

Chapter 01: Real Numbers

Handwritten Notes of REAL ANALYSIS

Written By



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Merging man and maths

Bounded above Set:-

A set S is said to be bounded above if there exist a real number $M \in \mathbb{R}$ such that $M \geq x \forall x \in S$ and the number M is called the upper bound of S

$S = \{2, 4, 8, 10\}$

upper bound $15 \in \mathbb{R}$

$20 \geq x \forall x \in S$

$10 \geq x \forall x \in S$

$M = \{1, 2, 3, 4, \dots\}$

M is not bounded above

Lub (least upper bound) (supremum):-

Let, $S \subseteq \mathbb{R}$ such that S has upper bound M , then M is said to be Lub or supremum if M is smaller among the other upper bound.

Bounded Below Set:-

A set $S \subseteq \mathbb{R}$ is said to be bounded below if there exists an $m \in \mathbb{R}$ such that $m \leq x \forall x \in S$ and the number m is said to be lower bound of S .

$N = \{1, 2, 3, 4, \dots\}$

~~1~~ $1 \in \mathbb{R}, 1 \leq 1, 2, 3, \dots$

$0.5 \in \mathbb{R}, 0.5 \leq 1, 2, 3, \dots$

$1, 2, \dots$ are lower bound of N .

$S = \{-1, -2, -3, \dots\}$

(2)

S has upper bound S has
no lower bounded.
A lower bound m of a S is
said to be infimum or
greatest lower bound (glb) if
it is greater than \forall lower bounds.
Let

$$A = \{-1, 3\}$$

upper bounds of A are S

$$5 \geq x \quad \forall x \in A$$

$$5.1 \geq x \quad \forall x \in A$$

$$6 \geq x \quad \forall x \in A$$

Lower bounds of A are $1, 2, 3$
Lub of A or $\sup(A) = 5$
inf or glb $(A) = -1$

$$B = (2, 10)$$

upper bounds of B $10, 10.1, 10.2, 10.2$

Lower bound of B are $2, 1.9, 1.7$

$$\sup(B) = 10$$

$$\inf(B) = 2$$

$$C = \{5, 10\}$$

$$\sup(C) = 10 \in C$$

$$\inf(C) = 5 \in C$$

$$D = (1, \infty)$$

$$\text{glb } (D) = 1$$

If a set S has upper and lower bound then S is said to be bounded

Empty Set $\therefore \{ \}$

All the real number are the lower as well as upper bound of empty set

$$\text{inf } (\{ \}) = \infty$$

$$\text{sup } (\{ \}) = -\infty$$

Theorem: If $A \subseteq \mathbb{R}$ and $\text{lub}(A)$ exists then prove that lub is unique:

Proof:

Let us assume that k_1 and k_2 are the lub of A .

we prove that $k_1 = k_2$

Since k_1 is lub of A

$\Rightarrow k_1$ is upper bound of A

But k_2 is lub of A

$\Rightarrow k_2 \leq k_1 \rightarrow$ (i)

similarly k_2 is lub of A

So k_2 is upper bound of A

But k_1 is lub of A

$\Rightarrow k_1 \leq k_2 \rightarrow$ (ii)

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(14)

From (i) and (ii)

$$K_1 = K_2$$

Sub of a set is always
unique.

Theorem: If a set $A \subseteq \mathbb{R}$ has
glb/infimum then show that
glb/infimum is unique.

Proof: Let us assume that K_1 and K_2 are
the glb of A

we prove that ~~that~~ $K_1 = K_2$

since K_1 is glb of A

$\Rightarrow K_1$ is lower bound of A .

But K_2 is glb of A

$\Rightarrow K_2 \leq K_1 \rightarrow$ (i)

similarly K_2 is glb of A

So K_2 is lower bound of A

But K_1 is glb of A

$\Rightarrow K_1 \leq K_2 \rightarrow$ (ii)

From (i) and (ii)

$$K_1 = K_2$$

glb of a set is always
unique.

(1)
Proposition:- If $A \subseteq \mathbb{R}$ and $\sup(A)$ and $\inf(A)$ exist then prove that $\inf(A) \leq \sup(A)$

Proof:-

Let $\sup(A) = M$ and $\inf(A) = m$
 But by definition of \sup
 $M \geq x \quad \forall x \in A$
 and by definition of \inf
 $m \leq x \quad \forall x \in A$
 $m \leq x \leq M \quad \forall x \in A$
 $\Rightarrow m \leq M$

$$\inf(A) \leq \sup(A)$$

Theorem:- Let $A \subseteq \mathbb{R}$, then a real number M is \sup of A if and only if the following two conditions are satisfied.

- (i) M is an upper bound of A
- (ii) For every real number M' such that $M' < M$, there exists $x \in A$ such that $M' < x$

Proof:-

Let $\sup(A) = M$ we prove (i) and (ii) By definition M is an upper bound so (i) holds

Let $M' \in \mathbb{R}$ such that $M' < M$ By definition of \sup

(b)

cannot be guaranteed the upper bound exists without the least upper bound property. $\{a_n\} \rightarrow \sup A$ such that $a_n > M - \epsilon$ for all n .

