

Lecture 3

Monday, September 9, 2024 4:23 AM

* Supremum and infimum

$A \subset \mathbb{R}$ is a nonempty subset.

$\sup A =$ the smallest upper bound of A

$\inf A =$ the greatest lower bound of A

To show that $\sup A = m$, we need to show that

$$\begin{cases} m \text{ is an upper bound of } A \\ \text{If } M \text{ is an upper bound of } A \text{ then } M \geq m. \end{cases}$$

* A very important application of the lowest upper bound property is the Archimedean property:

- If $x > 0$ then there exists $n \in \mathbb{N}$ such that $nx > 1$.
- If $x > y$ then there exists $r \in \mathbb{Q}$ such that $x > r > y$.

Proof of (a) by contradiction: suppose that $nx \leq 1$ for every $n \in \mathbb{N}$.

Then $n \leq \frac{1}{x}$ for every $n \in \mathbb{N}$

That means $\frac{1}{x}$ is an upper bound of \mathbb{N} . Thus, \mathbb{N} has a supremum, called M .

Because $M-1 < M$, it is not an upper bound of \mathbb{N} .

There exists $m \in \mathbb{N}$ such that $m > M-1$. Then $\underbrace{m+1}_{\in \mathbb{N}} > M$. Then M

is not an upper bound of \mathbb{N} . This is a contradiction

Ex Let $A = [1, 2)$. Find $\sup A$ and $\inf A$

Ex Let $A = \left\{ \frac{n}{n+1}, n = 1, 2, 3, \dots \right\}$

Find $\sup A$ and $\inf A$.

Ex Let f, g be bounded functions from $[a, 1]$ to \mathbb{R} .

$$A = \sup \{ f(x) \mid x \in [a, 1] \}$$

$$B = \sup \{ g(x) \mid x \in [a, 1] \}$$

$$C = \sup \{ f(x) + g(x) \mid x \in [a, 1] \}$$

Show that $\sup C \leq \sup A + \sup B$

$$\inf C \geq \inf A + \inf B$$

Give an example where the equality doesn't hold.