

note: ways to prove that some bound on a set is the inf/sup of the set

(1) use useful inf/sup fact

(2) use def. Let $S \subseteq \mathbb{R}$, $S \neq \emptyset$

• $b = \sup(S)$ iff

(i) $x \leq b$ for $x \in S$

(ii) $b \leq c$ \forall upper bounds c of S

• $b = \inf(S)$ iff

(i) $b \leq x$ for $x \in S$

(ii) $c \leq b$ \forall lower bounds c of S

Completeness Axiom

Let $S \subseteq \mathbb{R}$ with $S \neq \emptyset$

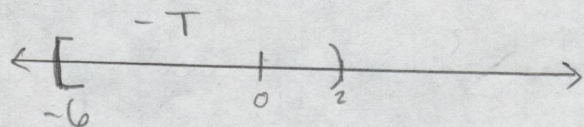
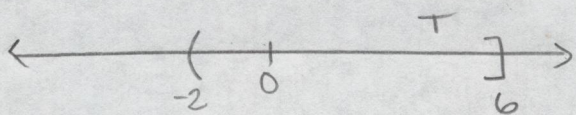
If S is bounded from above, then the supremum of S exists.

Theorem: If $T \subseteq \mathbb{R}$ and $T \neq \emptyset$

If T is bounded from below then the infimum of T exists

Proof: Let $T \subseteq \mathbb{R}$, $T \neq \emptyset$, and T be bounded from below

~~$T = (-2, 6]$~~ $T = (-2, 6]$



Let $-T = \{-x \mid x \in T\}$

Suppose b is a lower bound of T (by assumption b exists)

$$\text{so, } b \leq x \quad \forall x \in T$$

$$\text{Then, } -x \leq -b \quad \forall x \in T$$

so, $-b$ is an upper bound of $-T$

By the completeness axiom, the supremum of $-T$ exists.

$$\text{let } b_{-T} = \sup(-T).$$

$$\text{so, } -x \leq b_{-T} \quad \forall x \in T$$

$$\bullet -x \leq b_{-T} \quad \forall x \in T$$

$$\bullet b_{-T} \leq c \quad \forall \text{ upper bounds } c \text{ of } -T$$

$$\text{Set } b_T = -b_{-T}$$

$$\text{claim: } b_T = \inf(T)$$

$$\bullet \text{ We know that } -x \leq b_{-T} \text{ for all } x \in T$$

$$\text{so, } b_T = -b_{-T} \leq x \quad \forall x \in T$$

so, b_T is a lower bound for T .

• Let d be another lower bound for T

$$\text{then } d \leq x \quad \forall x \in T$$

$$\text{so, } -x \leq -d \quad \forall x \in T$$

so, $-d$ is an upper bound of $-T$

$$\text{Thus } b_{-T} \leq -d$$

$$\text{Hence } -b_{-T} \geq d$$

so, $d \leq b_T$. Hence b_T is the greatest lower bound of T .

□

Well-ordering Principle

Every non-empty subset of $\mathbb{N} = \{1, 2, 3, 4, \dots\}$ contains a least element.

Example:

$$S = \{5, 7, 9, 11, \dots\} \subseteq \mathbb{N}$$

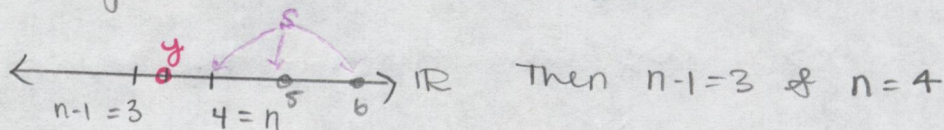
↑
least element

Lemma:

Let $y \in \mathbb{R}$ with $y > 0$

then $\exists n \in \mathbb{N}$ with $n-1 \leq y < n$

Example: Let $y = \pi \approx 3.14\dots$



Proof: Let $S = \{m \in \mathbb{N} \mid y < m\}$

By the Archimedean principle $S \neq \emptyset$

By the well-ordering principle, S has a least element. call it n , then, $n-1 \notin S$

