

First Name: Jim Img

FOR COMMENT

Last Name: Zhou**Rules:**

- There are **FOUR** problems.
- Use the backs of the pages.
- No calculators, computers, notes, books, e.t.c..
- Out of consideration for your classmates, no chewing, humming, pen-twirling, snoring, e.t.c..
Try to sit still.
- Turn off your cell-phone.

1	2	3	4	Σ
11	12	7	8	38

Problem 1. (15 points)

- (a) Prove that $\sqrt{3}$ is not a rational number.
 (b) Prove that the least upper bound of the set $\{x \in \mathbb{Q} : x \leq \sqrt{3}\}$ exists and is $\sqrt{3}$.
 (c) Let S be a non-empty subset of the real numbers. Define what it means for S to have the *least upper bound property*.
 (d) Does \mathbb{Q} have the least upper bound property? Justify your answer.

4/5 (a) Assume $\sqrt{3}$ is a rational number \Rightarrow it can be represented as $\frac{a}{b}$ where $a, b \in \mathbb{Z}$, and $\gcd(a, b) = 1$.

\Rightarrow Then $(\sqrt{3})^2 = \left(\frac{a}{b}\right)^2$
 $3 = \frac{a^2}{b^2}$

$b^2 = 3a^2$ Since $a, b \in \mathbb{Z}$, b must be divisible by 3,
 let $b = 3k$ where $k \in \mathbb{Z}$

$(3k)^2 = 3a^2$

$3a^2 = 9k^2$

$a^2 = 3k^2$

By the same reasoning, a must be divisible by 3.

$\Rightarrow \gcd(a, b) \geq 3 \Rightarrow$ contradiction!

Thus, $\sqrt{3}$ is not a rational number.

5/6 (b) Since \mathbb{R} has the least upper bound property, the least upper bound of the set must exist in \mathbb{R} . why?

Claim $\sqrt{3}$ is an upper bound.

By definition, $\forall x \in \{x \in \mathbb{Q} : x \leq \sqrt{3}\}, x \leq \sqrt{3} \Rightarrow \sqrt{3}$ is an upper bound.

claim $\sqrt{3}$ is a least upper bound.

Let $M \in \mathbb{R}$ be another upper bound. Then $\forall x \in \{x \in \mathbb{Q} : x \leq \sqrt{3}\}, x \leq M$.

Assume $M < \sqrt{3}$. By density of \mathbb{Q} on \mathbb{R} , $\exists a \in \mathbb{Q}$ such that $M < a < \sqrt{3}$.

Since $a \in \mathbb{Q}$ and $a < \sqrt{3}$, $a \in \{x \in \mathbb{Q} : x \leq \sqrt{3}\}$ and $a > M$

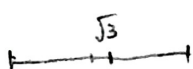
$\Rightarrow M$ is not an upper bound

\Rightarrow contradiction $\Rightarrow \sqrt{3}$ is a least upper bound. ✓

1/2 (c) S has the least upper bound property if and only if for all subsets of S , there exist a least upper bound that belongs to S .

1/2 (d) \mathbb{Q} does not have the least upper bound property.

A counter-example would be the set in (b) which is a subset of \mathbb{Q} , but its least upper bound $\sqrt{3} \notin \mathbb{Q}$.



Problem 2. (12 points) Let $\{x_n\}_{n \geq 1}$ be a sequence defined by the following rule:

$$x_1 = 1 \text{ and } x_{n+1} = \frac{x_n}{2} + 1 \text{ for all } n \geq 1.$$

- (a) Assuming that $\{x_n\}_{n \geq 1}$ converges to $l \in \mathbb{R}$, find l .
 (b) Using induction, prove that l found above is an upper bound for the sequence $\{x_n\}_{n \geq 1}$.
 (c) Show that $\{x_n\}_{n \geq 1}$ is monotonically increasing.
 (d) Deduce that $\{x_n\}_{n \geq 1}$ converges.

(a) $\lim_{n \rightarrow \infty} x_n = l$ By uniqueness of limit, $\lim_{n \rightarrow \infty} x_{n+1} = l$.

$$x_{n+1} = \frac{x_n}{2} + 1$$

$$\lim_{n \rightarrow \infty} x_{n+1} = \lim_{n \rightarrow \infty} \frac{x_n}{2} + 1$$

$$\lim_{n \rightarrow \infty} x_{n+1} = \frac{\lim_{n \rightarrow \infty} x_n}{2} + 1 \quad \text{since } \lim_{n \rightarrow \infty} x_{n+1} = \lim_{n \rightarrow \infty} x_n = l$$

$$l = \frac{l}{2} + 1$$

$$l = 2$$

(b) Let P_n be the proposition that $x_n \leq 2, \forall n \in \mathbb{N}$.

Base case $x_1 = 1 < 2$ so P_1 is true.

Inductive step Assume for some $k \in \mathbb{N}$, P_k is true, then need to prove P_{k+1} is true.

$$x_{k+1} = \frac{x_k}{2} + 1 \quad \text{since } x_k \leq 2 \text{ (} P_k \text{ is true)}$$

$$\leq \frac{2}{2} + 1 = 2 \Rightarrow x_{k+1} \leq 2 \Rightarrow P_{k+1} \text{ is true}$$

By principle of mathematical induction, P_n is true $\forall n \in \mathbb{N}$.

Since $2 \geq x_n \forall n \in \mathbb{N}$, 2 is an upper bound for $\{x_n\}_{n \geq 1}$.

(c) $x_{n+1} - x_n = \left(\frac{x_n}{2} + 1\right) - x_n = 1 - \frac{x_n}{2}$ since $x_n \leq 2 \forall n \in \mathbb{N}$.

$$\geq 1 - \frac{2}{2} = 0$$

Thus $x_{n+1} - x_n \geq 0 \forall n \in \mathbb{N} \Rightarrow \{x_n\}_{n \geq 1}$ is monotonically increasing.

