

Value

2. Let  $x_n = \frac{2n-1}{3n}, n \in \mathbb{N}$

1. a) State the Density Theorem.

[1]  $\forall x, y \in \mathbb{R}$  SUCH THAT  $x < y$ ,  $\exists r \in \mathbb{Q}$  WITH  $x < r < y$

[1] b) State the Archimedean property.

$\forall x \in \mathbb{R}, \exists n_x \in \mathbb{N}$  SUCH THAT  $x < n_x$

[2] c) State the definition of a limit of a sequence  $(x_n)$ .

$\lim_{n \rightarrow \infty} x_n = x$  IFF  $\forall \epsilon > 0, \exists N \in \mathbb{N}$  s.t.  $\forall n \geq N$  WE HAVE THAT

$$|x_n - x| < \epsilon$$

[3] Show that  $(x_n)$  is Cauchy by stating and using the definition of a Cauchy sequence and the Archimedean property.

[5] d) Use a), b) and c) to show that  $\forall x \in \mathbb{R}, \exists (r_n)$  depending on  $x$ , with  $r_n \in \mathbb{Q}, \forall n \in \mathbb{N}$  and such that  $\lim_{n \rightarrow \infty} r_n = x$

LET  $x \in \mathbb{R}$  SINCE  $\frac{1}{n} > 0, -\frac{1}{n} < 0$  AND SO  $x - \frac{1}{n} < x, \forall n \in \mathbb{N}$

By DENSITY THM:  $\exists r_n \in \mathbb{Q}$  WITH  $x - \frac{1}{n} < r_n < x$  (OR.  $x < r_n < x + \frac{1}{n}$ )

CLAIM:  $\lim_{n \rightarrow \infty} r_n = x$

PROOF: LET  $\epsilon > 0$  WE NEED TO FIND  $N \in \mathbb{N}$  s.t.  $\forall n \geq N, |r_n - x| < \epsilon,$

i.e.  $x - \epsilon < r_n < x + \epsilon$  By b) (ARCHIMEDEAN PROPERTY) FOR  $\frac{1}{\epsilon}, \exists N_\epsilon \in \mathbb{N}$

s.t.  $\frac{1}{\epsilon} < N_\epsilon$ , i.e.  $\frac{1}{N_\epsilon} < \epsilon$  HENCE,  $\forall n \geq N_\epsilon, \frac{1}{n} \leq \frac{1}{N_\epsilon} < \epsilon,$

AND  $-\epsilon < -\frac{1}{N_\epsilon} \leq -\frac{1}{n}$  BUT THEN  $\forall n \geq N_\epsilon:$

$x - \epsilon < x - \frac{1}{N_\epsilon} \leq x - \frac{1}{n} < r_n < x < x + \epsilon$  (SINCE  $\epsilon > 0$ ) i.e.  $\forall n \geq N_\epsilon$

$x - \epsilon < r_n < x + \epsilon$ , i.e.  $|r_n - x| < \epsilon$  THUS,  $\lim_{n \rightarrow \infty} r_n = x$

2. Let  $x_n = \frac{2n-1}{3n}, n \in \mathbb{N}$

[4] a) Show that  $(x_n)$  converges by ~~stating and~~ using the definition of limit of a sequence. AND THE ARCHIMEDEAN PROPERTY.

CLAIM:  $\lim_{n \rightarrow \infty} x_n = \frac{2}{3}$

PROOF: LET  $\epsilon > 0$ . WE NEED TO FIND  $N \in \mathbb{N}$  S.T  $\forall n \geq N$ , WE HAVE  $|x_n - \frac{2}{3}| < \epsilon$

BUT  $|x_n - \frac{2}{3}| = |\frac{2n-1}{3n} - \frac{2}{3}| = |\frac{2}{3} - \frac{1}{3n} - \frac{2}{3}| = \frac{1}{3n}$ , AND  $\frac{1}{3n} < \epsilon$  WHENEVER

$n > \frac{1}{3\epsilon}$  BY THE ARCHIMEDEAN PROPERTY,  $\exists N_\epsilon \in \mathbb{N}$  S.T  $\frac{1}{3\epsilon} < N_\epsilon$  THEN

$\forall n \geq N_\epsilon, n > \frac{1}{3\epsilon}$  AND SO  $|x_n - \frac{2}{3}| = \frac{1}{3n} < \epsilon$

[5] b) Show that  $(x_n)$  is Cauchy by stating and using the definition of a Cauchy sequence. AND THE ARCHIMEDEAN PROPERTY

$(x_n)$  IS A CAUCHY SEQUENCE IFF  $\forall \epsilon > 0, \exists N \in \mathbb{N}$  S.T.  $\forall u, m \geq N, |x_u - x_m| < \epsilon$

$|x_u - x_m| = |\frac{2u-1}{3u} - \frac{2m-1}{3m}| = |\frac{2}{3} - \frac{1}{3u} - \frac{2}{3} + \frac{1}{3m}| = \frac{1}{3} |\frac{1}{m} - \frac{1}{u}|$