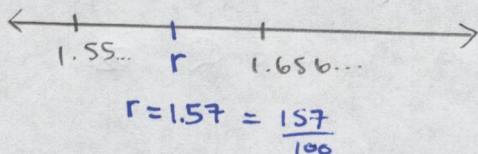
so $\underbrace{n-1 \leq y < n}_{\substack{n-1 \notin S \quad n \in S}} \quad \square$

Density Theorem:

Let $x, y \in \mathbb{R}$ with $x < y$

then $\exists r \in \mathbb{Q}$ with $x < r < y$

Example: $x = 1.55\dots$ $y = 1.656\dots$



Note: $\mathbb{Q} = \left\{ \frac{a}{b} \mid a, b \in \mathbb{Z}, b \neq 0 \right\}$
 \mathbb{Q} = fractions = rational #s

proof:

part 1 Suppose $0 < x < y$

$$\text{so, } 0 < y - x$$

$$\text{so, } 0 < \frac{1}{y-x}$$

By the Archimedean Principle

$$\frac{1}{y-x} < n \text{ for some } n \in \mathbb{N}$$

$$\text{Thus, } \frac{1}{n} < y-x$$

$$\text{so, } 1 < ny - nx$$

$$\text{Then, } \underline{1 + nx} < ny$$

Since $nx > 0$, we can apply the lemma

to obtain $m \in \mathbb{N}$ with $m-1 \leq \underline{nx} < m$

$$\text{Thus, } \underline{m} \leq nx + 1 < \underline{ny}$$

\uparrow $m-1 \leq nx$ \uparrow from above

$$\text{so, } \underline{nx} < \underline{m} < \underline{ny}$$

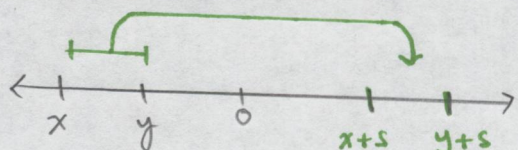
$$\text{thus } x < \frac{m}{n} < y. \text{ set } r = \frac{m}{n}$$

Part 2 what if $x < 0$

Let $s \in \mathbb{N}$ with $0 < x + s$

Apply **Part 1** to $0 < x + s < y + s$

to get $r \in \mathbb{Q}$ with $x + s < r < y + s$



$$\text{so } x < r - s < y$$

$$\text{And } r - s \in \mathbb{Q} \quad \square$$

Absolute Value

● Def: Let $x \in \mathbb{R}$, the absolute value of x is

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

Ex: $|5| = 5$

$$|-10| = -(-10) = 10$$

Facts let $a, b \in \mathbb{R}$, then:

(1) $|ab| = |a||b|$

(2) Let $c > 0$ then $|a| \leq c$ iff $-c \leq a \leq c$

(3) $-|a| \leq a \leq |a|$

(4) $|a+b| \leq |a|+|b|$ triangle inequality

(5) $||a|-|b|| \leq |a-b|$

(6) $|a-b| \leq |a|+|b|$

Proof: (1) and (5) are homework problems

(2) (\Rightarrow) Suppose $|a| \leq c$

case 1: If $a \geq 0$, then $|a| = a$

so, $0 \leq a \leq c$

then $-c \leq 0 \leq a \leq c$ so $-c \leq a \leq c$

case 2: If $a < 0$, then $|a| = -a > 0$

then $-a \leq c$

so $-c \leq a$

since $a < 0$ and $c > 0$, we have $-c \leq a < 0 < c$

hence $-c \leq a \leq c$

so in either case $-c \leq a \leq c$

(\Leftarrow) Suppose $-c \leq a \leq c$ where $c > 0$

Then $-c \leq a$ and $a \leq c$

so $-a \leq c$ and $a \leq c$

then, $|a| \leq c$ \square

Proof (3)

If $a=0$, then $-|a| \leq a \leq |a|$

If $a \neq 0$, set $c = |a| > 0$

Since $|a| \leq c$, by (2) we have $-c \leq a \leq c$

so $-|a| \leq a \leq |a|$ \square

Proof (4) Triangle Ineq.

