \in \underline{ab}$, $x \leq u$. Additionally, since \underline{ab} is infinite by Corollary 5.3, we know that at least one such x exists, which we shall hereafter refer to as y. Note that as an element of \underline{ab} , y satisfies a < y < b by Definitions 3.10 and 3.6. Furthermore, since u < b, Theorem 5.2 implies that there exists a point z such that z is between u and b. Thus, by Definition 3.6, u < z < b. Combining the last few results, we have $a < y \leq u < z < b$. Consequently, since a < z < b, we have by Definitions 3.6 and 3.10 that $z \in \underline{ab}$ and u < z, contradicting the statement that for all $x \in \underline{ab}$, $x \leq u$. Therefore, if u is an upper bound of \underline{ab} , then $b \leq u$, as desired.

The proof is symmetric in the other case. \Box

12/3: **Lemma 5.13.** Let X be a subset of C. Suppose that $\sup X$ exists and $\sup X \notin X$. Then $\sup X$ is a limit point of X. The same holds for $\inf X$.

Proof. To prove that $\sup X$ is a limit point of X, Definition 3.13 tells us that it will suffice to verify that for all regions \underline{ab} with $\sup X \in \underline{ab}$, we have $\underline{ab} \cap (X \setminus \{\sup X\}) \neq \emptyset$. Let \underline{ab} be an arbitrary region with $\sup X \in \underline{ab}$. Then by Definitions 3.10 and 3.6, $a < \sup X < b$. It follows by Lemma 5.11 that there exists an $x \in X$ such that $a < x \leq \sup X$. Additionally, since $x \in X$ and $\sup X \notin X$, we cannot have $\sup X = x$, meaning that $a < x < \sup X$. Combining the last few results, we have $a < x < \sup X < b$. Thus, by Definitions 3.6 and 3.10, $x \in \underline{ab}$. Consequently, since $x \in X$ and $x \neq \sup X$ implies $x \notin \{\sup X\}$, Definition 1.11 asserts that $x \in X \setminus \{\sup X\}$. Therefore, since we also know that $x \in \underline{ab}$, we have by Definition 1.6 that $x \in \underline{ab} \cap (X \setminus \{\sup X\})$, meaning by Definition 1.8 that $\underline{ab} \cap (X \setminus \{\sup X\}) \neq \emptyset$, as desired.

The proof is symmetric in the other case. \Box

Corollary 5.14. Both a and b are limit points of the region \underline{ab} .

Proof. Clearly, $\underline{ab} \subset C$. Additionally, by Theorem 5.12, $\sup \underline{ab}$ and $\inf \underline{ab}$ exist and are equal to b and a, respectively. Furthermore, it follows from Definition 3.10 that neither b nor a (i.e., neither $\sup \underline{ab}$ nor $\inf \underline{ab}$) are elements of \underline{ab} . Therefore, by Lemma 5.13, $\inf \underline{ab} = a$ and $\sup \underline{ab} = b$ are limit points of the region \underline{ab} .

Corollary 5.15. Let [a,b] denote the closure \overline{ab} of the region \underline{ab} . Then $[a,b] = \{x \in C \mid a \le x \le b\}$.

Proof. To prove that $[a,b] = \{x \in C \mid a \le x \le b\}$, Definition 1.2 tells us that it will suffice to show that every element $y \in [a,b]$ is an element of $\{x \in C \mid a \le x \le b\}$ and vice versa.

