

Olga Radko Math Circle

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Sups, Infs, and Dedekind Completeness

1 Completeness of real numbers

We say a set is *countably infinite* if there exists a way to assign each element of that set a natural number, with no repeats and every natural number assigned (in other words, we can "count" the elements of the set). More formally, A is countably infinite if we have a bijective function $f : \mathbb{N} \rightarrow A$. A set is *countable* if it is countably infinite or if it is finite. Otherwise, a set is *uncountable*.

Problem 1 Prove that \mathbb{Q} is countable, and \mathbb{R} is uncountable.

The following statement is known as the *Dedekind completeness axiom*.

Axiom 1 Let $A \subset \mathbb{R}$ and $B \subset \mathbb{R}$ be nonempty subsets such that $a \leq b$ for any $a \in A$ and $b \in B$. Then there exists $c \in \mathbb{R}$ such that $a \leq c \leq b$ for any $a \in A$ and $b \in B$.

Intuitively, the axiom states that the set of real numbers has no holes. This is not the case for the set of rational numbers \mathbb{Q} . Although there exists a rational number in between any two rational numbers, the set of rational numbers has holes in the following sense.

Problem 2 Find two nonempty subsets $A, B \subset \mathbb{Q}$ such that $a \leq b$ for each $a \in A$ and $b \in B$, yet there is no rational number $c \in \mathbb{Q}$ such that $a \leq c \leq b$. (Hint: There will be a real number c with this property).

Definition 1 Let us say that a subset $C \subset \mathbb{R}$ is complete whenever for every two nonempty subsets $A \subset C$ and $B \subset C$ such that $a \leq b$ for any $a \in A$ and $b \in B$, there exists $c \in C$ such that $a \leq c \leq b$ for any $a \in A$ and $b \in B$.

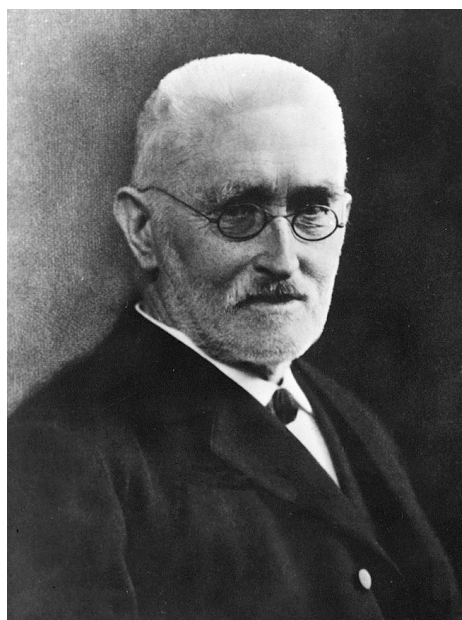
The Dedekind completeness axiom states that \mathbb{R} is complete, and problem 2 shows that \mathbb{Q} is not.

Problem 3 Note \mathbb{Q} is countable and not complete, while \mathbb{R} is uncountable and complete.

a) Is every subset of \mathbb{R} that isn't complete countable?

b) Is every complete subset of \mathbb{R} uncountable?

Axiom 1 is named after a German mathematician Julius Wilhelm Richard Dedekind (1831 - 1916), the first person to give an axiomatic definition of real numbers. If you're done with the worksheet, ask your instructors about "Dedekind cuts"!



Richard Dedekind

2 Supremum of a Set

Let $A \subset \mathbb{R}$. The number $u \in \mathbb{R}$ is called an *upper bound* of A , if $a \leq u$ for any $a \in A$. A set A having an upper bound is called *bounded from above*.

A real number s is called the *supremum* of A a.k.a. the *least upper bound* of A if

- s is an upper bound of A and
- for any upper bound u of A , $s \leq u$.

To shorten notations, we write $s = \sup A$.

Problem 4 Let $A \subset \mathbb{R}$ be a nonempty subset of real numbers that is bounded from above. Show that the use of "the" to refer to a supremum of A is appropriate. That is, show that if $s, t \in \mathbb{R}$ are both least upper bounds of A , then $s = t$.

Problem 5 Let $A = \{a \in \mathbb{R} : 0 \leq a \text{ and } a^2 \leq 2\}$. Prove that $\sup A = \sqrt{2}$.

Problem 6 Let $A = \{(a_n)_{n=1}^{\infty} : a_n = 0.\underbrace{33\dots3}_n\}$. Prove that $\sup A = 1/3$.

Recall this definition of a limit:

Definition 2 The number A is the limit of the sequence $(a_n)_{n=1}^{\infty}$ if for every positive real number $\varepsilon > 0$, there's some natural number N such that for all $n \geq N$, $|a_n - A| < \varepsilon$. If a sequence $(a_n)_{n=1}^{\infty}$ has a limit, we denote it $\lim_{n \rightarrow \infty} a_n$.

Problem 7 (a) Let $A \subset \mathbb{R}$ be a nonempty subset of real numbers which is bounded from above. Suppose $(a_n)_{n=1}^{\infty}$ is a sequence of real numbers entirely contained in A (i.e. $a_n \in A$ for each $n \in \mathbb{N}$). Suppose further that $\lim_{n \rightarrow \infty} a_n = L$. Prove that $L \leq \sup(A)$.

(b) Using part a, given an alternative argument for problem 6.

(c) Let $A \subset \mathbb{R}$ be a nonempty subset of real numbers which is bounded from above. Prove that there is a sequence of real numbers $(a_n)_{n=1}^{\infty}$ entirely contained in A such that $\lim_{n \rightarrow \infty} a_n = \sup(A)$. This shows us that the "equal" case from part a can always be obtained.

Lemma 1 A nonempty subset of real numbers bounded from above has the least upper bound.

Problem 8 Prove lemma 1.

Lemma 2 Let $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ be sequences of real numbers. Let $\lim_{n \rightarrow \infty} a_n = L_1$ and $\lim_{n \rightarrow \infty} b_n = L_2$. Then the following is true.

- $\lim_{n \rightarrow \infty} (a_n + b_n) = L_1 + L_2$
- $\lim_{n \rightarrow \infty} (a_n - b_n) = L_1 - L_2$
- $\lim_{n \rightarrow \infty} a_n b_n = L_1 L_2$

If $L_2 \neq 0$, then also

- $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{L_1}{L_2}$

Problem 9 Prove lemma 2.

Problem 10 One might try to mimic lemma 2 for suprema rather than limits, but it doesn't quite work. Let $A, B \subset \mathbb{R}$ be nonempty subsets of real numbers bounded from above.

- Let $A + B$ be the set of all real numbers of the form $a + b$ for $a \in A$ and $b \in B$. Show $\sup(A + B) = \sup(A) + \sup(B)$.
- Show that $\sup(AB)$ isn't always equal to $\sup(A) \sup(B)$. Can you find a condition under which $\sup(AB) = \sup(A) \sup(B)$?
- What, if anything, can you say about $\sup(A - B)$, and $\sup(A/B)$?

Recall a sequence of real numbers $(a_n)_{n=1}^{\infty}$ is called *monotonically increasing* if $m < n \Rightarrow a_m < a_n$.

Now we can prove the lemma from the previous worksheet:

Lemma 3 A monotonically increasing sequence of real numbers bounded from above has a limit.

Problem 11 \textcircled{S} Prove lemma 3.