From part (3) we have $-|a| \leq a \leq |a|$ and $-|b| \leq b \leq |b|$

By adding we get

$$-(|a|+|b|) \leq a+b \leq |a|+|b|$$

By part (2), with $c = |a|+|b|$ we get $|a+b| \leq |a|+|b|$ \square

Proof (6)

By part (4)

$$\begin{aligned} |a-b| &= |a+(-b)| \leq |a|+|-b| \\ &= |a|+|b| \end{aligned}$$

\square

Note: Similarly to part (2)

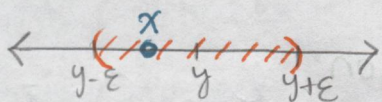
you can show $-c < a < c$ iff $|a| < c$

Corollary: Let $x, y, \varepsilon \in \mathbb{R}$ with $\varepsilon > 0$

Then $|x-y| < \varepsilon$ iff $\varepsilon > x-y > -\varepsilon$ iff $y-\varepsilon < x < y+\varepsilon$
 similarly, $|x-y| \leq \varepsilon$ iff $\varepsilon \geq x-y \geq -\varepsilon$ iff $y-\varepsilon \leq x \leq y+\varepsilon$

proof use part (2) and the previous "note" \square
 with $a = x-y$ & $c = \varepsilon$

Picture of $|x-y| < \varepsilon$



Done with
 HW 1 stuff

Limits of Sequences

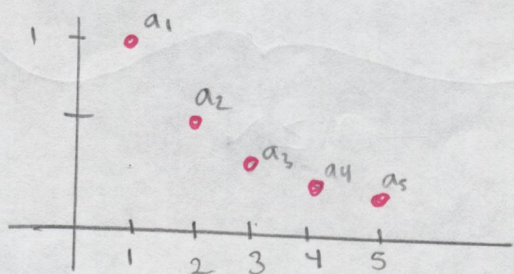
Def: A sequence of real numbers is an ordered list of real numbers. We write the n^{th} term in the list using subscripts such as a_n .

Sometimes we write (a_n) or $(a_n)_{n=1}^{\infty}$ for a sequence.

Another way to define a sequence is:

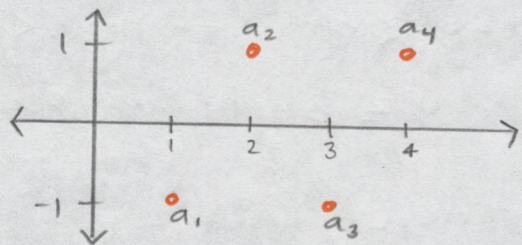
as a function $f: \mathbb{N} \rightarrow \mathbb{R}$
 where $f(n) = a_n$

Example: $a_n = \frac{1}{n}$ sequence: $\frac{1}{1}, \frac{1}{2}, \frac{1}{3}, \dots$