Conversely:

Let (i) and (ii) are satisfied we prove that M is $\sup A$.
It is already given that M is the upper bound of A . Also from (ii) we have no real number which is smaller than M and which is upper bound. Hence M is l.u.b of A .

Theorem: Let $A \subseteq \mathbb{R}, B \subseteq \mathbb{R} (A \neq \emptyset, B \neq \emptyset)$

(i) If $\sup(A)$ and $\sup(B)$ exist then $\sup(A) \leq \sup(B)$ if $A \subseteq B$

(ii) Also if $\inf(A)$ and $\inf(B)$ exist then $\inf(A) \geq \inf(B)$ if $A \subseteq B$

Proof: Let $\sup(B) = M$

$$M \geq x \quad \forall x \in B$$

$$M \geq x \quad \forall x \in A$$

$\Rightarrow M$ is upper bound of A

By def of $\sup(A)$, we have

$$\sup(A) \leq M = \sup(B)$$

$$\sup(A) \leq \sup(B)$$

Let $\inf(B) = m$

m is also lower bound of B .

$$\Rightarrow m \leq x \quad \forall \quad x \in B$$

$$\Rightarrow m \leq x \quad \forall \quad x \in A \quad \text{as } A \subseteq B$$

$\Rightarrow m$ is lower bound of A .

by def: of $\inf(A)$, we have

$$\inf(A) \geq m = \inf(B)$$

$$\Rightarrow \inf(A) \geq \inf(B)$$

Proposition 1 An upper bound U of a set S is supremum iff for every $\epsilon > 0$ there exist $s_\epsilon \in S$ such that $U - \epsilon < s_\epsilon$

Proof:- Let the upper bound U is supremum. Since $U - \epsilon < U$. Since U is supremum and $U - \epsilon < U$ so by previous there exist some $s_\epsilon \in S$ such that $U - \epsilon < s_\epsilon$.

Conversely:-

Let U be an upper bound such that for every $\epsilon > 0$ there exist $s_\epsilon \in S$ such that $U - \epsilon < s_\epsilon$.

we have to show that U is supremum.

Let $v < U$ such v is upper bound of S . There as

$$v < U \Rightarrow U - v > 0$$

$$\text{Let } \epsilon = U - v$$

from hypothesis there exist

(8)

Some $\delta \in \mathbb{E}, \delta$ such that

$$U - \epsilon < \delta$$

$$U - (U - \delta) < \delta$$

$$\delta < \delta$$

$\Rightarrow \forall$ is not upper bound of S , which is contradiction to the fact that V is upper bound.

Hence there is no smaller number which is less than U and which is upper bound

$\Rightarrow U$ is supremum

Theorem:- If $A \subseteq \mathbb{R}$ such that $\sup(A)$ exists then ~~$\sup(cA)$~~

$$\sup(cA) = c \sup(A)$$

for any $c \geq 0$

Proof

If $c = 0$ the case is trivial

If $c > 0$ then let $\sup(A) = M$

and $\sup(cA) = M'$

we show that $M' = M$

Since $M = \sup(A) \Rightarrow M \geq x; \forall x \in A$

$$\Rightarrow cM \geq cx; \forall x \in A$$

$\Rightarrow cM$ is upper of cA .

But $\sup(cA) = M'$

$$\text{So } cM \geq M' \quad \dots (i)$$

Since $\sup(cA) = M'$

$$\Rightarrow M' \geq cx; \forall x \in A$$

$$\Rightarrow \frac{M'}{c} \geq x; \forall x \in A$$

(9)

$\Rightarrow \frac{M'}{c}$ is upper bound of A .

But $\text{Sup}(A) = M$

$$\Rightarrow M \leq \frac{M'}{c}$$

$$\Rightarrow cM \leq M' \quad \rightarrow \quad (ii)$$

From (i) and (ii)

$$cM = M'$$

$$\underline{\underline{\text{So } c \text{ Sup}(A) = \text{Sup}(cA)}}$$

Theorem: - If $A \subset \mathbb{R}$ such that
 $\Rightarrow \text{inf}(A)$ exists then
 $\text{inf}(cA) = c \text{ inf}(A)$

