

HW3 due Friday, Feb 16

Turn in 2.2#3

Practice 2.1#7, 2.2#1abcd, 2.2#7, 2.2#8, 2.2#9

7. Prove parts 1 and 2 of Proposition 2.1.

Proposition 2.1 Let a, b , and c be in \mathbb{R} . Then

1. $|a| = 0$ if and only if $a = 0$;
2. $|-a| = |a|$;
3. $|ab| = |a||b|$;
4. if $c \geq 0$, then $|a| \leq c$ if and only if $-c \leq a \leq c$.

By definition $|x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$

Proof of part 1.

" \Rightarrow " Suppose $|a|=0$. Claim that $a=0$. If not then either $a<0$ or $a>0$.

Case $a<0$. Then $|a|=-a>0$ contradicting $|a|=0$.

Case $a>0$. Then $|a|=a>0$ contradicting $|a|=0$.

Therefore $a=0$.

" \Leftarrow " Conversely suppose $a=0$ then $|a|=a=0$ by definition.

Proof of part 2.

Claim $|-a|=|a|$.

Case $a=0$. Then $|-a|=0$ and $|a|=0$ so $|-a|=|a|$.

Case $a<0$, Then $-a>0$ so

$$|-a| = \begin{cases} -a & \text{if } -a \geq 0 \\ -(-a) & \text{if } -a < 0 \end{cases} = -a$$

and

$$|a| = \begin{cases} a & \text{if } a \geq 0 \\ -a & \text{if } a < 0 \end{cases} = -a$$

Therefore $|-a| = |a|$.

Case 2 $a > 0$. Then $-a < 0$ so

$$|-a| = \begin{cases} -a & \text{if } -a \geq 0 \\ -(-a) & \text{if } -a < 0 \end{cases} = -(-a) = a$$

and

$$|a| = \begin{cases} a & \text{if } a \geq 0 \\ -a & \text{if } a < 0 \end{cases} = a$$

so in all cases $|-a| = |a|$.

3. Let A and B be nonempty subsets of \mathbb{R} with $A \subset B$. Show that

$$\inf B \leq \inf A \leq \sup A \leq \sup B.$$

Claim $\inf B \leq \inf A$. Since $A \subseteq B$ then any lower bound of B is also a lower bound of A . Since $\inf B$ is a lower bound of B then $\inf B$ is also a lower bound of A . Since $\inf A$ is the greatest of lower bounds of A then $\inf B \leq \inf A$.

Claim $\inf A \leq \sup A$. Since $A \neq \emptyset$ then there exists $a \in A$. Since $\inf A$ is a lower bound of A , then $\inf A \leq a$. Also, since $\sup A$ is an upper bound, then $a \leq \sup A$.

It follows that $\inf A \leq \sup A$.

Note that if $A = \emptyset$ then $\inf A = \infty$ and $\sup A = -\infty$ in which case the inequality doesn't hold.

Claim $\sup A \leq \sup B$. Since $A \subseteq B$ then any upper bound of B is also an upper bound of A . Since $\sup B$ is an upper bound of B then $\sup B$ is also an upper bound of A . Since $\sup A$ is the least of upper bounds of A then $\sup A \leq \sup B$.

1. Find the supremum and the infimum of each of the following sets.

- | | |
|--|---|
| (a) $\{x \in \mathbb{R} : 0 < x^2 < 2\}$ | (c) $\{x \in \mathbb{R} : 0 < x \text{ and } x^2 > 2\}$ |
| (b) $\{x \in \mathbb{R} : x^2 < 2\}$ | (d) $\{x \in \mathbb{R} : x^2 > 2\}$ |

$$\text{a. } \sup \{x \in \mathbb{R} : 0 < x^2 < 2\} = \sup (-\sqrt{2}, 0) \cup (0, \sqrt{2}) = \sqrt{2}$$

$$\inf \{x \in \mathbb{R} : 0 < x^2 < 2\} = \inf (-\sqrt{2}, 0) \cup (0, \sqrt{2}) = -\sqrt{2}$$

$$\text{b. } \sup \{x \in \mathbb{R} : x^2 > 2\} = \sup (-\sqrt{2}, \sqrt{2}) = \sqrt{2}$$

$$\inf \{x \in \mathbb{R} : x^2 > 2\} = \inf (-\sqrt{2}, \sqrt{2}) = -\sqrt{2}$$

$$\text{c. } \sup \{x \in \mathbb{R} : 0 < x \text{ and } x^2 > 2\} = \sup (\sqrt{2}, \infty) = \infty$$

$$\inf \{x \in \mathbb{R} : 0 < x \text{ and } x^2 > 2\} = \inf (\sqrt{2}, \infty) = \sqrt{2}$$

$$\text{d. } \sup \{x \in \mathbb{R} : x^2 > 2\} = \sup (-\infty, -\sqrt{2}) \cup (\sqrt{2}, \infty) = \infty$$

$$\inf \{x \in \mathbb{R} : x^2 > 2\} = \inf (-\infty, -\sqrt{2}) \cup (\sqrt{2}, \infty) = -\infty$$