Example: $a_n = (-1)^n$

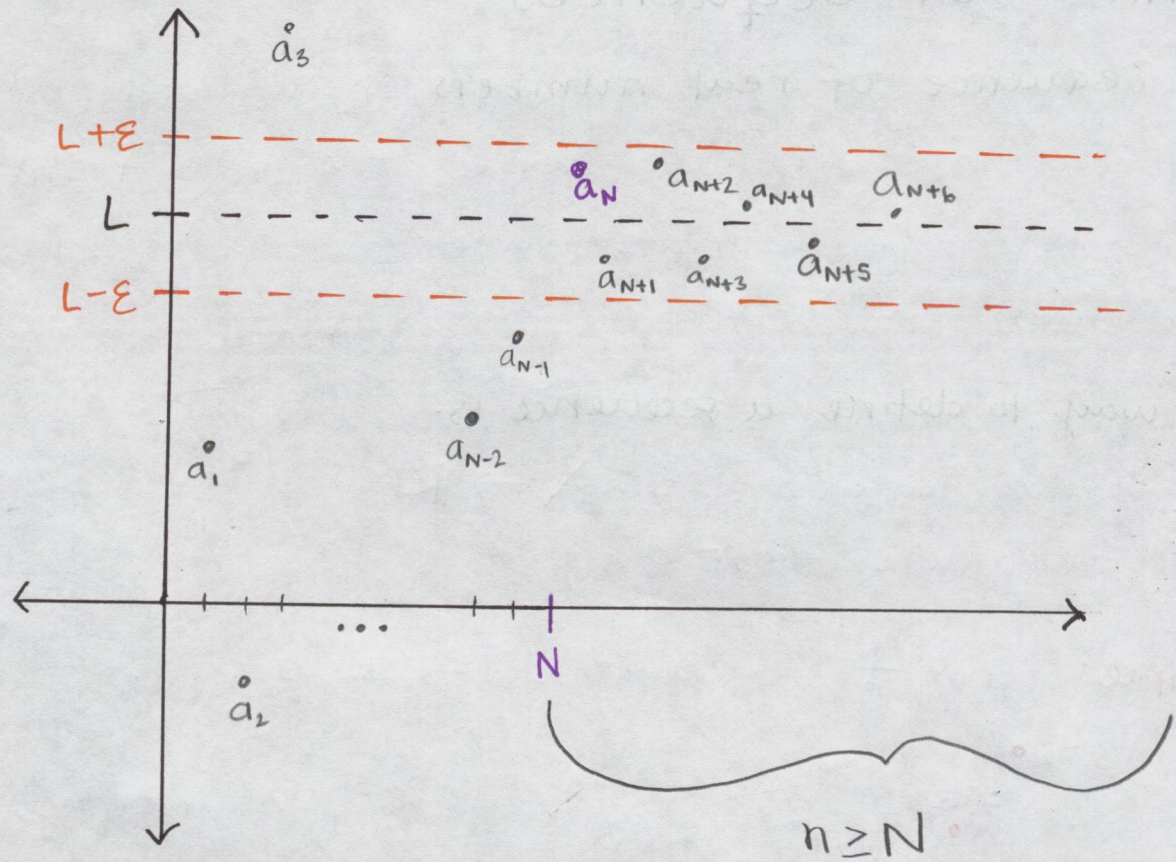
sequence: $-1, 1, -1, 1, \dots$



Def: Let (a_n) be a sequence of real numbers

We say that (a_n) converges to $L \in \mathbb{R}$ if for every $\epsilon > 0$ there exists $N > 0$ where if $n \geq N$ then $|a_n - L| < \epsilon$.

notation: $\lim_{n \rightarrow \infty} a_n = L$

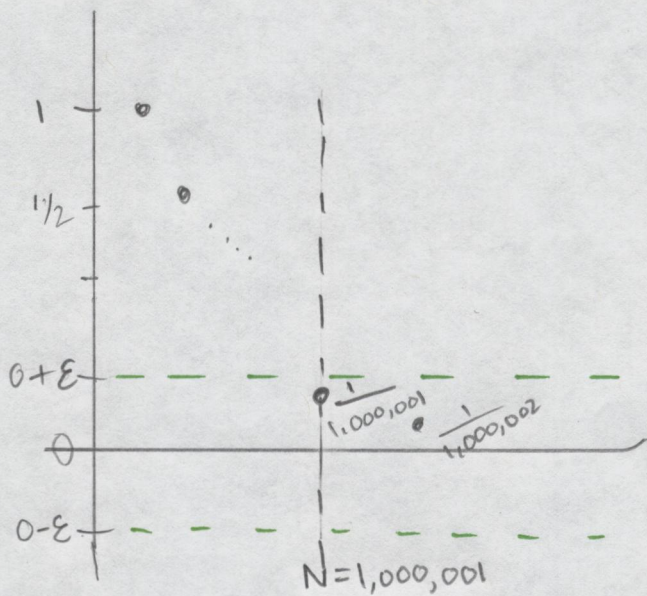


N depends on ϵ

Example: $a_n = \frac{1}{n}$

I think $L=0$

Let $\varepsilon = \frac{1}{1,000,000} = 0.000001$



Set $N=1,000,001$

If $n \geq N$ then

$$\left| \frac{1}{n} - 0 \right| < \frac{1}{1,000,000} = \varepsilon$$