

1. Let  $\{a_n\}_{n \in \mathbb{N}}$  be a real sequence and  $L \in \mathbb{R}$ . State the definition:  $L = \lim_{n \rightarrow \infty} a_n$ . Guess the limit. Then use the definition of limit to prove that your guess is correct:  $\lim_{n \rightarrow \infty} \frac{4n+3}{2n+1}$ .

$a_n \rightarrow L$  as  $n \rightarrow \infty$  means that for all  $\varepsilon > 0$  there is an  $N \in \mathbb{R}$  such that  $|a_n - L| < \varepsilon$  whenever  $n > N$ .

We show that  $a_n \rightarrow L = 2$  as  $n \rightarrow \infty$ . Choose  $\varepsilon > 0$ . Let  $N = \frac{1}{2\varepsilon}$ . If  $n > N$  then

$$|a_n - L| = \left| \frac{4n+3}{2n+1} - 2 \right| = \left| \frac{(4n+3) - (4n+2)}{2n+1} \right| = \frac{1}{2n+1} < \frac{1}{2n} < \frac{1}{2N} = \frac{1}{2/(2\varepsilon)} = \varepsilon.$$

2. State the definition:  $m = \sup E$ . Consider the union of intervals  $E = \bigcup_{n \in \mathbb{N}} \left( \frac{n}{n+1}, \frac{n+1}{n+2} \right)$ . Find  $\sup E$  and prove that it is the supremum.

$m = \sup E$  means  $m$  is an upper bound for  $E$ , i.e.,  $(\forall x \in E)(x \leq m)$ , and  $m$  is the least of upper bounds, i.e.,  $(\forall \epsilon > 0)(\exists x \in E)(m - \epsilon < x)$ .

For the given set,  $1 = \sup E$ . To see that 1 is an upper bound, choose  $x \in E$ . Hence  $x \in \left( \frac{n}{n+1}, \frac{n+1}{n+2} \right)$  for some  $n \in \mathbb{N}$ . For this  $n$ ,  $x < \frac{n+1}{n+2} < \frac{n+2}{n+2} = 1$ . Thus  $x \leq 1$  for all  $x \in E$ . To see that  $m$  is least among upper bounds, for each  $n \in \mathbb{N}$ , let  $q_n = \frac{1}{2} \left( \frac{n}{n+1} + \frac{n+1}{n+2} \right)$ . Thus  $q_n \in \left( \frac{n}{n+1}, \frac{n+1}{n+2} \right)$  (by Problem 3a.) Hence  $q_n \in E$ . Now choose  $\varepsilon > 0$ . By the Archimedean Property, there is an  $n \in \mathbb{N}$  such that  $n > \frac{1}{\varepsilon}$ . For this  $n$ ,  $1 - \varepsilon < 1 - \frac{1}{n} < 1 - \frac{1}{n+1} = \frac{n}{n+1} < q_n$ .

Thus there is a  $q_n \in E$  such that  $1 - \varepsilon < q_n$ .

3. Determine whether the following statements are true or false. If true, give a proof. If false, give a counterexample.

a. **Statement.** If  $x, y \in \mathbb{R}$  are such that  $x < y$  then  $x < \frac{x+y}{2} < y$ .

TRUE. Adding  $x$  to both sides of  $x < y$  implies  $x + x < y + x$  implies  $x = \frac{1}{2}(x+x) < \frac{1}{2}(x+y)$ . Similarly, adding  $y$  to both sides of  $x < y$  implies  $x + y < y + y$  implies  $\frac{1}{2}(x+y) < \frac{1}{2}(y+y) = y$ .

b. **Statement.** Let  $\{a_n\}$  and  $\{b_n\}$  be real, convergent sequences such that  $a_n < b_n$  for all  $n \in \mathbb{N}$ . Then  $\lim_{n \rightarrow \infty} a_n < \lim_{n \rightarrow \infty} b_n$ .

FALSE. Let  $a_n = 0$  and  $b_n = \frac{1}{n}$  for all  $n \in \mathbb{N}$ . Then  $a_n < b_n$  for all  $n$ . However,  $\lim_{n \rightarrow \infty} a_n = 0 = \lim_{n \rightarrow \infty} b_n$ .

c. **Statement.** If  $f, g: \mathbb{R} \rightarrow \mathbb{R}$  are functions that are bounded below, then  $\inf_{\mathbb{R}} f + \inf_{\mathbb{R}} g = \inf_{\mathbb{R}} (f + g)$ .

FALSE. Let  $f(x) = \sin x$  and  $g(x) = -\sin x$ . Then  $\inf_{\mathbb{R}} f + \inf_{\mathbb{R}} g = (-1) + (-1) = -2$  but for all  $x$ ,  $f(x) + g(x) = 0$  so  $\inf_{\mathbb{R}} (f + g) = 0$ .

4. Let  $A = \{x \in \mathbb{R} : x^2 < 2x + 1\}$ . Show that  $A$  is nonempty. Show that  $A$  is bounded above. What is the least upper bound of  $A$ ? (You don't have to prove it.) Does the set  $A$  have a maximum? Why or why not?

$A$  is nonempty since  $2 \in A$  because  $4 = 2^2 < 2 \cdot 2 + 1 = 5$ .

$A$  is bounded above by, say, 3. If not, there is  $x \in A$  so that  $3 < x$ . But then  $0 < 3 - 1 < x - 1$  so  $(3 - 1)^2 < (x - 1)^2$  so  $2 = (3 - 1)^2 - 2 < (x - 1)^2 - 2 = x^2 - 2x - 1 < 0$  because  $x \in A$ . This is a contradiction, so 3 is an upper bound.

$m = \sup A$  is the positive root of  $m^2 - 2m - 1 = 0$  which by quadratic formula is  $m = \frac{2 + \sqrt{2^2 - 4(1)(-1)}}{2} = 1 + \sqrt{2}$ . For  $m = \sup A$  to be its maximum, we would need that  $m \in A$ . But  $m^2 = 2m + 1$  so  $m \notin A$ . Thus  $A$  does not have a maximum.

5. Prove that if  $x, y \in \mathbb{R}$  are numbers such that for all positive RATIONAL numbers  $r > 0$  we have  $|x - y| < r$ . Then  $x = y$ .

Proof by contrapositive. Suppose that  $x \neq y$ . Then  $0 < |x - y|$ . By the Archimedean Property, there is an  $n \in \mathbb{N}$  so that  $\frac{1}{n} < |x - y|$ . Then  $r = \frac{1}{n} > 0$  is a positive rational number such that  $r \leq |x - y|$ . Thus we have established the statement  $(\exists r \in \mathbb{Q})(r > 0 \text{ and } |x - y| \geq r)$ . But this is the negation of the hypothesis in the theorem which is  $(\forall r \in \mathbb{Q})(r > 0 \implies |x - y| < r)$ .