First, let $y \in [a, b]$. Then by Definition 4.4, $y \in \underline{ab} \cup LP(\underline{ab})$. It follows by Definition 1.5 that $y \in \underline{ab}$ or $y \in LP(\underline{ab})$. We divide into two cases. Suppose first that $y \in \underline{ab}$. Then by Definitions 3.10 and 3.6, $y \in C$ and a < y < b. The latter condition implies that $a \le y \le b$. Therefore, since $y \in C$ and $a \le y \le b$, we have that $y \in \{x \in C \mid a \le x \le b\}$ in this case. Now suppose that $y \in LP(\underline{ab})$. Then by Lemma 3.17, $y \notin \text{ext } \underline{ab}$. By Definition 3.15, this implies that $y \notin C \setminus (\{a\} \cup \underline{ab} \cup \{b\})$. It follows by Definition 1.11 that $y \notin C$ or $y \in \{a\} \cup \underline{ab} \cup \{b\}$. Now as a limit point of \underline{ab} , Definition 3.13 asserts that $y \in C$, so it must be that $y \in \{a\} \cup \underline{ab} \cup \{b\}$. Consequently, by two applications of Definition 1.5 as well as Definitions 3.10 and 3.6, y = a, a < y < b, or y = b. In other words, $a \le y \le b$. Therefore, since $y \in C$ and $a \le y \le b$, we have that $y \in \{x \in C \mid a \le x \le b\}$ in this case, too, as desired.

Now let $y \in \{x \in C \mid a \le x \le b\}$. Then $y \in C$ and $a \le y \le b$. We divide into three cases (y = a, y = b, and <math>a < y < b). Suppose first that y = a. Then by Corollary 5.14, $y \in LP(\underline{ab})$. Thus, by Definition 1.5, $y \in \underline{ab} \cup LP(\underline{ab})$. Consequently, by Definition 4.4, $y \in [a, b]$ in this case. The proof of the second case is symmetric to that of the first. Lastly, suppose that a < y < b. Then by Definitions 3.6 and 3.10, $y \in \underline{ab}$.

Thus, by Definition 1.5, $y \in \underline{ab} \cup LP(\underline{ab})$. Consequently, by Definition 4.4, $y \in [a, b]$ in this case, too, as desired.

Lemma 5.16. Let $X \subset C$ and define:

 $\Psi(X) = \{x \in C \mid x \text{ is not an upper bound of } X\} \qquad \Omega(X) = \{x \in C \mid x \text{ is not a lower bound of } X\}$

Then both $\Psi(X)$ and $\Omega(X)$ are open.

Proof. We will take this one set at a time.

To prove that $\Psi(X)$ is open, Theorem 4.10 tells us that it will suffice to confirm that for all $y \in \Psi(X)$, there exists a region containing y that is a subset of $\Psi(X)$. Let y be an arbitrary element of $\Psi(X)$. Then by the definition of $\Psi(X)$, y is not an upper bound of X. Thus, by Definition 5.6, there exists some $x \in X$ such that x > y. Now let $a \in C$ be a point such that a < y (Axiom 3 and Definition 3.3 imply the existence of such a point) and consider the region \underline{ax} . We will demonstrate that \underline{ax} is the desired region, i.e., that $y \in \underline{ax}$ and $\underline{ax} \subset \Psi(X)$. For the first condition, since a < y < x, it immediately follows from Definitions 3.6 and 3.10 that $y \in \underline{ax}$, as desired. As to the second condition, Definition 1.3 tells us that it will suffice to show that every element $z \in \underline{ax}$ is an element of $\Psi(X)$. Let z be an arbitrary element of \underline{ax} . Then by Definitions 3.10 and 3.6, z < x. Since z is less than an element of X, Definition 5.6 asserts that z is not an upper bound of X. Thus, by the definition of $\Psi(X)$, $z \in \Psi(X)$, as desired. Therefore, for all $y \in \Psi(X)$, there exists a region containing y that is a subset of $\Psi(X)$.

The proof is symmetric in the other case.

Theorem 5.17. Suppose that X is nonempty and bounded above. Then $\sup X$ exists. Similarly, if X is nonempty and bounded below, then $\inf X$ exists.

Proof. We begin by proving that $\Psi(X)$ is not closed. This can be accomplished by using the two constraints on X (that it is nonempty and bounded) to demonstrate that it is neither equal to C nor \emptyset , respectively; it follows from the facts that $\Psi(X)$ is open, $\Psi(X) \neq C$, and $\Psi(X) \neq \emptyset$ that $\Psi(X)$ is not closed. Once we've established that $\Psi(X)$ is not closed, we have that there exists a limit point of $\Psi(X)$ that is not an element of $\Psi(X)$. This limit point will be sup X. Let's begin.

