## Script 8

## Intervals

## 8.1 Journal

2/9: Now that we have constructed  $\mathbb{R}$  and proved the fundamental facts about it, we will work with the real numbers  $\mathbb{R}$  instead of an arbitrary continuum C. We will leave behind Dedekind cuts and think of elements of  $\mathbb{R}$  as numbers. Accordingly, from now on, we will use lower-case letters like x for real numbers and will write + and  $\cdot$  for  $\oplus$  and  $\otimes$ . We will also now use the standard notation (a, b) for the region  $\underline{ab} = \{x \in \mathbb{R} \mid a < x < b\}$ . Even though the notation is the same, this is *not* the same object as the ordered pair (a, b).

More generally, we adopt the following standard notation:

$$(a,b) = \{x \in \mathbb{R} \mid a < x < b\}$$

$$[a,b) = \{x \in \mathbb{R} \mid a \le x < b\}$$

$$(a,b] = \{x \in \mathbb{R} \mid a < x \le b\}$$

$$[a,b] = \{x \in \mathbb{R} \mid a \le x \le b\}$$

$$(a,\infty) = \{x \in \mathbb{R} \mid a < x\}$$

$$[a,\infty) = \{x \in \mathbb{R} \mid a \le x\}$$

$$(-\infty,b) = \{x \in \mathbb{R} \mid x < b\}$$

$$(-\infty,b) = \{x \in \mathbb{R} \mid x \le b\}$$

Exercise 8.1. Identify the sets in Equations 8.1 that are open/closed/neither.

*Proof.* Note that by Theorem 5.1, any of these sets proven to be just one of open or closed will not be the other, i.e., a set proven to be open will not be closed and vice versa.

By Corollary 4.11, (a, b) is open.

By an adaptation of Corollary 5.14,  $b \in LP([a,b))$  but  $b \notin [a,b)$ . Since [a,b) doesn't contain all of its limit points, Definition 4.1 tells us that it is not closed. Additionally, since  $a \in LP(C \setminus [a,b))$  but  $a \notin C \setminus [a,b)$ , Definition 4.8 tells us that it is not open. Therefore, it is neither.

The proof that (a, b] is neither is symmetric to the previous case.

- By Corollaries 5.15 and 4.7, [a, b] is closed.
- By Corollary 4.13,  $(a, \infty)$  is open.
- By Corollary 4.13 and Definition 4.8,  $[a, \infty) = C \setminus (-\infty, a)$  is closed.

The proofs that  $(-\infty, b)$  and  $(-\infty, b]$  are open and closed, respectively, are symmetric to the previous two cases, respectively.

**Definition 8.2.** A set  $I \subset \mathbb{R}$  is an interval if for all  $x, y \in I$  with x < y,  $[x, y] \subset I$ .

**Lemma 8.3.** A proper subset  $I \subseteq \mathbb{R}$  is an interval if and only if it takes one of the eight forms in Equations 8.1.

*Proof.* Suppose first that  $I \subseteq \mathbb{R}$  is an interval. If  $I = \emptyset$ , then I = (a, a) for any  $a \in \mathbb{R}$ , and we are done. Thus, we will assume for the remainder of the proof of the forward direction that I is nonempty. To address this case, we will first prove that the facts that  $I \subseteq \mathbb{R}$ ,  $I \neq \emptyset$ , and I is an interval imply that I is bounded above, bounded below, or both. Then in each of these three cases, we will look at whether  $\sup I$  and  $\inf I$  (if they exist) are elements of the set or not to differentiate between the eight forms in Equations 8.1. Let's begin.

Suppose for the sake of contradiction that there exists a nonempty interval  $I \subseteq \mathbb{R}$  that is neither bounded above nor bounded below. Since  $I \subseteq \mathbb{R}$ , we have by Definition 1.3 that there exists a point  $p \in \mathbb{R}$  such that  $p \notin I$ . Additionally, since I is neither bounded above nor below, Definition 5.6 implies that p is neither an upper nor a lower bound on I. Thus, there exist  $x, y \in I$  such that x < p and y > p. Now by Definition 8.2,  $[x, y] \subset I$ . But it follows by Definition 1.3 that every point in [x, y], including p, is an element of I, a contradiction.