Proof: - If $c=0$ The case is trivial

If $c > 0$ then let $\text{inf}(A) = m$
 and $\text{inf}(cA) = m'$

we prove that $m = m'$

Since $\text{inf}(A) = m$

$\Rightarrow m$ is lower bound of A

$$\Rightarrow m \leq x ; \forall x \in A$$

$$\Rightarrow cm \leq cx ; \forall x \in A \quad \because \text{inf}(cA) = m'$$

$$\Rightarrow m' \geq cm \quad \rightarrow \quad (i)$$

Since $\text{inf}(cA) = m'$

$$m' \leq cx ; \forall x \in A$$

$$\frac{m'}{c} \leq x ; \forall x \in A$$

$\Rightarrow \frac{m'}{c}$ is lower bound of A

But $\text{inf}(A) = m$

$$\Rightarrow m \geq \frac{m'}{c}$$

$$\Rightarrow cm \geq m' \rightarrow (ii)$$

from (i) and (ii)

$$cm = m'$$

$$c \inf(A) = \inf(cA)$$

Theorem:

if $A \subseteq \mathbb{R}$ such that $\inf(A)$ and $\sup(A)$ exist then

(i) $\sup(cA) = c \inf(A)$ if $c < 0$

(ii) $\inf(cA) = c \sup(A)$ if $c < 0$

Proof: Let $\sup(cA) = m'$

and $\inf(A) = m$

Since $\inf(A) = m$

$\Rightarrow m$ is lower bound of A

$$\Rightarrow m \leq x ; \forall x \in A$$

$$\Rightarrow cm \leq cx ; \forall x \in A$$

$\Rightarrow cm$ is an upper bound of cA

But $\sup(cA) = m'$

$$m' \leq cm \rightarrow (i)$$

Now since $\sup(cA) = m'$

$$m' \geq cx ; \forall x \in A$$

$$\frac{m'}{c} \geq x ; \forall x \in A \text{ as } c < 0$$

$\Rightarrow \frac{m'}{c}$ is lower bound A

but $\inf(A) = m$

$$m \geq \frac{m'}{c} \Rightarrow cm \leq m' \rightarrow (ii)$$

from (i) and (ii)

$$m' = cm \Rightarrow \sup(cA) = c \inf(A) \text{ if } c < 0$$

(ii) ^{$c < 0$} let $\inf(A) = m'$
 and $\sup(A) = m$
 Since $\sup(A) = m$
 $\Rightarrow m$ is upper bound of A
 $\Rightarrow m \leq x$; $\forall x \in A$
 $\Rightarrow cm \leq cx$; $\forall x \in A$
 $\Rightarrow cm$ is lower bound of CA
 But $\inf(CA) = M'$

$M' \leq cm \Rightarrow$ (i)
 Now since $\inf(CA) = M'$
 $M' \geq cx$; $\forall x \in A$
 $\frac{M'}{c} \geq x$; $\forall x \in A$
 $\Rightarrow \frac{M'}{c}$ is upper bound of A .

But $\sup(A) = m$
 $m \geq \frac{M'}{c} \Rightarrow cm \leq M' \Rightarrow$ (ii)
 from (i) and (ii)
 $M' = cm$

$$\Rightarrow \inf(CA) = c \sup(A)$$

Corollary (i) $\inf(-A) = -\sup(A)$

(ii) $\sup(-A) = -\inf(A)$

Proof: (i) we know that

$\inf(cA) = c \sup(A)$ if $c < 0$
 Take $c = -1$ put it in $c < 0$

$$\inf(-A) = -\sup(A)$$

(ii) similarly we know that

$$\sup(cA) = c \inf(A) \text{ if } c < 0$$

Take $c = -1$ put it in $c < 0$

$$\sup(-A) = -\inf(A)$$

Theorem:- If A and B are two sets and $\sup(A)$ and $\sup(B)$ exist then $\sup(A+B) = \sup(A) + \sup(B)$

Proof:- Let $\sup(A) = M_1$ and $\sup(B) = M_2$ and $\sup(A+B) = M_3$

$$\text{Now } \sup(A) = M_1 \Rightarrow M_1 \geq a; \forall a \in A$$

$$\text{and } \sup(B) = M_2 \Rightarrow M_2 \geq b; \forall b \in B$$

$$M_1 + M_2 \geq a + b; \forall a \in A, b \in B$$

$$\text{But } \sup(A+B) = M_3$$

$$\Rightarrow M_3 \leq M_1 + M_2 \rightarrow (i)$$

$$\text{Since } \sup(A+B) = M_3$$

$$\Rightarrow M_3 \geq a + b, \forall a \in A, b \in B$$

$$\Rightarrow M_3 - a \geq b; \forall b \in B$$

$$\text{But } \sup(B) = M_2$$

$$M_2 \leq M_3 - a$$

$$M_2 + a \leq M_3; \forall a \in A$$

$$M_3 \geq M_2 + M_1 \rightarrow (ii)$$

From (i) and (ii)

$$M_1 + M_2 = M_3$$

$$\text{So } \sup(A+B) = \sup(A) + \sup(B)$$

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Theorem: If $A, B \subseteq \mathbb{R}$ and $\inf(A)$ and $\inf(B)$ exists
 $\inf(A+B) = \inf(A) + \inf(B)$

