

Consider the set $A = \{x \in \mathbb{R} / 1 < x < 2\}$.

(a) Show that A is bounded from above. Find the supremum. Is this supremum a maximum of A ?

(b) Show that A is bounded from below. Find the infimum. Is this infimum a minimum of A ?

Solⁿ: (a) 2 is an upper bound of A .

Let $M > 1$ be an upper bound of A .

We will show that $2 \leq M$.

Suppose it is not true.

That is, suppose $1 < M < 2$.

Then let n be a rational number such that $M < n < 2$.

Then $n \in A$ and $M < n$ which contradicts the fact that M is an upper bound of A .

Hence, we must have $2 \leq M$, so that

$$\sup\{A\} = 2.$$

Since the supremum is not an element of A we conclude that 2 is not a maximum of A .

(b) Clearly, 1 is a lower bound of A .

Let m be a lower bound of A .

We will show that $m \leq 1$. Suppose it is not true.

That is, suppose that $1 < m < 2$.

Let n be a rational number such that $1 < n < m$. Then $n \in A$ and $n < m$ which

contradicts the fact that m is a lower bound of A . Thus we must have $1 \leq m$ so that

$$\inf\{A\} = 1.$$

Since 1 is not in A, it is not a minimum
 \sup of A.

For each of the following sets S find
 $\sup\{S\}$ and $\inf\{S\}$ if they exist.
~~Do not need to justify your answer~~

$$(a) S = \{x \in \mathbb{R} : x^2 < 5\}$$

$$(b) S = \{x \in \mathbb{R} : x^2 > 7\}$$

$$(c) S = \{-\frac{1}{n} : n \in \mathbb{N}\}$$

$$\Rightarrow (a) S = \{x \in \mathbb{R} : x^2 < 5\} \\ = \{x \in \mathbb{R} : -\sqrt{5} < x < \sqrt{5}\}$$

So, $\sqrt{5}$ is an upper bound of S.

Let M be an upper bound S,

Suppose that $M < \sqrt{5}$.

Let n be a rational number such
 that $M < n < \sqrt{5}$. Then $n \in S$ and $M < n$.

But this contradicts the fact that M
 is an upper bound of S.

Thus, $\sqrt{5} \leq M$ so that $\sup\{S\} = \sqrt{5}$.

Similarly one can show that $\inf\{S\} = -\sqrt{5}$.

$$(b) \sup S = \infty \quad \inf S = -\infty$$

$$\inf S = -\infty \quad \sup S = \infty.$$

$$(c) \sup\{S\} = 0, \quad \inf\{S\} = -1.$$

$$\inf\{A\} = 1.$$

Since 1 is not in A , it is not a minimum
 \sup of A .

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Exercise

Let $A \subseteq \mathbb{R}$. Let $f, g: A \rightarrow \mathbb{R}$ be such that $|f(n)| \leq M_1$ and $|g(n)| \leq M_2 \forall n \in A$. Show the following

- (a) $\sup \{f(n) + g(n) / n \in A\} \leq \sup \{f(n) / n \in A\} + \sup \{g(n) / n \in A\}$
- (b) $\inf \{f(n) + g(n) / n \in A\} \geq \inf \{f(n) / n \in A\} + \inf \{g(n) / n \in A\}$
- (c) $\sup \{-f(n) / n \in A\} = -\inf \{f(n) / n \in A\}$
- (d) $\sup \{f(n) - g(n) / n \in A\} \leq \sup \{f(n) / n \in A\} - \inf \{g(n) / n \in A\}$

Solⁿ

(a) For all $n \in A$, we have

$$f(n) + g(n) \leq \sup \{f(n) / n \in A\} + \sup \{g(n) / n \in A\}$$

Thus, $\sup \{f(n) / n \in A\} + \sup \{g(n) / n \in A\}$ is an upper bound of $\{f(n) + g(n) / n \in A\}$