We now divide into three cases (I is exclusively bounded below, I is exclusively bounded above, and I is bounded both below and above).

First, suppose that I is only bounded below. Since I is a nonempty subset of  $\mathbb{R}$  that is bounded below, we have by Theorem 5.17 that inf I exists. We divide into two cases again (inf  $I \in I$  and inf  $I \notin I$ ).

If  $\text{inf } I \in I$ , then we can demonstrate that  $I = [\inf I, \infty)$ . To do this, Definition 1.2 tells us that it will suffice to verify that every  $p \in I$  is an element of  $[\inf I, \infty)$  and vice versa. Let p be an arbitrary element of I. Then  $p \in \mathbb{R}$  and by Definitions 5.7 and 5.6,  $\inf I \leq p$ . Therefore,  $p \in [\inf I, \infty)$ , as desired. Now let p be an arbitrary element of  $[\inf I, \infty)$ . Then  $\inf I \leq p$ . Additionally, since I is not bounded above, we have by Definition 5.6 that there exists  $p \in I$  such that  $p \in I$  such that  $p \in I$ , and  $p \in I$  and  $p \in I$  by Definition 8.2. This combined with the fact that  $p \in I$  (we know that  $p \in I$ ) so  $p \in I$  implies that  $p \in I$ , as desired.

If  $\inf I \notin I$ , then we can demonstrate that  $I = (\inf I, \infty)$ . As before, to do so, it will suffice to verify that every  $p \in I$  is an element of  $(\inf I, \infty)$  and vice versa. Let p be an arbitrary element of I. Then  $p \in \mathbb{R}$  and by Definitions 5.7 and 5.6,  $\inf I \leq p$ . The additional constraint that  $\inf I \notin I$  implies that  $\inf I < p$ . Therefore,  $p \in (\inf I, \infty)$ , as desired. Now let p be an arbitrary element of  $(\inf I, \infty)$ . Then  $\inf I < p$ . It follows by Lemma 5.11 that there exists a  $z \in I$  such that  $\inf I \leq z < p$ . Additionally, since I is not bounded above, we have by Definition 5.6 that there exists  $p \in I$  such that  $p \in I$ , and  $p \in I$ , and  $p \in I$  such that  $p \in I$ , and  $p \in I$ , we know that  $p \in I$  such that  $p \in I$  and  $p \in I$ , as desired.

Second, suppose that I is only bounded above. The proof of this case is symmetric to that of the first.

Third, suppose that I is bounded below and above. Since I is a nonempty subset of  $\mathbb{R}$  that is bounded above and below, we have by consecutive applications of Theorem 5.17 that both  $\sup I$  and  $\inf I$  exist. We divide into four cases ( $\inf I \in I$  and  $\sup I \in I$ ,  $\inf I \notin I$  and  $\sup I \notin I$ ), and  $\inf I \notin I$  and  $\sup I \notin I$ ).

If  $\inf I \in I$  and  $\sup I \in I$ , then we can demonstrate that  $I = [\inf I, \sup I]$ . We divide into two cases again ( $\inf I = \sup I$  and  $\inf I \neq \sup I$ ). If  $\inf I = \sup I \in I$ , then  $I = \{\inf I\} = \{\sup I\} = [\inf I, \sup I]$ , as desired. On the other hand, if  $\inf I \neq \sup I$ , we continue. To demonstrate that  $I = [\inf I, \sup I]$ , Theorem 1.7 tells us that it will suffice to verify that  $I \subset [\inf I, \sup I]$  and  $[\inf I, \sup I] \subset I$ . To verify that the former claim, Definition 1.3 tells us that it will suffice to confirm that every  $p \in I$  is an element of  $[\inf I, \sup I]$ . Let p be an arbitrary element of I. Then  $p \in \mathbb{R}$  and by consecutive applications of Definitions 5.7 and 5.6,  $\inf I \leq p$  and  $p \leq \sup I$ . Therefore,  $p \in [\inf I, \sup I]$ , as desired. On the other hand, since  $\inf I \in I$ ,  $\sup I \in I$ , and  $\inf I < \sup I$  (as follows from Definition 5.7 and the fact that they are unequal),  $[\inf I, \sup I] \subset I$  by Definition 8.2, as desired.