Proof:- Let $\inf(A) = m_1$ and $\inf(B) = m_2$
 and $\inf(A+B) = m_3$

since $\inf(A) = m_1 \Rightarrow m_1 \leq a \quad \forall a \in A$

similarly $m_2 \leq b \quad \forall b \in B$

$$m_1 + m_2 \leq a + b \quad \forall a \in A, b \in B$$

But $\inf(A+B) = m_3$

$$\text{So } m_3 \geq m_1 + m_2 \quad \rightarrow (i)$$

~~m_3 is lower bound~~

since $\inf(A+B) = m_3$

$\Rightarrow m_3$ is the lower bound of $A+B$

$$\Rightarrow m_3 \leq a + b \quad \forall a \in A, b \in B$$

$$\Rightarrow m_3 - b \leq a \quad \forall a \in A$$

$\Rightarrow m_3 - b$ is the lower bound of A

But $\inf(A) = m_1$

$$\text{So } m_1 \geq m_3 - b \Rightarrow m_1 + b \geq m_3$$

$$\Rightarrow \text{ ~~} m_1 + m_2 \geq m_3 \text{ } \rightarrow (ii)~~$$

$$\Rightarrow m_1 + m_2 \geq m_3$$

$$\Rightarrow m_3 \leq m_1 + m_2 \quad \rightarrow (ii)$$

From (i) and (ii)

$$m_3 = m_1 + m_2$$

$\therefore \inf(A+B) = \inf(A) + \inf(B)$

Theorem :- If A is bounded then
 prove that

$$(i) \inf(A-B) = \inf(A) - \sup(B)$$

$$(ii) \sup(A-B) = \sup(A) - \inf(B)$$

Proof:

(ii) we know that by the result of supremum of sets that

$$\sup(A+B) = \sup(A) + \sup(B)$$

Replace

"B" by $-B$ in the above we have

$$\sup(A+(-B)) = \sup(A) + \sup(-B)$$

$$\Rightarrow \sup(A-B) = \sup(A) + \sup(-B) \quad (*)$$

Now we know that if "A" is bounded and $c \in \mathbb{R} \exists c < 0$, then

$$\sup(cA) = c \inf(A)$$

So in (*) we can write that

$$\sup(-1 \cdot B) = -1 \inf(B)$$

$$\text{Therefore } (*) \Rightarrow \sup(A-B) = \sup(A) - \inf(B)$$

which is the required proof.

$$(i) \inf(A-B) = \inf(A) - \sup(B)$$

we know that by the result of Infimum of sets that

$$\inf(A+B) = \inf(A) + \inf(B)$$

Replace "B" by $-B$ in the above we have

$$\inf(A+(-B)) = \inf(A) + \inf(-B)$$

$$\Rightarrow \inf(A-B) = \inf(A) + \inf(-1 \cdot B) \quad (**)$$

Now we know that if A is bounded and $c \in \mathbb{R} \neq 0$ then

$$\inf(cA) = c \sup(A)$$

So in (*) we can write that

$$\inf(-1 \cdot B) = -1 \sup(B)$$

Therefore

$$(*) \Rightarrow \inf(A-B) = \inf(A) - \sup(B)$$

which is the required proof

Example for proof no (ii)

$$\text{Let } A = \{1, 2, 3\}, B = \{4, 5, 6\}$$

$$\text{Also } -B = \{-4, -5, -6\}$$

$$\text{Now } A-B = \{1-4, 1-5, 1-6, 2-4, 2-5, 2-6, 3-4, 3-5, 3-6\}$$

$$\Rightarrow A-B = \{-3, -4, -5, -2, -1\}$$

$$\Rightarrow A-B = \{-5, -4, -3, -2, -1\}$$

$$\text{Then } \sup(A) = 3, \sup(A-B) = -1$$

$$\text{and } \inf(B) = 4$$

Now using the above result we have

$$\sup(A-B) = -1$$

$$\text{and } \sup(A) - \inf(B) = 3 - 4 = -1 \quad \text{So}$$

$$\sup(A-B) = \sup(A) - \inf(B) = -1$$

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Theorem (Infimum or completeness property of Real Number)

Every non-empty subset of real numbers which is bounded below must have glb. (inf)

Proof:- we show that

(i) p^* is lower bound of A.

(ii) If $p^* < v$ then v is not the lower bound of A.

or ~~or~~

(i) let p^* is not a lower bound then there exist $\delta \in A$ such that

$$p^* > \delta.$$

$$p^* - \delta > 0 \Rightarrow \delta = p^* - \delta$$

let $\{a_k, b_k\}$ be the intervals such that

$$\text{let } l(I_k) < \delta$$

$$a_k \leq p^* \leq b_k$$

$$\Rightarrow p^* \leq b_k$$

$$\Rightarrow p^* - a_k \leq b_k - a_k \rightarrow (i)$$

$$\text{and } l(I_k) < \delta$$

$$\Rightarrow b_k - a_k < p^* - \delta \rightarrow (ii)$$

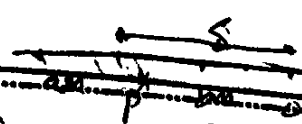
$$p^* - a_k < p^* - \delta$$

$$\Rightarrow a_k > \delta$$

contradiction because a_k is lower bound.