But $\sup \{f(n) + g(n) / n \in A\}$ is the smallest upper bound of $\{f(n) + g(n) / n \in A\}$ so that

$$\sup \{f(n) + g(n) / n \in A\} \leq \sup \{f(n) / n \in A\} + \sup \{g(n) / n \in A\}$$

(b) ~~similar~~

$$f(n) + g(n) \geq \inf \{f(n)\} + \inf \{g(n)\}$$

$\Rightarrow \inf \{f(n)\} + \inf \{g(n)\}$ is a lower bound of $\{f(n) + g(n) / n \in A\}$

But $\inf \{f(n) + g(n) / n \in A\}$ is the greatest lower bound of $\{f(n) + g(n) / n \in A\}$ so

Therefore

$$\inf \{f(n) + g(n)\} \geq \inf \{f(n) : n \in A\} + \inf \{g(n) : n \in A\}.$$

(c) we have

$$f(n) \leq \inf \{f(n)\}$$

$$\Rightarrow -f(n) \leq -\inf \{f(n)\} \quad \forall n \in A.$$

$\Rightarrow -\inf \{f(n) : n \in A\}$ is an upper bound of $\{-f(n) : n \in A\}$.

$$\text{Hence, } \sup \{-f(n) : n \in A\} \leq -\inf \{f(n) : n \in A\}.$$

Suppose that,

$$\sup \{-f(n) : n \in A\} < -\inf \{f(n) : n \in A\}.$$

$$\text{Let } \epsilon = -\inf \{f(n) : n \in A\} - \sup \{-f(n) : n \in A\} > 0$$

Therefore

By the defn of \inf

$\exists a \in A$ s.t.

$$\inf \{f(n) : n \in A\} + \epsilon > f(a).$$

$$\Rightarrow -\inf \{f(n) : n \in A\} - \epsilon < -f(a) \leq \sup \{-f(n) : n \in A\}.$$

This leads to the contradiction

$$\sup \{-f(n) : n \in A\} < \sup \{-f(n) : n \in A\}.$$

$$\text{Hence } \sup \{-f(n)\} = -\inf \{f(n) : n \in A\}.$$

(d) We have,

$$\begin{aligned} \sup\{f(n) - g(n) / n \in A\} &= \sup\{f(n) + (-g(n)) / n \in A\} \\ &\leq \sup\{f(n) / n \in A\} + \sup\{-g(n) / n \in A\} \\ &= \sup\{f(n) / n \in A\} - \inf\{g(n) / n \in A\} \end{aligned}$$

For each of the following sets, compute the supremum & infimum

a) $A_1 = \{n \in \mathbb{R} / n^2 < 10\}$

b) $A_2 = \left\{ \frac{n}{m+n} \mid m, n \in \mathbb{R} \right\}$

c) $A_3 = \left\{ \frac{n}{2n+1} \mid n \in \mathbb{R} \right\}$

(d) $A_4 = \left\{ n/m \mid m, n \in \mathbb{R} \text{ \& } m+n \leq 10 \right\}$

Solⁿ: (a) $\sup A_1 = 3$, $\inf A_1 = 1$ (d) $\inf A_4 = \frac{1}{9}$
 $\sup A_4 = 9$.

(b) $\sup A_2 =$

Fix m and vary n

$$\text{then } \lim_{n \rightarrow \infty} \frac{n}{m+n} = \lim_{n \rightarrow \infty} \frac{1}{\frac{m}{n} + 1} = 1$$

Fix n & vary m

$$\text{then } \lim_{m \rightarrow \infty} \frac{n}{m+n} = 0$$

So

So, $\sup A_2 = 1$, $\inf A_2 = 0$.