7. Let A and B be subsets of \mathbb{R} . Show that

$$\sup(A \cup B) = \max\{\sup A, \sup B\}$$

and

$$\inf(A \cup B) = \min\{\inf A, \inf B\}.$$

If $A = \emptyset$ then the two statements reduce to

$$\sup B = \max\{-\infty, \sup B\} = \sup B$$

and

$$\inf B = \min\{\infty, \inf B\} = \inf B$$

which are obvious.

By symmetry the results hold true if $B = \emptyset$. Thus, we may assume that both $A \neq \emptyset$ and $B \neq \emptyset$.

" \geq " Since $A \subseteq A \cup B$ then $\sup A \leq \sup(A \cup B)$ similarly $B \subseteq A \cup B$ implies $\sup B \leq \sup(A \cup B)$. Thus

$$\sup(A \cup B) \geq \max\{\sup A, \sup B\}.$$

" \leq " Let $\gamma = \sup(A \cup B)$ and for contradiction suppose that $\gamma > \max\{\sup A, \sup B\}$. Since the inequality is strict there is $\varepsilon > 0$ such that $\gamma - \varepsilon > \max\{\sup A, \sup B\}$.

Thus $\gamma - \varepsilon > \sup A$ and $\gamma - \varepsilon > \sup B$.

(*) Since $\gamma - \varepsilon > \sup A$ then $\gamma - \varepsilon$ is an upper bound for A and consequently $a \leq \gamma - \varepsilon$ for all $a \in A$.

(**) Since $\gamma - \varepsilon > \sup B$ then $\gamma - \varepsilon$ is an upper bound for B and consequently $\beta \leq \gamma - \varepsilon$ for all $\beta \in B$.

On the other hand $\gamma - \varepsilon < \sup(A \cup B)$. Therefore, $\gamma - \varepsilon$ is not an upper bound of $A \cup B$ and there exists $x \in A \cup B$ such that $\gamma - \varepsilon < x$.

Now $x \in A \cup B$ means either $x \in A$ or $x \in B$ or both.

Case $x \in A$ implies by (i) that $x \leq \gamma - \varepsilon < x$ a contradiction

Case $x \in B$ implies by (**) that $x \leq \gamma - \varepsilon < x$ which is also a contradiction.

Thus $\sup(A \cup B) \leq \max\{\sup A, \sup B\}$.

It follows that $\sup(A \cup B) = \max\{\sup A, \sup B\}$.

To prove that $\inf(A \cup B) = \min\{\inf A, \inf B\}$ first note as in exercise 5 that $\inf(-S) = -\sup S$.

For completeness, I'll prove this result in a moment. Provided that $\inf(-S) = -\sup S$, then we can write

$$\inf(A \cup B) = -\sup(-A \cup B)$$

where $-\overline{A \cup B} = \{-x : x \in A \cup B\}$.

$$\text{Since } \{-x : x \in A \cup B\} = \{x : x \in (-A) \cup (-B)\} = (-A) \cup (-B)$$

$$\text{where } -A = \{-\alpha : \alpha \in A\} \quad \text{and} \quad -B = \{-\beta : \beta \in B\},$$

it follows from the previous part that

$$\sup((-A) \cup (-B)) = \max \{\sup(-A), \sup(-B)\}$$

and again by problem 5 that $\sup(-A) = -\inf(A)$ and $\sup(-B) = -\inf(B)$. Therefore

$$\sup((-A) \cup (-B)) = \max \{-\inf A, -\inf B\}.$$

Finally, the maximum of the negatives of two numbers is the negative of the minimum, so

$$\max \{-\inf A, -\inf B\} = -\min \{\inf A, \inf B\}.$$

Putting everything together yields

$$\inf(A \cup B) = -\left(-\min \{\inf A, \inf B\}\right) = \min \{\inf A, \inf B\}.$$

which was to be shown.

What's left is to show problem 5,

5. Let S be a nonempty subset of \mathbb{R} that is bounded above. Prove that $\inf(-S) = -\sup S$, where $-S = (-1)S = \{-s : s \in S\}$.