$$(ii) \quad v > p^* \Rightarrow v - p^* > 0$$

$$\delta = v - p^*$$



choose interval $s \in \{a_m, b_m\}$

$$\Rightarrow b_m - a_m < \delta$$

$$\Rightarrow b_m - a_m < v - p^* \rightarrow (i)$$

$$p^* \in \{a_m, b_m\}$$

$$\Rightarrow a_m \leq p^* \leq b_m \rightarrow (ii)$$

$$a_m \leq p^* \rightarrow (iii)$$

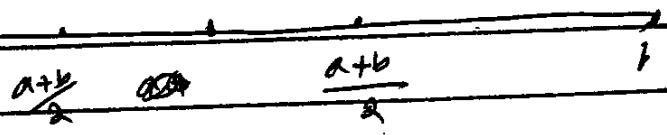
$$(ii) + (iii)$$

$$b_m < v$$

$\Rightarrow v$ is not a lower bound.

Theorem: If $A \subseteq \mathbb{R}$ and A has upper bound then A has lub (sup).

proof: - we show that p is a supremum.



A is set

B is upper bound and

choose $a \in \mathbb{R}$ such that A is not upper bound of A .

consider the interval $[a, b]$
if $\frac{a+b}{2}$ is upper bound $\Rightarrow [a, \frac{a+b}{2}]$

if $\frac{a+b}{2}$ is not upper bound $\Rightarrow [\frac{a+b}{2}, b]$

consider $I_1 = [a_1, b_1]$ $l(I_1) = \frac{b-a}{2}$

$I_2 = [a_2, b_2]$ $l(I_2) = \frac{b-a}{2^2}$

$I_n = [a_n, b_n]$ $l(I_n) = \frac{b-a}{2^n}$

$l(I_\infty) = a$ if $\bigcap_{n=1}^{\infty} I_n \Rightarrow p \in I_n$ etc

- (i) we show that p is upper bound
 (ii) if $v < p$ then v is not upper bound of A .

(i) Proof: Let p is not upper bound
 $\Rightarrow \exists \epsilon > 0$ such that $p < s$
 $\Rightarrow \delta = s - p$

Choose $[a_k, b_k]$ such that

$$b_k - a_k < \delta$$

$$b_k - a_k < s - p \rightarrow (i)$$

$$a_k \leq p \leq b_k \rightarrow (ii)$$

$$a_k \leq p \rightarrow (iii)$$

$b_k < s$, which is contradiction

to the fact that b_k is upper bound and hence p is upper

(ii) $v < p \Rightarrow p - v > 0$
 Let $\delta = p - v$

choose interval $[a_m, b_m]$ such that

$$b_m - a_m < \delta$$

$$\Rightarrow b_m - a_m < p - v \rightarrow (i)$$

$$a_m \leq p \leq b_m \rightarrow (ii)$$

$$p \leq b_m$$

$$-p \geq -b_m \rightarrow (iii)$$

$$(i) + (iii)$$

$$-a_m < -v$$

$$\boxed{a_m > v}$$

12/2019

(Archimedean property:-)

Let $x, y \in \mathbb{R}$ and $x > 0$, Then
 There exist a positive integer
 n such that $nx > y$.

Proof:- we discuss the following cases.

Case (I): If $y \leq 0$ Then $nx > 0 \geq y$
 $\Rightarrow nx > y$ for positive integer n .

Case (II) If $y > 0$. we prove that
 there exists positive integer n such that
 $nx > y$. Let us suppose that $nx \leq y$
 \forall +ve integer n .

Let $A = \{nx : n \in \mathbb{N}\}$. Then since
 $nx \leq y \quad \forall n \in \mathbb{N}$

$\Rightarrow A$ is bounded above. So let α
 is lub of A . Then $nx \leq \alpha \quad \forall n \in \mathbb{N}$
 i.e. $mx \leq \alpha \quad \forall m \in \mathbb{N}$

$$m = m+1$$

Then $(m+1)x \leq \alpha$

$$\Rightarrow mx + x \leq \alpha$$

$$\Rightarrow mx \leq \alpha - x \quad \forall m \in \mathbb{N}$$

But $\alpha - x < \alpha$ and α is lub of A .

Density Theorem - Between any two
 distinct real number
 there is a rational number.

Proof:- Let $x, y \in \mathbb{R}$ such that
 $x < y \Rightarrow y - x > 0$

we need to find a number $\frac{m}{n}$
 such that $x < \frac{m}{n} < y$, $m, n \in \mathbb{Z}$, $n \neq 0$
 Since $y - x > 0$, $1 \in \mathbb{R}$ so by
 Archimedean property there exists a
 +ve integer n such that $n(y-x) > 1$
 $\Rightarrow nx < m < nx + n(y-x)$
 $\Rightarrow nx < m < nx + ny - nx$
 $\Rightarrow nx < m < ny$
 $\Rightarrow x < \frac{m}{n} < y$

So we can find between any two
 real numbers a rational number.