If  $\inf I \in I$  and  $\sup I \notin I$ , then we can demonstrate that  $I = [\inf I, \sup I)$ . To do so, it will suffice to verify that every  $p \in I$  is an element of  $[\inf I, \sup I)$  and vice versa. Let p be an arbitrary element of I. Then  $p \in \mathbb{R}$  and by Definitions 5.7 and 5.6,  $\inf I \leq p$  and  $p \leq \sup I$ . The additional constraint that  $\sup I \notin I$  implies that  $p < \sup I$ . Therefore,  $p \in [\inf I, \sup I)$ , as desired. Now let p be an arbitrary element of  $[\inf I, \sup I)$ . Then  $\inf I \leq p < \sup I$ . It follows by Lemma 5.11 that there exists a  $p \in I$  such that p . Since

inf  $I \in I$ ,  $y \in I$ , and inf I < y (by transitivity), [inf I, y]  $\subset I$  by Definition 8.2. This combined with the fact that  $p \in [\inf I, y]$  (we know that  $\inf I \le p < y$ , so  $\inf I \le p \le y$ ) implies that  $p \in I$ , as desired.

If  $\inf I \notin I$  and  $\sup I \in I$ , the proof is symmetric to that of the previous case.

If  $\inf I \notin I$  and  $\sup I \notin I$ , then we can demonstrate that  $I = (\inf I, \sup I)$ . To do so, it will suffice to verify that every  $p \in I$  is an element of  $(\inf I, \sup I)$  and vice versa. Let p be an arbitrary element of I. Then  $p \in \mathbb{R}$  and by Definitions 5.7 and 5.6,  $\inf I \leq p$  and  $p \leq \sup I$ . The additional constraints that  $\inf I \notin I$  and  $\sup I \notin I$  imply that  $\inf I < p$  and  $p < \sup I$ , respectively. Therefore,  $p \in (\inf I, \sup I)$ , as desired. Now let p be an arbitrary element of  $(\inf I, \sup I)$ . Then  $\inf I . It follows by consecutive applications of Lemma 5.11 that there exist <math>x, y \in I$  such that  $\inf I \leq x < p$  and  $p < y \leq \sup I$ . Since  $x \in I$ ,  $y \in I$ , and x < y (by transitivity),  $[x, y] \subset I$  by Definition 8.2. This combined with the fact that  $p \in [x, y]$  (we know that  $x , so <math>x \leq p \leq y$ ) implies that  $p \in I$ , as desired.

Now suppose that  $I \subseteq \mathbb{R}$  takes one of the eight forms in Equations 8.1. To prove that I is an interval, Definition 8.2 tells us that it will suffice to show that for all  $x, y \in I$  with x < y,  $[x, y] \subset I$ . Let x, y be arbitrary elements of I with x < y. We divide into eight cases (one for each equation in Equations 8.1).

First, suppose that I = (a, b). To demonstrate that  $[x, y] \subset I$ , Definition 1.3 tells us that it will suffice to confirm that every  $z \in [x, y]$  is an element of I. Let z be an arbitrary element of [x, y]. Then by Corollary 5.15,  $x \le z \le y$ . But since a < x < y < b by Equations 8.1, the fact that  $a < x \le z \le y < b$  implies by Equations 8.1 that  $z \in (a, b)$ , as desired.

The proofs of the second, third, and fourth equations are symmetric to that of the first.

Fifth, suppose that  $I = (a, \infty)$ . To demonstrate that  $[x, y] \subset I$ , Definition 1.3 tells us that it will suffice to confirm that every  $z \in [x, y]$  is an element of I. Let z be an arbitrary element of [x, y]. Then by Corollary 5.15,  $x \le z \le y$ . But since a < x by Equations 8.1, the fact that  $a < x \le z$  implies by Equations 8.1 that  $z \in (a, \infty)$ , as desired.