(c) $\inf A_3 = \frac{1}{3}$

$\sup A_3 = \frac{1}{2}$

$$\begin{aligned} \frac{2n+1}{2n+1} &> \frac{n}{2n+1} > \frac{n}{n+1} \\ \lim_{n \rightarrow \infty} \frac{n}{2n+1} &= \lim_{n \rightarrow \infty} \frac{1}{2 + \frac{1}{n}} \\ &= \frac{1}{2} \end{aligned}$$

3. SETS IN \mathbb{R}

3.1. Intervals.

Let $a, b \in \mathbb{R}$ and $a < b$.

The subset $\{x \in \mathbb{R} : a < x < b\}$ is said to be an *open interval*. The points a and b are called the *end points* of the interval. a and b are not points in the open interval. This open interval is denoted by (a, b) .

The subset $\{x \in \mathbb{R} : a \leq x \leq b\}$ is said to be a *closed interval*. The end points a and b are points in the closed interval. This closed interval is denoted by $[a, b]$.

The subsets $\{x \in \mathbb{R} : a < x \leq b\}$ and $\{x \in \mathbb{R} : a \leq x < b\}$ are said to be *half open* (or *half closed*) intervals. One of the end points is a point in the interval. These half open intervals are denoted by $(a, b]$ and $[a, b)$ respectively.

The subset $\{x \in \mathbb{R} : x > a\}$ is an *infinite open interval*. This is denoted by (a, ∞) .

The subset $\{x \in \mathbb{R} : x \geq a\}$ is an *infinite closed interval*. This is denoted by $[a, \infty)$.

The subset $\{x \in \mathbb{R} : x < a\}$ is an *infinite open interval*. This is denoted by $(-\infty, a)$.

The subset $\{x \in \mathbb{R} : x \leq a\}$ is an *infinite closed interval*. This is denoted by $(-\infty, a]$.

(When both the end points of an interval belong to \mathbb{R} , the interval is said to be a *bounded interval*.)

Therefore the intervals (a, b) , $[a, b]$, $(a, b]$, $[a, b)$ are all bounded intervals.

The intervals (a, ∞) , $[a, \infty)$, $(-\infty, a)$, $(-\infty, a]$ are *unbounded intervals*.

If $a = b$, the closed interval $[a, a]$ is the singleton set $\{a\}$.

The set \mathbb{R} is also denoted by $(-\infty, \infty)$. This is an unbounded interval without end points.

3.2. Neighbourhood.

Let $c \in \mathbb{R}$. A subset $S \subset \mathbb{R}$ is said to be a *neighbourhood* of c if there exists an open interval (a, b) such that $c \in (a, b) \subset S$.

Clearly, an open bounded interval containing the point c is a neighbourhood of c . Such a neighbourhood of c is denoted by $N(c)$.

A closed bounded interval containing the point c may not be a neighbourhood of c . For example, $1 \in [1, 3]$ but $[1, 3]$ is not a neighbourhood of 1.

Let $c \in \mathbb{R}$ and $\delta > 0$. The open interval $(c - \delta, c + \delta)$ is said to be the δ -neighbourhood of c and is denoted by $N(c, \delta)$. Clearly, the δ -neighbourhood of c is an open interval symmetric about c .

Theorem 3.2.1. Let $c \in \mathbb{R}$. The union of two neighbourhoods of c is a neighbourhood of c .

Proof. Let $S_1 \subset \mathbb{R}, S_2 \subset \mathbb{R}$ be two neighbourhoods of c . Then there exist open intervals $(a_1, b_1), (a_2, b_2)$ such that $c \in (a_1, b_1) \subset S_1$ and $c \in (a_2, b_2) \subset S_2$.

Then $a_1 < b_1, a_2 < b_1; a_1 < b_2, a_2 < b_2$. Let $a_3 = \min\{a_1, a_2\}, b_3 = \max\{b_1, b_2\}$. Then $(a_1, b_1) \cup (a_2, b_2) = (a_3, b_3)$ and $c \in (a_3, b_3)$.

Now $(a_1, b_1) \subset S_1 \cup S_2$ and $(a_2, b_2) \subset S_1 \cup S_2$

$\Rightarrow (a_3, b_3) = (a_1, b_1) \cup (a_2, b_2) \subset S_1 \cup S_2$.