Corollary:- If x and y are any two
 distinct real numbers then
 there exist irrational number
 between them.

Proof:- Let $x, y \in \mathbb{R}$ such that
 $x < y \Rightarrow \frac{x}{\sqrt{2}} < \frac{y}{\sqrt{2}}$

So density Theorem there exists
 a rational r such that

$$\frac{x}{\sqrt{2}} < r < \frac{y}{\sqrt{2}}$$

$$\Rightarrow x < \sqrt{2}r < y$$

But $\sqrt{2}r$ is an irrational number
 So between any two real numbers
 there is irrational number.

Neighborhood of real Number

Let $p \in \mathbb{R}$ then the nbhd of p is denoted N_p . Then a subset A of \mathbb{R} is said to be nbhd of p if there exists an open interval I such that $p \in I \subseteq A$

we can write I in the form $(p-\epsilon, p+\epsilon)$
 A set A is nbhd of p if there exists $\epsilon > 0$ such that

$$p \in (p-\epsilon, p+\epsilon) \subseteq A$$

If N_p is the nbhd of p then $N_p \setminus \{p\}$ is called deleted nbhd of p . i.e., $[2 \in (0, 3) \subseteq (1, 5)$ so $(1, 5)$ is nbhd of 2

$(-1, 5) \setminus \{2\} = (-1, 2) \cup (2, 5)$ is the deleted nbhd of 2.

If (a, b) is an open interval and $x \in (a, b)$ then

$$x \in (a, b) \subseteq (a, b)$$

$$[1, 4]$$

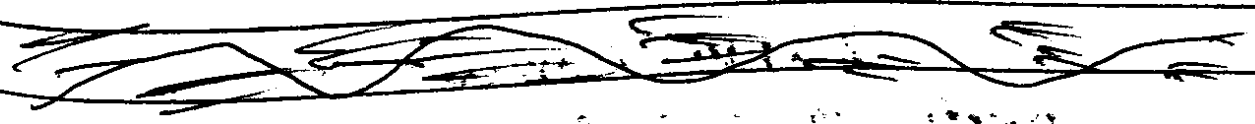
$$1 \in (1-\epsilon, 1+\epsilon) \not\subseteq [1, 4]$$

$$4 \in (4-\epsilon, 4+\epsilon) \not\subseteq [1, 4]$$

~~so~~

$$x \in (1, 4)$$

$$x \in (x-\epsilon, x+\epsilon) \subseteq (1, 4)$$



Limit point of a Set:-

Let \mathbb{R} be the set of real numbers and $A \subseteq \mathbb{R}$. Then a point $x_0 \in \mathbb{R}$ is limit point of A if for any open interval I such that $p \in I$ we have $(I \setminus \{p\}) \cap A \neq \emptyset$.

Let $A = [1, 3]$, let $x_0 \in \mathbb{R}$.
 $x_0 \in [1, 3]$.

Then let I be any interval such $x_0 \in I$. Then $(I \setminus \{x_0\}) \cap A \neq \emptyset$
 $A^d = [1, 3]$

$B = (3, 5]$, 3 is a limit point of B .
 So $B^d = [3, 5]$.

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Theorem :- Let S be a non-empty subset of real number and $p \in \mathbb{R}$. Then the point p is a limit point of S iff every nbhd of p contains infinitely many points of S .

Proof :- Let p is limit point of S
 i.e. $p \in S^d(S')$

we show that every nbhd $N_p(\delta)$ of p contains infinitely many points

Assume $N_p(\delta) \cap S = \{x_1, x_2, x_3, \dots, x_n\}$

Let $\epsilon = \min \{ (p-x_1), (p-x_2), (p-x_3), \dots, (p-x_n) \}$

and consider $N_p(\epsilon)$ and $(N_p(\epsilon) \setminus \{p\}) \cap S = \phi$

$\Rightarrow p \notin S^d$, contradiction.

Thus we accept that every nbhd of contains infinitely many point of S .

Conversely :- Let every nbhd $N_p(\delta)$ of p contain infinitely many points of S

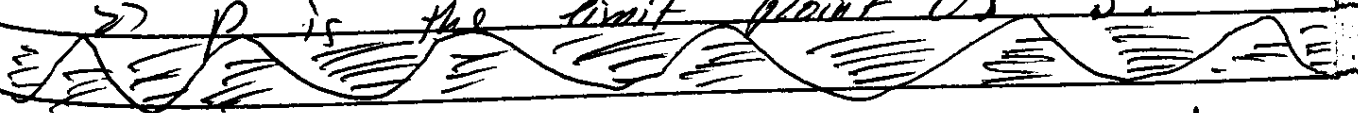
i.e. $N_p(\delta) \cap S = \text{infinite set}$

$\Rightarrow (N_p(\delta) \setminus \{p\}) \cap S = \text{infinite}$

$\Rightarrow (N_p(\delta) \setminus \{p\}) \cap S \neq \phi$

$\Rightarrow p \in S^d$

$\Rightarrow p$ is the limit point of S .