WLOG: ASSUME  $m > n$  I.E  $\frac{1}{m} < \frac{1}{n}$  THEN  $|\frac{1}{m} - \frac{1}{n}| = \frac{1}{n} - \frac{1}{m} < \frac{1}{n}$

BUT THEN  $|x_u - x_m| = \frac{1}{3} |\frac{1}{m} - \frac{1}{u}| < \frac{1}{3n}$  AND SO IF  $\frac{1}{3n} < \epsilon$  WE

ARE DONE SAME AS ABOVE TAKE  $N_\epsilon \in \mathbb{N}$  SUCH THAT  $\frac{1}{3\epsilon} < N_\epsilon$

THEN  $\forall u, m \geq N_\epsilon$ , WITH  $m > u$ , WE HAVE THAT  $|x_u - x_m| < \frac{1}{3n} < \epsilon$ ,

AND SO  $(x_n)$  IS CAUCHY

[3] c) Let  $(x_n)$  be a Cauchy sequence such that  $x_n$  is an integer, for all  $n$  in  $\mathbb{N}$ .

Show that  $(x_n)$  is ultimately constant, i.e.  $\exists N \in \mathbb{N}$  such that  $x_n = x_N, \forall n \geq N$

(You can use the fact that  $\forall k, s \in \mathbb{Z}$  such that  $k \neq s, |k - s| \geq 1$ .)

LET  $x_n \in \mathbb{Z}, \forall n \in \mathbb{N}$  AND LET  $(x_n)$  BE CAUCHY LET  $\epsilon_0 = 1$

THEN  $\exists N_{\epsilon_0} \in \mathbb{N}$  S.T  $\forall u, m \geq N_{\epsilon_0}, |x_u - x_m| < 1$  USING THE

HINT (WITH  $x_u = k, x_m = s$ ) IT MUST BE THAT  $x_u = x_m$ , I.E.

$\forall u \geq N_{\epsilon_0}, x_u = x_{N_{\epsilon_0}}$

3. a) State the Bolzano-Weierstrass theorem.

[1]

EVERY BOUNDED SEQUENCE HAS A CONVERGENT SUBSEQUENCE

b) State the Nested Intervals Theorem.

[2]

LET  $I_n$  BE A BOUNDED CLOSED INTERVAL AND  $I_{n+1} \subseteq I_n, \forall n \in \mathbb{N}$ .

THEN  $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$

[6] c) Show that the Bolzano-Weierstrass theorem implies the Nested Intervals Theorem. (Hint: choose  $x_n \in I_n, \forall n \in \mathbb{N}$ .)

LET THE BOLZANO WEIERSTRASS THEOREM BE TRUE, AND LET  $I_n$  BE CLOSED AND BOUNDED INTERVALS SUCH THAT  $I_{n+1} \subseteq I_n, \forall n \in \mathbb{N}$ . WE HAVE TO SHOW THAT  $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$

SINCE EACH  $I_n \neq \emptyset$ , LET  $x_n \in I_n, \forall n \in \mathbb{N}$ . ALSO,  $x_n \in I_n \subseteq I_1 = [a_1, b_1]$

$\forall n \in \mathbb{N}$ , AND SO  $a_1 \leq x_n \leq b_1, \forall n \in \mathbb{N}$  THUS THE SEQUENCE  $(x_n)$  IS BOUNDED.

BY THE BOLZANO-WEIERSTRASS THM, LET  $(x_{n_k})$  BE A CONVERGENT SUBSEQUENCE OF  $(x_n)$ , I.E.  $\exists x \in \mathbb{R} \text{ s.t. } \lim_{k \rightarrow \infty} x_{n_k} = x$

WE WILL SHOW THAT THEN  $x \in \bigcap_{n=1}^{\infty} I_n$ , BY USING A PROOF BY CONTRADICTION.

SUPPOSE  $x \notin \bigcap_{n=1}^{\infty} I_n$  THEN  $\exists N \in \mathbb{N}$  SUCH THAT  $x \notin I_N$ , AND SINCE  $I_n \subseteq I_N$ ,

$\forall n \geq N, x \notin I_n, \forall n \geq N$ . SINCE THE SET  $\{n_k : k \in \mathbb{N}\}$  IS INFINITE AND STRICTLY INCREASING  $\exists k_0 \in \mathbb{N} \text{ s.t. } \forall k \geq k_0, n_k \geq N$ . NOTE THAT

THEN  $x_{n_k} \in I_{n_k} \subseteq I_N, \forall k \geq k_0$

SINCE  $x \notin I_N = [a_N, b_N]$ , EITHER  $x < a_N$ , OR  $x > b_N$ . IF  $x < a_N$  I.E.  $\epsilon_1 = a_N - x > 0$ ,

WE HAVE  $x < a_N \leq x_{n_k} \leq b_N, \forall k \geq k_0$  AND SO  $|x_{n_k} - x| = x_{n_k} - x \geq a_N - x = \epsilon_1, \forall k \geq k_0$ , WHICH CONTRADICTS  $\lim_{k \rightarrow \infty} x_{n_k} = x$

IF  $a_N \leq x_{n_k} \leq b_N < x, \forall k \geq k_0$ , TAKE  $\epsilon_2 = x - b_N > 0$ , AND SO  $|x_{n_k} - x| = x - x_{n_k} \geq x - b_N = \epsilon_2, \forall k \geq k_0$ , WHICH AGAIN CONTRADICTS  $\lim_{k \rightarrow \infty} x_{n_k} = x$

THUS, IT CAN NOT BE THAT  $x \notin \bigcap_{n=1}^{\infty} I_n$ , I.E.  $x \in \bigcap_{n=1}^{\infty} I_n$

AND SO  $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$

4. a) Let  $A$  be a non-empty bounded above subset of  $\mathbb{R}$ . State the definition of  $\sup A$  as given in class.