To prove that $\Psi(X) \neq C$, Definition 1.2 tells us that it will suffice to show that there exists some point in C that is not an element of $\Psi(X)$. By definition, X is bounded above. Thus, by Definition 5.6, there exists an upper bound u of X, where $u \in C$ by definition. Since u is an upper bound of X, we have by the definition of $\Psi(X)$ that $u \notin \Psi(X)$. Since $u \in C$ and $u \notin \Psi(X)$, $\Psi(X) \neq C$, as desired.

To prove that $\Psi(X) \neq \emptyset$, Definition 1.8 tells us that it will suffice to show that there exists some point $y \in \Psi(X)$. By Definition, X is nonempty. Thus, there exists some $x \in X$. It follows by Axiom 3 and Definition 3.3 that there exists some $y \in C$ such that y < x. Since there is an element of X that is greater than y, we have by Definition 5.6 that y is not an upper bound of X. Thus, by the definition or $\Psi(X)$, $y \in \Psi(X)$. Therefore, $\Psi(X) \neq \emptyset$, as desired.

Now the last two main results state that $\Psi(X) \neq C$ and $\Psi(X) \neq \emptyset$, respectively. Thus, by Theorem 5.1, $\Psi(X)$ cannot be both open and closed. Consequently, since $\Psi(X)$ is open by Lemma 5.16, we have that $\Psi(X)$ is not closed.

Since $\Psi(X)$ is not closed, we have by Definition 4.1 that $\Psi(X)$ does not contain all of its limit points, i.e., there exists some $u \in LP(\Psi(X))$ such that $u \notin \Psi(X)$. It follows from the latter condition and the definition of $\Psi(X)$ that u is an upper bound of X. Now suppose for the sake of contradiction that there exists an upper bound u' of X such that u' < u. First off, we have by Axiom 3 and Definition 3.3 that there exists some point $b \in C$ such that u < b. Now consider the region $\underline{u'b}$. Since u' < u < b, we have by Definitions 3.6 and 3.10 that $u \in \underline{u'b}$. Additionally, we can verify that $\underline{u'b} \cap \Psi(X) = \emptyset$ (if $z \in \underline{u'b} \cap \Psi(X)$, then $z \in \underline{u'b}$ and $z \in \Psi(X)$; it follows from the first result that z > u', i.e., z > x for all $x \in X$, but it follows from the second that z is not an upper bound of X, i.e., z < x for some $x \in X$, a contradiction). Consequently, $\underline{u'b} \cap (\Psi(X) \setminus \{u\}) = \emptyset$, implying by Definition 3.13 that $u \notin LP(\Psi(X))$, a contradiction. Therefore, if u' is an upper bound of X, then $u \le u'$. This combined with the fact that u is an upper bound of X implies by Definition 5.7 that $u = \sup X$, meaning that $\sup X$ exists, as desired.

The proof is symmetric in the other case.

Corollary 5.18. Every nonempty, closed, and bounded set has a first and a last point.

Proof. Let X be an arbitrary nonempty, closed, and bounded set. We will start by proving that X has a first point, and then we will prove that it has a last point. Let's begin.

Since X is bounded, Definition 5.7 implies that X is bounded below. This result combined with the fact that X is nonempty proves by Theorem 5.17 that inf X exists. Now suppose for the sake of contradiction that inf $X \notin X$. Then by Lemma 5.13, inf $X \in LP(X)$. But since X is closed, this result implies by Definition 4.1 that inf $X \in X$, a contradiction. Thus, inf $X \in X$. To summarize, at this point we know that inf X is a point of X such that (by Definitions 5.7 and 5.6) for every element $x \in X$, inf $X \subseteq X$. Therefore, by Definition 3.3, inf X is the first point of X.

The proof is symmetric in the other case.

Exercise 5.19. Is this true for \mathbb{Q} ?

However, A has no first or last point — for any value in A, no matter how large, we can apply the technique of Exercise 4.24 to find a larger value. Similarly, for any value in A, no matter how small, we can find a smaller value with the same procedure.