Theorem :- If S is infinite and bound above subset of \mathbb{R} and $M = \sup(S)$

such that $M \notin S$ Then $M \in S^d$

(i.e. M is limit of S). If A bounded above set does not contain its supremum M .

~~Then~~ Then M is the limit of S .

Proof: Let $M = \sup(S)$ we show that

M is the limit point of S .

Let $\epsilon > 0$ and $(M-\epsilon, M+\epsilon)$

since M is supremum

$\Rightarrow M-\epsilon$ is not upper bound.

\Rightarrow There exists $x \in S$ such that

$$M-\epsilon < x \text{ But } M > x$$

$$\text{So } M-\epsilon < x < M < M+\epsilon$$

$\Rightarrow x \in (M-\epsilon, M+\epsilon), x \neq M, x \in S,$

$$\Rightarrow (M-\epsilon, M+\epsilon) \setminus \{M\} \cap S \neq \emptyset$$

$\Rightarrow M \in S^d \Rightarrow M$ is limit point of S



Theorem: If S is infinite and bound below subset of \mathbb{R} and $m = \inf(S)$ such that $m \notin S$. Then $m \in S^d$ (i.e. m is limit of S). If A bounded below set does not contain its infimum then m is the limit point of S .

Proof: - Given that $m = \inf(S)$,

consider $(m-\epsilon, m+\epsilon)$

Then $m+\epsilon$ is not a lower bound of S .

\Rightarrow There exists some $x \in S$ such that

$$m+\epsilon > x \text{ and } m = \inf(S)$$

$$\Rightarrow m < x \Rightarrow x > m$$

$$m-\epsilon < m < x < m+\epsilon$$

$\Rightarrow x \in (m-\epsilon, m+\epsilon), x \neq m, x \in S$

$$\Rightarrow (m - \epsilon, m + \epsilon) \setminus \{m\} \cap S \neq \emptyset$$

$\Rightarrow m \in S^d \Rightarrow m$ is a limit point of S

Theorem: (Bolzano Weierstrass Theorem)

Statement:- Every bounded and infinite set of real numbers has at least one limit point.

Proof:- Let S be infinite and bounded subset of \mathbb{R} .

We show that S has at least one limit point.

Since S is bounded so there exists $a, b \in \mathbb{R}$ such that $S \subseteq [a, b]$

Let $A = \{y \in \mathbb{R} : (-\infty, y) \cap S = \text{finite set}\}$

$$(-\infty, a) \cap S = \emptyset \Rightarrow a \in A$$

~~\Rightarrow~~

$$(-\infty, b) \cap S = \text{infinite set} \Rightarrow b \notin A$$

$\Rightarrow A$ is bounded above

\Rightarrow Let $k = \sup(A)$. We show that k is the limit point of S .

$$(k - \delta, k + \delta) \setminus \{k\} \neq \emptyset$$

$$(k - \delta, k + \delta) = (-\infty, k + \delta) \setminus (-\infty, k - \delta)$$

$$\begin{aligned} (k - \delta, k + \delta) \cap S &= ((-\infty, k + \delta) \setminus (-\infty, k - \delta)) \cap S \\ &= (-\infty, k + \delta) \cap S \setminus (-\infty, k - \delta) \cap S \end{aligned}$$

since k is $\sup \Rightarrow k - \delta$ is

not $\sup A \Rightarrow \exists p \in A$
 such that $k - \delta < p$
 $\Rightarrow (-\infty, p) \cap S = \text{finite set}$
 $(-\infty, k - \delta) \cap S = \text{finite set } k - \delta < k$
 $k = \sup A$

~~...~~
 $\Rightarrow (-\infty, k + \delta) \cap S = \text{infinite set}$
 $(k - \delta, k + \delta) = \text{infinite}$
 $(k - \delta, k + \delta) \setminus \{k\} \cap S = \text{infinite}$

$k \in S'$ - k is a limit point of S

H.O

Theorem - The derived set of a set is closed

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Proof - let $S \neq \emptyset \subseteq \mathbb{R}$ and S' is denoted the derived set of S .

we need prove that S' is closed.

Equivalently, we have to show that $(S')^c$ is open.

For this, let $x \in (S')^c$
 $\Rightarrow x \notin S'$

i.e. x is not a limit point of S .