- [2]  $b = \sup A$  iff
- 1  $a \leq b \quad \forall a \in A$
  - 2 If  $b < s, \exists a_b \in A$  such that  $b < a_b$ .

[2] b) State the Squeeze Theorem for sequences.

LET  $x_n \leq y_n \leq z_n, \forall n \in \mathbb{N}$ . IF  $\lim_{n \rightarrow \infty} x_n = L = \lim_{n \rightarrow \infty} z_n$ , THEN  $\lim_{n \rightarrow \infty} y_n = L$

[5] c) Let  $(x_n)$  be a bounded sequence, let  $A = \{x_n : n \in \mathbb{N}\}$  and let  $s = \sup A$  be such that  $s$  is not in  $A$ , i.e.  $x_n < s, \forall n \in \mathbb{N}$ . Use a) to show that if  $b < s$  then the set  $B_b = \{n : n \in \mathbb{N}, b < x_n < s\}$  must be infinite. (Hint: Suppose that  $B$  is finite and get a contradiction to  $s = \sup A$ . You can use the fact that every finite set has a maximal element.)

LET  $b < s$  AND LET  $B_b = \{n : n \in \mathbb{N}, b < x_n < s\}$  BE A FINITE SET. NOTE THAT  $B_b \neq \emptyset$  SINCE  $s = \sup A$ . LET  $B_b = \{n_1, n_2, \dots, n_N\}$  FOR  $N \in \mathbb{N}$ . THEN THE (NONEMPTY) SET  $A_b = \{x_{n_1}, \dots, x_{n_N}\}$  IS ALSO FINITE AND SO, LET  $x_{n_i} = \max A_b$ . NOW  $\forall n \in \mathbb{N}$  EITHER  $n \in B_b$ , AND THEN  $x_n \leq x_{n_i} < s$  OR  $n \notin B_b$ , AND THEN  $x_n \leq b < x_{n_i} < s$ . THUS  $x_{n_i}$  IS AN UPPER BOUND OF  $A$  AND  $x_{n_i} < s$ . THIS CONTRADICTS  $s = \sup A$  I.E. THAT  $s$  IS THE SMALLEST UPPER BOUND OF  $A$ . HENCE, THE SET  $B_b$  MUST BE INFINITE.

[5] d) Let  $(x_n)$ ,  $A$  and  $s$  be as in part c). Show that then there is a subsequence  $(x_{n_k})$  of  $(x_n)$  that converges to  $s$ . (Hint: Use a) and c) to show that  $\forall k \geq 2, \exists x_{n_k} \in A$  such that

$n_k > n_{k-1}$  and  $s - \frac{1}{k} < x_{n_k} < s$ . Then use the Squeeze Thm.)

SINCE  $s = \sup A$  AND  $s - 1 = b_1 < s, \exists n_1 \in \mathbb{N}$  WITH  $s - 1 < x_{n_1} < s$ .

FOR  $k=2$  AND  $s - \frac{1}{2} = b_2 < s$ , THE SET  $B_{b_2} = \{n : n \in \mathbb{N}, s - \frac{1}{2} < x_n < s\}$  IS

INFINITE AND SO WE CAN CHOOSE  $n_2 \in B_{b_2}$  SUCH THAT  $n_2 > n_1$ , I.E.

$s - \frac{1}{2} < x_{n_2} < s$  AND  $n_2 > n_1$

IF  $n_{k-1}$  IS SUCH THAT  $s - \frac{1}{k-1} = b_{k-1} < x_{n_{k-1}} < s$ , SINCE THE SET

$B_{b_k} = \{n : n \in \mathbb{N}, s - \frac{1}{k} = b_k < x_n < s\}$  IS INFINITE  $\exists n_k \in B_{b_k}$  SUCH THAT

$n_k > n_{k-1}$  BUT THEN  $s - \frac{1}{k} = b_k < x_{n_k} < s$  AND  $n_k > n_{k-1}$ . THUS  $(x_{n_k})$

IS A SUBSEQUENCE OF  $(x_n)$  AND SINCE  $s - \frac{1}{k} < x_{n_k} < s$ , AND

$\lim_{k \rightarrow \infty} (s - \frac{1}{k}) = s = \lim_{k \rightarrow \infty} s$ , BY THE SQUEEZE THM:  $\lim_{k \rightarrow \infty} x_{n_k} = s$