Assignment 3.

This homework is due *Thursday*, September 18.

There are total 24 points in this assignment. 21 points is considered 100%. If you go over 21 points, you will get over 100% (up to 115%) for this homework and it will count towards your course grade.

Collaboration is welcome. If you do collaborate, make sure to write/type your own paper and *credit your collaborators*. Your solutions should contain full proofs. Bare answers will not earn you much.

This assignment covers sections 2.3–2.5 in Bartle–Sherbert.

(1) (a) [2pt] (Part of 2.3.11) Let $S \subset \mathbb{R}$ be a bounded set. Let $S' \subset S$ be its nonempty subset. Show that $\sup S' \leq \sup S$.

(b) [2pt] (2.3.10) Show that if A and B are bounded nonempty subsets of $\mathbb{R}$, then $A \cup B$ is a bounded set and $\sup A \cup B = \sup\{\sup A, \sup B\}$.

(c) [2pt] (2.4.7) For A, B as in previous item, show that $A + B = \{a + b : a \in A, b \in B\}$ is a bounded set. Prove that $\sup(A+B) = \sup A + \sup B$ and $\inf(A + B) = \inf A + \inf B$.

(d) [2pt] Find $\sup\{\frac{1}{n} :\ n \in \mathbb{N}\}$, $\inf\{\frac{1}{n} :\ n \in \mathbb{N}\}$, $\sup\{\frac{1}{n} - \frac{1}{m} :\ m, n \in \mathbb{N}\}$, $\inf\{\frac{1}{n} - \frac{1}{m} :\ m, n \in \mathbb{N}\}$. (*Hint:* for the last two questions, use the previous item 1c.)

(e) [2pt] For A, B as in item 1c, show that $AB = \{ab :\ a \in A, b \in B\}$ is a bounded set. Is it true that always $\sup AB = \sup A \cdot \sup B$?

(2) [3pt] (2.4.8) Let X be a nonempty set, and let functions f and g be defined on X and have bounded ranges in $\mathbb{R}$. Show that

$$\sup\{f(x) + g(x) \mid x \in X\} \leq \sup\{f(x) \mid x \in X\} + \sup\{g(x) \mid x \in X\}$$

and that

$$\inf\{f(x) + g(x) \mid x \in X\} \geq \inf\{f(x) \mid x \in X\} + \inf\{g(x) \mid x \in X\}.$$

Give examples to show that each of these inequalities can be either an equality or a strict inequality.

(3) (2.4.9) Let $X = Y = (0, 1) \subseteq \mathbb{R}$. Define $h : X \times Y \to \mathbb{R}$ by $h(x, y) = 2x + y$.

(a) [1pt] For each $x \in X$, find $f(x) = \sup\{h(x, y) \mid y \in Y\}$; then find $\inf\{f(x) \mid x \in X\}$.

(b) [1pt] For each $y \in Y$, find $g(y) = \inf\{h(x, y) \mid x \in X\}$; then find $\sup\{g(y) \mid y \in Y\}$. Compare with the result found in (a).

(c) [2pt] (2.4.10) Perform the computations in (a), (b) for the function $h : X \times Y \to \mathbb{R}$ defined by

$$h(x, y) = \begin{cases} 0, & \text{if } x < y, \\ 1, & \text{if } x \geq y. \end{cases}$$

— see next page —

(4) [3pt] (2.4.11) Let X and Y be nonempty sets and let $h : X \times Y \to \mathbb{R}$ have bounded range in $\mathbb{R}$. Let $f : X \to \mathbb{R}$ and $g : Y \to \mathbb{R}$ be defined by

$$f(x) = \sup\{h(x,y) \mid y \in Y\}, \qquad g(y) = \inf\{h(x,y) \mid x \in X\}.$$

Prove that $\sup\{g(y) \mid y \in Y\} \leq \inf\{f(x) \mid x \in X\}$.

Comment. This inequality can be also expressed in the following way:

$$\sup_{y\in Y} \inf_{x\in X} h(x,y) \leq \inf_{x\in X} \sup_{y\in Y} h(x,y).$$

Previous two problems show that this non-strict inequality may be either an equality or a strict inequality.

(5) [4pt] (2.5.10) Let $I_1 = [a_1, b_1] \supseteq I_2 = [a_2, b_2] \supseteq I_3 = [a_3, b_3] \supseteq \ldots$ be an infinite nested system of closed intervals. Let $\xi = \sup\{a_n | n \in \mathbb{N}\}$ and $\eta = \inf\{b_n | n \in \mathbb{N}\}$. Prove that

$$[\xi, \eta] = \bigcap_{n=1}^{\infty} I_n.$$

(*Hint:* This is a set equality. Be sure to prove both inclusions.)