Thus, a particular $\delta > 0$, there must exist an open interval / open nbhd say

$N_\delta(x) = (x - \delta, x + \delta)$ such that

$\Rightarrow (x - \delta, x + \delta) \cap S = \text{finite points} \rightarrow \text{Q}$

Let $y \in N_\delta(x)$

As $N_\delta(x)$ is open set / open nbhd

To y is the interior point of $N_\delta(x)$

\Rightarrow for $\delta > 0 \exists$ an $(y-\delta, y+\delta)$ is a open nbhd such that

$$y \in (y-\delta, y+\delta) \subset N_\delta(x) \quad (\subset \text{ contains})$$

$\Rightarrow (y-\delta, y+\delta) \subset N_\delta(x)$ and from Eq (1)

$$(y-\epsilon, y+\epsilon) \cap S = \text{finite points.}$$

$$\Rightarrow [(y-\epsilon, y+\epsilon) - \{y\}] \cap S = \text{finite points}$$

y is not a limit point of S .

i.e. $y \notin S'$

$$\Rightarrow y \in (S')^c$$

$$\text{As } y \in N_\delta(x)$$

$$\Rightarrow y \in (S')^c$$

$$\Rightarrow N_\delta(x) \subset (S')^c$$

$$\text{As } x \in N_\delta(x) \subset (S')^c$$

$$\Rightarrow x \in \text{int } (S')^c$$

As

x is arbitrary point of $(S')^c$

Thus each point of $(S')^c$ is its interior point.

$$\Rightarrow (S')^c \text{ is open}$$

$\therefore S'$ is closed

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Theorem:- A subset $S \subseteq \mathbb{R}$ has a limit point iff S contains a subset which is bounded and infinite.

Proof:- Let us suppose S has a limit point. we show that S contains a subset which is infinite and bounded.

Let $p \in \mathbb{R}$ be limit point of S . So by def. for every open set $(x - \delta, x + \delta)$ we have

$$(x - \delta, x + \delta) \setminus \{x\} \cap S = \text{infinite set}$$

$$(x - \delta, x + \delta) \cap S = \text{infinite} = B \text{ (say)}$$

$$B \subseteq S \text{ and } B \subseteq (x - \delta, x + \delta)$$

Since $(x - \delta, x + \delta)$ is bounded

So B is bounded

B is the subset of S which is bounded and infinite.

Conversely:-

Let S has subset B which is bounded and infinite.

we show that S has limit point

By previous Theorem B has limit point

Say $p \in \mathbb{R}$

So for every open set $(p - \epsilon, p + \epsilon)$ we have $(p - \epsilon, p + \epsilon) \setminus \{p\} \cap B \neq \emptyset$

But $B \subseteq S$

$$\Rightarrow (p - \epsilon, p + \epsilon) \setminus \{p\} \cap S \neq \emptyset$$

$$\Rightarrow p \in S'$$

So S has limit point

Theorem: - If A is infinite subset of \mathbb{R} and m is glb and M is lub of A Then all the limit point of A contained in $[m, M]$ i.e. $A' \subseteq [m, M]$ (or) The derived set of infinite and bounded set is bounded.

Proof: - we show that for any $p > M$ is not limit point of A
let $p > M \Rightarrow (p - M) > 0$, b.s.2
 $\Rightarrow \frac{p - M}{2} > 0$

$$\text{Let } \epsilon = \frac{p - M}{2}$$

$$p - \epsilon = p - \frac{p - M}{2}$$

$$= \frac{p + M}{2} > \frac{M + M}{2} = M$$

$$p - \epsilon > M \quad \text{But } M \geq x \quad \forall x \in A$$

$$\text{As } M = \text{lub } \{A\}$$

$$p - \epsilon > x \quad \forall x \in A$$

$$p + \epsilon > p - \epsilon > x$$

$$\Rightarrow x \notin (p - \epsilon, p + \epsilon) \quad \forall x \in A$$

$$(p - \epsilon, p + \epsilon) \cap A = \emptyset$$

$$\text{So } p \notin A'$$

Let $q < m$ we show that $q \notin A'$

$$\text{Since } m > q \Rightarrow m - q > 0 \Rightarrow \frac{m - q}{2} > 0$$

$$\text{Let } \epsilon = \frac{m - q}{2}$$

$$q + \epsilon < m \leq x \quad \forall x \in A$$

$$x \notin (q - \epsilon, q + \epsilon) \quad \forall x \in A$$

$$(q - \epsilon, q + \epsilon) \cap A = \emptyset \quad \text{So } q \notin A'$$

$$\Rightarrow A' \subseteq [m, M]$$

Theorem: Show that $\log_2 5$ is an irrational number.

Proof: Suppose $\log_2 5$ is rational number.

Rational number is the form $\frac{p}{q}$, $q \neq 0$ where p, q is a natural number.

$$\log_2 5 = \frac{p}{q}, \text{ for natural numbers } p \text{ and } q.$$

By definition of logarithmic function,

$$2^{\frac{p}{q}} = 5 \implies 2^p = 5^q$$

The right hand side 2^p is even and left hand side 5^q is odd.

No two natural numbers satisfy above equation.

Therefore, this is a contradiction to the assumption (1).

Thus,

$\log_2 5$ is an irrational number.

Hence the result.

Q.E.D.
CHP # 1: END