Let $\gamma = \inf(-S)$. It is enough to show $-\gamma = \sup S$.

Claim $-\gamma$ is an upper bound of S . By definition γ is a lower bound for $-S$. Thus $\gamma \leq -s$ for all $s \in S$. It immediately follows that $-\gamma \geq s$ so $-\gamma$ is an upper bound.

Claim $-\gamma$ is the least upper bound of S . Let α be another upper bound. Then $s \leq \alpha$ for all $s \in S$ and so $-\alpha \leq -s$ for all $s \in S$. Thus $-\alpha$ is a lower bound of $-S$.

Since γ is the greatest lower bound $-\alpha \leq \gamma$. It follows that $-\gamma \leq \alpha$. Consequently $-\gamma$ is the least upper bound of S .

8. Show that a nonempty finite subset of \mathbb{R} contains both a maximum and a minimum element. [Hint: Use induction.]

Let $S_n \subseteq \mathbb{R}$ be a subset of \mathbb{R} such that $S_n \sim \{1, 2, \dots, n\}$. Thus S_n is a finite subset of \mathbb{R} . Claim that S_n has a maximum and minimum for all $n \in \mathbb{N}$. We prove this by induction.

Base case: If $n=1$ then S_1 has only one element. Call that element x_1 . Clearly $\max S_1 = x_1$ and $\min S_1 = x_1$ and so the maximum and minimum exist.

Induction step: Suppose any $S_n \subseteq \mathbb{R}$ such that $S_n \cap \{1, 2, \dots, n\}$ has a maximum and a minimum. Claim that any $S_{n+1} \subseteq \mathbb{R}$ such that $S_{n+1} \cap \{1, 2, \dots, n+1\}$ also has a maximum and minimum.

Let $S_{n+1} \subseteq \mathbb{R}$. There is a bijection $f: \{1, 2, \dots, n+1\} \rightarrow S_{n+1}$.

Let $A = f(\{1, 2, \dots, n\})$ and $B = f(\{n+1\})$.

Since f is one-to-one it's a bijection onto its image A . Consequently $A \cap \{1, 2, \dots, n\}$. From the induction hypothesis it follows that the maximum and minimum of A exists.

Let $\alpha = \min A$ and $\beta = \max A$. By

Proposition 2.3 Let S be a subset of $\mathbb{R}^{\#}$.

1. If S has a smallest element, then this smallest element is the infimum of S .
2. If S has a greatest element, then this greatest element is the supremum of S .

It follows that $\alpha = \inf A$ and $\beta = \sup A$. Moreover, by Exercise 7 we have

$$\sup S_{n+1} = \sup A \cup B = \max \{\sup A, \sup B\} = \max \{\beta, f(n+1)\}.$$

Since $\beta \in S_{n+1}$ and $f(n+1) \in S_{n+1}$ it follows that

$$\gamma = \max \{\beta, f(n+1)\} \in S_{n+1}$$

Thus, γ is the least upper bound of S_{n+1} and $\gamma \in S_{n+1}$.

By definition of the maximum, it follows that $\gamma = \max S_{n+1}$ and, in particular, that the maximum of S_{n+1} exists.

The argument for minimum is similar. Namely

$$\inf S_{n+1} = \inf A \cup B = \min \{\inf A, \inf B\} \leq \min \{\alpha, f(n+1)\}.$$

Since $\alpha \in S_{n+1}$ and $f(n+1) \in S_{n+1}$ it follows that

$$\eta = \min \{\beta, f(n+1)\} \in S_{n+1}$$

Thus, η is the greatest lower bound of S_{n+1} and $\eta \in S_{n+1}$.

By definition of the minimum, it follows that $\eta = \min S_{n+1}$ and, in particular, that the minimum of S_{n+1} exists.

9. Let A and B be nonempty bounded subsets of \mathbb{R} , let $\alpha = \sup A$, and let $\beta = \sup B$. Let $C = \{ab : a \in A \text{ and } b \in B\}$. Show, by example, that $\alpha\beta \neq \sup C$ in general.

Let $A = \{-1, 2\}$ and $B = \{-3\}$. Thus

$$\alpha = \sup A = 2 \quad \text{and} \quad \beta = \sup B = -3$$

Now $C = \{ab : a \in A \text{ and } b \in B\} = \{3, -6\}$. Thus

$$\gamma = \sup C = 3$$

However $\alpha\beta = 2(-3) = -6 \neq 3$.