(d) Since $\{x_n\}_{n \geq 1}$ is monotonically increasing and bounded above by 2, it converges.

Problem 3. (8 points)

(a) Let a and p be two *positive* real numbers. Prove that the series

$$\sum_{n \geq 1} \frac{a^n}{n^p} \quad \sum_{n \geq 1} \frac{1}{n^p}$$

converges if $0 < a < 1$ and diverges if $a > 1$.

(b) Assume now that $a = 1$. What are the values of $p > 0$ for which the series converges? No justification is required.

5/6

(a) If $0 < a < 1$,

$\sum_{n \geq 1} a^n$ converges (to $\frac{1}{1-a} - 1$) since it is a geometric series.

~~Claim~~ Claim $\frac{1}{n^p}$ is bounded.

Since p is positive, $\frac{1}{n^p} \geq n^{-p} \geq n^{-1} \forall p > 0, n \geq 1$

$$\frac{1}{n^p} \leq \frac{1}{n} \quad \text{since } n \geq 1, \frac{1}{n} \leq 1$$

≤ 1 so $\frac{1}{n^p}$ is bounded above by 1.

Since n is positive, $\frac{1}{n^p}$ is bounded below by 0.

By Abel Theorem, since $\sum_{n \geq 1} a^n$ converges and $\frac{1}{n^p}$ is bounded, $\sum_{n \geq 1} \frac{a^n}{n^p}$ converges.

If $a > 1$,

$\lim_{n \rightarrow \infty} a^n = \infty$, as proven before, $\frac{1}{n^p}$ is bounded and $0 \leq \frac{1}{n^p} \leq 1 \forall n \in \mathbb{N}$

why?

$\lim_{n \rightarrow \infty} \frac{a^n}{n^p} = \infty$ If $\sum_{n \geq 1} \frac{a^n}{n^p}$ converges, $\lim_{n \rightarrow \infty} \frac{a^n}{n^p} = 0$.

Thus $\sum_{n \geq 1} \frac{a^n}{n^p}$ diverges.

2/2

(b) The series converge $\forall p > 1$.

Problem 4. (10 points) Let $\{a_n\}_{n \geq 1}$ be a sequence of real numbers.

(a) Define

$$\liminf_{n \rightarrow \infty} a_n$$

(b) Assume

$$\liminf_{n \rightarrow \infty} a_n = 0.$$

Prove that there exists a subsequence of $\{a_n\}_{n \geq 1}$ that converges to 0.

(a) $\liminf_{n \rightarrow \infty} a_n = \lim_{N \rightarrow \infty} \left(\inf_{n \geq N} a_n \right) = \sup_{N \in \mathbb{N}} \left(\inf_{n \geq N} a_n \right)$

if $\{a_n\}$ is bounded below

otherwise $\liminf a_n = -\infty$

(b) Let $V_N = \inf_{n \geq N} a_n \forall N \in \mathbb{N}$.

$$\lim_{N \rightarrow \infty} V_N = 0.$$

By definition of limit, $\forall \varepsilon > 0, \exists N_\varepsilon \in \mathbb{N}$ such that $|V_N - 0| < \varepsilon \forall N \geq N_\varepsilon$.

Take $\varepsilon = 1, \exists N_1 \in \mathbb{N}$ such that $|V_N| < 1 \forall N \geq N_1$.

$$-1 < V_{N_1} \leq 1 \text{ since } V_{N_1} = \inf_{n \geq N_1} a_n \leq a_n \forall n \geq N_1$$

Let $\varepsilon_1 = \frac{1 - V_{N_1}}{2}$, $\exists k_1 \geq N_1$ such that $V_{k_1} + \varepsilon_1 > a_{k_1} \geq V_{k_1}$, where k_1 is the smallest (or otherwise $V_{N_1} + \varepsilon_1 = \inf_{n \geq N_1} a_n$) number satisfying this condition.

$$\Rightarrow -1 < V_{N_1} \leq a_{k_1} < V_{N_1} + \varepsilon_1 = V_{N_1} + \frac{1 - V_{N_1}}{2} = \frac{1}{2} + \frac{V_{N_1}}{2} < \frac{1}{2} + \frac{1}{2} = 1$$

$$\Rightarrow -1 < a_{k_1} < 1$$

Then, take $\varepsilon = \frac{1}{2}, \exists N_2 \in \mathbb{N}$ such that $|V_N| < \frac{1}{2} \forall N \geq N_2$.

$$-\frac{1}{2} < V_{N_2} < \frac{1}{2} \text{ since } V_{N_2} = \inf_{n \geq N_2} a_n \leq a_n \forall n \geq N_2$$

Let $\varepsilon_2 = \frac{1 - V_{N_2}}{2}, \exists k_2 \geq N_2$ and $k_2 \geq k_1 + 1$ and k_2 is the smallest number satisfying this condition.

$$\text{s.t. } V_{N_2} + \varepsilon_2 > a_{k_2} \geq V_{N_2} \quad \text{why? } -1$$

$$\Rightarrow -\frac{1}{2} < V_{N_2} \leq a_{k_2} < V_{N_2} + \varepsilon_2 = V_{N_2} + \frac{1 - V_{N_2}}{2} = \frac{1}{4} + \frac{V_{N_2}}{2} < \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

$$\Rightarrow -\frac{1}{2} < a_{k_2} < \frac{1}{2}$$

Proceed inductively, we will be able to obtain a subsequence

$\{a_{k_n}\}_{n \geq 1}$ where $|a_{k_n}| < \frac{1}{n}$ and $\lim_{n \rightarrow \infty} a_{k_n} = 0$.