The proofs of the sixth, seventh, and eighth equations are symmetric to that of the first.  $\Box$ 

**Definition 8.4.** The absolute value of a real number x is the non-negative number |x| defined by

$$|x| = \begin{cases} x & x \ge 0 \\ -x & x < 0 \end{cases}$$

**Exercise 8.5.** Show that |x| = |-x| for all  $x \in \mathbb{R}$ . (Note that this also means that |x-y| = |y-x| for any  $x, y \in \mathbb{R}$ .)

Proof. Let x be an arbitrary element of  $\mathbb{R}$ . We divide into three cases  $(x=0,\,x>0,\,$  and x<0). First, suppose that x=0. Then since 0=-0, clearly |0|=|-0|, as desired. Second, suppose that x>0. Then by Lemma  $7.23^{[1]}-x<0$ . Thus, by consecutive applications of Definition 8.4, |x|=x and |-x|=-(-x). Therefore, since -(-x)=x by Corollary 7.11, |x|=x=|-x|, as desired. Third, suppose that x<0. Then by Lemma 7.23, -x>0. Thus, by consecutive applications of Definition 8.4, |x|=-x and |-x|=-x. Therefore, |x|=-x=|-x|, as desired.

**Definition 8.6.** The **distance** between  $x \in \mathbb{R}$  and  $y \in \mathbb{R}$  is defined to be |x - y|.

**Remark 8.7.** It follows from Definition 8.6 that |x| is the distance between x and 0.

**Lemma 8.8.** For any real numbers x, y, z, we have

- (a)  $|x+y| \le |x| + |y|$ .
- (b) |x-z| < |x-y| + |y-z|.
- (c)  $||x| |y|| \le |x y|$ .

<sup>&</sup>lt;sup>1</sup>And, technically, Theorem 7.47.

Proof of a. We divide into four cases  $(x \ge 0 \text{ and } y \ge 0, x \ge 0 \text{ and } y < 0, x < 0 \text{ and } y \ge 0, \text{ and } x < 0 \text{ and } y < 0).$ 

First, suppose that  $x \ge 0$  and  $y \ge 0$ . Then by Definition 7.21,  $x+y \ge 0$ . Thus, by consecutive applications of Definition 8.4, |x+y| = x+y, |x| = x, and |y| = y. Therefore,  $|x+y| = x+y \le x+y = |x|+|y|$ , as desired.

Second, suppose that  $x \ge 0$  and y < 0. By Definition 8.4, |x| = x and |y| = -y. We now divide into two cases  $(x + y \ge 0$  and x + y < 0). If  $x + y \ge 0$ , then |x + y| = x + y. Additionally, since y < 0, Lemma 7.23 implies that 0 < -y. Consequently, by transitivity, y < -y = |y|. It follows by Definition 7.21 that x + y < x + |y|. Therefore, |x + y| = x + y < x + |y| = |x| + |y|, so  $|x + y| \le |x| + |y|$ , as desired. On the other hand, if x + y < 0, then |x + y| = -(x + y) = -x + (-y) = -x + |y|. Additionally, by Lemma 7.23,  $x \ge 0$  implies that  $-x \le 0$ . It follows by Definition 7.21 since  $-x \le x$  that  $-x + |y| \le x + |y|$ . Therefore,  $|x + y| = -x + |y| \le x + |y| = |x| + |y|$ , as desired.

The proof of the third case is symmetric to that of the second.

The proof of the fourth case is symmetric to that of the first.

Proof of b. By part (a),  $|x-z| = |x-y+y-z| \le |x-y| + |y-z|$ , as desired.

Proof of c. To prove that  $||x|-|y|| \le |x-y|$ , Definition 8.4 tells us that it will suffice to show that  $|x|-|y| \le |x-y|$  and  $-(|x|-|y|) \le |x-y|$ . By part (a),  $|x|=|x-y+y| \le |x-y|+|y|$ , so  $|x|-|y| \le |x-y|$ . Similarly,  $|y|-|x| \le |x-y|$ , so  $-(|x|-|y|) \le |x-y|$ , as desired.