Thus $c \in (a_3, b_3) \subset S_1 \cup S_2$.

This proves that $S_1 \cup S_2$ is a neighbourhood of c .

Note. The union of a finite number of neighbourhoods of c is a neighbourhood of c .

Theorem 3.2.2. Let $c \in \mathbb{R}$. The intersection of two neighbourhoods of c is a neighbourhood of c .

Proof. Let $S_1 \subset \mathbb{R}, S_2 \subset \mathbb{R}$ be two neighbourhoods of c . Then there exist open intervals $(a_1, b_1), (a_2, b_2)$ such that $c \in (a_1, b_1) \subset S_1$ and $c \in (a_2, b_2) \subset S_2$.

Then $a_1 < b_1, a_2 < b_1; a_1 < b_2, a_2 < b_2$.

Let $a_3 = \max\{a_1, a_2\}, b_3 = \min\{b_1, b_2\}$. Then $(a_1, b_1) \cap (a_2, b_2) = (a_3, b_3)$ and $c \in (a_3, b_3)$.

Now $(a_3, b_3) = (a_1, b_1) \cap (a_2, b_2) \subset (a_1, b_1) \subset S_1$

and $(a_3, b_3) = (a_1, b_1) \cap (a_2, b_2) \subset (a_2, b_2) \subset S_2$

$\Rightarrow (a_3, b_3) \subset S_1 \cap S_2$.

Thus $c \in (a_3, b_3) \subset S_1 \cap S_2$.

This proves that $S_1 \cap S_2$ is a neighbourhood of c .

Note. The intersection of a finite number of neighbourhoods of a point

c is a neighbourhood of c .

The intersection of an infinite number of neighbourhoods of a point c may not be a neighbourhood of c .

For example, for every $n \in \mathbb{N}$, $(-\frac{1}{n}, \frac{1}{n})$ is a neighbourhood of 0.
 $\bigcap_{n=1}^{\infty} (-\frac{1}{n}, \frac{1}{n}) = \{0\}$. This is not a neighbourhood of 0.

3.3. Interior point.

Let S be a subset of \mathbb{R} . A point x in S is said to be an *interior point* of S if there exists a neighbourhood $N(x)$ of x such that $N(x) \subset S$.

The set of all interior points of S is said to be the *interior* of S and is denoted by $\text{int } S$ (or by S°).

From definition it follows that $S^\circ \subset S$ for any set $S \subset \mathbb{R}$.

Examples.

1. Let $S = \{1, \frac{1}{2}, \frac{1}{3}, \dots\}$.

Let $x \in S$. Every neighbourhood of x contains some points not in S . So x can not be an interior point of S . Therefore $\text{int } S = \phi$.

2. Let $S = \mathbb{N}$.

Let $x \in S$. Every neighbourhood of x contains points not belonging to S . So x can not be an interior point of S . Therefore $\text{int } S = \phi$.

3. Let $S = \mathbb{Q}$.

Let $x \in \mathbb{Q}$. Every neighbourhood of x contains rational as well as irrational points. So x can not be an interior point of \mathbb{Q} . So $S^\circ = \phi$.

4. Let $S = \{x \in \mathbb{R} : 1 < x < 3\}$. Each point of S is an interior point of S . So $\text{int } S = S$.

5. Let $S = \mathbb{R}$. Each point of S is an interior point of S . Therefore $S^\circ = S$.

6. Let $S = \phi$. S has no interior point. Therefore $\text{int } S = \phi$.

3.4. Open set.

Let $S \subset \mathbb{R}$. S is said to be an *open set* if each point of S is an interior point of S .

Examples.

1. Let $S = \{1, \frac{1}{2}, \frac{1}{3}, \dots\}$. No point of S is an interior point of S . S is not an open set.

2. Let $S = \mathbb{Z}$. No point of S is an interior point of S . S is not an open set.