

1. Prove that if $\beta = \inf(A)$ exists, but $\beta \notin A$, then β must be an accumulation point for A . Use this fact to prove that every finite set contains its inf.

Let $\beta = \inf(A) \notin A$. Then β is a lower bound for A and for every $\varepsilon > 0$, $\beta + \varepsilon$ is not a LB for A . Then there is some element $p \in A$ such that $\beta \leq p < \beta + \varepsilon$. Since $\beta \notin A$ and $p \in A$, it can't be that $\beta = p$, so $\beta < p < \beta + \varepsilon$. But this implies that $\forall \varepsilon > 0, N_\varepsilon(\beta) \cap A \neq \emptyset$ so β is an accumulation point of A . Any finite set is composed entirely of isolated points so it has no accumulation points. Therefore the inf must belong to the set. In fact it is just the smallest element in the set.

2. Prove that if $\inf(A)$ exists then it is unique.

Let $\beta_1 = \inf(A)$ and $\beta_2 = \inf(A)$. Then β_1 is a lower bound for A and $\beta_1 \leq \alpha$ for any other lower bound, α . In particular, $\beta_1 \leq \beta_2$. By the same argument, $\beta_2 \leq \beta_1$. But then $\beta_1 = \beta_2$.

3. Prove that if A and B are closed, then $A \cap B$ is closed.

$A \cap B$ is closed if $(A \cap B)^C$ is open. We know that $(A \cap B)^C = A^C \cup B^C$ and since A and B are closed, it follows that A^C and B^C are open so that every point of A^C and every point of B^C is an interior point. Let p denote any point of $A^C \cup B^C$. Then p belongs to A^C or B^C , so suppose $p \in A^C$. Then p is an interior point of A^C so it is also an interior point of $A^C \cup B^C$. This shows that every point of $A^C \cup B^C$ is an interior point so $A^C \cup B^C$ is open and $A \cap B$ is closed.

4. Let $S_m = \sum_{n=0}^m r^n$, where $0 < r < 1$. Show that the set of values $A = \{S_1, S_2, \dots\}$ is bounded above by the value $\sigma = \frac{1}{1-r}$.

We showed in class that $S_m - rS_m = 1 - r^{m+1}$, and this implies

$$S_m = \frac{1 - r^{m+1}}{1 - r} < \frac{1}{1 - r}.$$

5. To show that $\sigma = \sup(A)$, show that for every $\varepsilon > 0$, $\sigma - \varepsilon < S_m < \sigma$, if $m > \frac{\log[\varepsilon(1-r)]}{\log r}$.

Note that

$$0 < \sigma - S_m = \frac{r^{m+1}}{1 - r}$$

Then

$$\begin{aligned} \frac{r^{m+1}}{1 - r} &< \varepsilon \\ \text{if } r^{m+1} &< \varepsilon(1 - r), \end{aligned}$$

For $0 < r, \varepsilon < 1$ we have that $0 < \sigma - S_m < \varepsilon$, if

$$m > \frac{\log[\varepsilon(1-r)]}{\log r}.$$