**Exercise 8.9.** Let  $a, \delta \in \mathbb{R}$  with  $\delta > 0$ . Prove that

$$(a - \delta, a + \delta) = \{x \in \mathbb{R} \mid |x - a| < \delta\}$$

**Lemma.** For any  $a, b \in \mathbb{R}$  such that 0 < b, |a| < b if and only if -b < a < b.

Proof. Suppose first that |a| < b. We divide into two cases  $(a \ge 0 \text{ and } a < 0)$ . If  $a \ge 0$ , then by Definition 8.4,  $0 \le a = |a| < b$ . Additionally, by Lemma 7.23, -b < 0. Therefore,  $-b < 0 \le a < b$ , as desired. If a < 0, then by Definition 8.4, -a = |a| < b. It follows by Definition 7.21 (by adding a - b to both sides) that -b < a. Additionally, by Lemma 7.23, a < 0 implies 0 < -a, so we know that a < -a. Therefore, -b < a < -a < b, as desired.

Now suppose that -b < a < b. We divide into two cases  $(a \ge 0 \text{ and } a > 0)$ . If  $a \ge 0$ , then by Definition 8.4, |a| = a < b, as desired. If a < 0, then by Definition 8.4, |a| = -a. Since -b < a, Definition 7.21 implies (by adding b - a to both sides) that -a < b. Therefore, |a| = -a < b, as desired.

*Proof of Exercise 8.9.* To prove that  $(a - \delta, a + \delta) = \{x \in \mathbb{R} \mid |x - a| < \delta\}$ , Definition 1.2 tells us that it will suffice to show that every  $p \in (a - \delta, a + \delta)$  is an element of  $\{x \in \mathbb{R} \mid |x - a| < \delta\}$  and vice versa.

Suppose first that  $p \in (a - \delta, a + \delta)$ . Then by Equations 8.1,  $a - \delta < p$  and  $p < a + \delta$ . It follows by consecutive applications of Definition 7.21 from the former condition that  $-\delta , and from the latter condition that <math>p - a < \delta$ . Since  $-\delta , the lemma asserts that <math>|p - a| < \delta$ . Therefore,  $p \in \{x \in \mathbb{R} \mid |x - a| < \delta\}$ .

Now suppose that  $p \in \{x \in \mathbb{R} \mid |x-a| < \delta\}$ . Then  $|p-a| < \delta$ . Thus, by the lemma,  $-\delta < p-a$  and  $p-a < \delta$ . It follows by consecutive applications of Definition 7.21 from the former condition that  $a-\delta < p$ , and from the latter condition that  $p < a+\delta$ . Therefore, since  $a-\delta , we have that <math>p \in (a-\delta, a+\delta)$ .

- 2/11: **Lemma 8.10.** Let I be an open interval containing the point  $p \in \mathbb{R}$ . Then
  - a) There exists a number  $\delta > 0$  such that  $(p \delta, p + \delta) \subset I$ .
  - b) There exists a natural number N such that for all natural numbers  $k \geq N$  we have  $(p-\frac{1}{k},p+\frac{1}{k}) \subset I$ .

Proof of a. Since I is open, we have by Theorem 4.10 that there exists a region (a, b) such that  $p \in (a, b) \subset I$ . Let  $\delta = \min(p - a, b - p)$ . To show that  $(p - \delta, p + \delta) \subset I$ , we will demonstrate that  $(p - \delta, p + \delta) \subset (a, b) \subset I$ . To do this, Definition 1.3 tells us that it will suffice to verify that every element  $x \in (p - \delta, p + \delta)$  is an element of (a, b). Let x be an arbitrary element of  $(p - \delta, p + \delta)$ . Then by Equations 8.1,  $p - \delta < x < p + \delta$ . We divide into two cases  $(\delta = p - a \text{ and } \delta = b - p)$ . Suppose first that  $\delta = p - a$ . Then p - (p - a) < x < p + (p - a),

i.e., a < x < p + (p - a). Additionally, the fact that  $p - a = \min(p - a, b - p)$  implies that  $p - a \le b - p$ . Combining these last two results gives us  $a < x < p + (p - a) \le p + (b - p) = b$ . Since a < x < b, Equations 8.1 imply that  $x \in (a, b)$ , as desired. The proof is symmetric if  $\delta = b - p$ .

Proof of b. By Lemma 8.10a, there exists a number  $\delta>0$  such that  $(p-\delta,p+\delta)\subset I$ . Since  $\delta$  is a positive real number, Corollary 6.12 implies that there exists a nonzero natural number N such that  $\frac{1}{N}<\delta$ . To prove that for all numbers  $k\geq N$ , we have  $(p-\frac{1}{k},p+\frac{1}{k})\subset I$ , we will show that  $(p-\frac{1}{k},p+\frac{1}{k})\subset (p-\delta,p+\delta)\subset I$ . To do this, Definition 1.3 tells us that it will suffice to show that every  $x\in (p-\frac{1}{k},p+\frac{1}{k})$  is an element of  $(p-\delta,p+\delta)$ . Let k be an arbitrary natural number such that  $k\geq N$ , and let x be an arbitrary element of  $(p-\frac{1}{k},p+\frac{1}{k})$ . It follows from the latter condition by Equations 8.1 that  $p-\frac{1}{k}< x< p+\frac{1}{k}$ . Since  $\frac{1}{k}\leq \frac{1}{N}$  by Scripts 2 and 3, we have that  $p-\frac{1}{N}< x< p+\frac{1}{N}$ . Since  $\frac{1}{N}<\delta$  by definition,  $p-\delta< x< p+\delta$ . Therefore, by Equations 8.1,  $x\in (p-\delta,p+\delta)$ , as desired.

**Definition 8.11.** Let  $A \subset X \subset \mathbb{R}$ . We say that A is **open** (in X) if it is the intersection of X with an open set, and **closed** (in X) if it is the intersection of X with a closed set. (This is called the subspace topology on X.)

**Remark 8.12.**  $A \subset \mathbb{R}$  open, as defined in Script 3, is equivalent to A open in  $\mathbb{R}$ .

**Exercise 8.13.** Let  $A \subset X \subset \mathbb{R}$ . Show that  $X \setminus A$  is closed in X if and only if A is open in X.

*Proof.* Suppose first that  $X \setminus A$  is closed in X. Then by Definition 8.11,  $X \setminus A = X \cap B$  where B is a closed set. It follows by Script 1 that

$$X \setminus A = X \cap B$$

$$\mathbb{R} \setminus (X \setminus A) = \mathbb{R} \setminus (X \cap B)$$

$$(\mathbb{R} \setminus X) \cup A = (\mathbb{R} \setminus X) \cup (\mathbb{R} \setminus B)$$

$$X \cap ((\mathbb{R} \setminus X) \cup A) = X \cap ((\mathbb{R} \setminus X) \cup (\mathbb{R} \setminus B))$$

$$(X \cap (\mathbb{R} \setminus X)) \cup (X \cap A) = (X \cap (\mathbb{R} \setminus X)) \cup (X \cap (\mathbb{R} \setminus B))$$

$$\emptyset \cup (X \cap A) = \emptyset \cup (X \cap (\mathbb{R} \setminus B))$$

$$A = X \cap (\mathbb{R} \setminus B)$$

Since  $\mathbb{R} \setminus B$  is open by Definition 4.4, we have by Definition 8.11 that A is open in X.

Now suppose that A is open in X. Then by Definition 8.11,  $A = X \cap B$  where B is an open set. It follows by Script 1 that

$$A = X \cap B$$

$$\mathbb{R} \setminus A = \mathbb{R} \setminus (X \cap B)$$

$$= (\mathbb{R} \setminus X) \cup (\mathbb{R} \setminus B)$$

$$X \cap (\mathbb{R} \setminus A) = X \cap ((\mathbb{R} \setminus X) \cup (\mathbb{R} \setminus B))$$

$$X \setminus A = (X \cap (\mathbb{R} \setminus X)) \cup (X \cap (\mathbb{R} \setminus B))$$

$$= X \cap (\mathbb{R} \setminus B)$$

Since  $\mathbb{R} \setminus B$  is closed by Definition 4.4, we have by Definition 8.11 that  $X \setminus A$  is closed in X.