

1. Prove that the Principle of Mathematical Induction, the Principle of Strong Induction and the well ordering property of \mathbb{N} are all equivalent.

Solution: The following are equivalent:

- 1) Principle of Mathematical Induction
- 2) Principle of Strong Induction
- 3) Well Ordering property of \mathbb{N}

Proof:

(2) \implies (3): Let S be a non-empty subset of \mathbb{N} . Suppose S has no minimal element. $n = 1$ does not belong to S as it will be the minimal element. For the same reason $n = 2$ does not belong to S as $n = 1 \notin S$. Suppose $\{1, \dots, n\} \notin S$, then $n + 1 \notin S$ as then it will be the minimal element. So, by Principle of Strong Induction S should be empty, which is a contradiction.

(3) \implies (1): Let $P(n)$ be a mathematical statement for $n \in \mathbb{N}$. Suppose $P(1)$ is true and $P(n + 1)$ is true whenever $P(n)$ is true. If $P(k)$ is not true for all integers, then S be the non-empty set of k for which $P(k)$ is not true. By Well Ordering property it should have a minimal element which cannot be $k = 1$. Hence $P(k - 1)$ is true which implies that $P(k)$ is true, which is a contradiction.

(2) \implies (1): it is trivial.

(1) \implies (2): Let us assume that for the statement $P(n)$ the hypothesis of Strong induction are met and let $Q(k)$ be the statement that ' $P(n)$ is true for all $n \leq k$ '

We need to show that $Q(n)$ is true for all $n \in \mathbb{N}$ using the conditions of Regular Induction.

Now let us check the conditions for Regular Induction:

Since $P(1)$ is true $Q(1)$ is true.

Since we have assumed the conditions of Strong Induction ' $P(n)$ is true for all $n \leq k$ ' implies $P(k + 1)$ is true, i.e. $Q(k)$ is true implies $P(k + 1)$ is true.

But, $Q(k)$ is true and $P(k + 1)$ is true together implies $Q(k + 1)$ is true. Hence, we get that $Q(k)$ is true implies $Q(k + 1)$.

Thus, by Regular Induction we get that $Q(n)$ is true for all $n \in \mathbb{N}$, which in turn says that $P(n)$ is true for all $n \in \mathbb{N}$. \square

2. Prove that if A_n is a countable set for each $n \in \mathbb{N}$, then their union $\bigcup_{n=1}^{\infty} A_n$ is countable. Prove that if $B_1 \dots B_r$ are a finite number of countable sets then their product $\prod_{n=1}^r B_n$ is countable.

Solution: Let us first prove that if $B_1 \dots B_r$ are a finite number of countable sets then their product $\prod_{n=1}^r B_n$ is countable.

It's sufficient to prove for the case for $r = 2$, as for the general case can be done by induction.

We will try to set a bijection from $\mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$

Let $f : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$ be defined by:

$$f(m, n) = 2^m 3^n$$

if $f(m, n) = f(l, k)$, by fundamental theorem of arithmetics we get that $m = l, n = k$

We can also define an injection $g : \mathbb{N} \rightarrow \mathbb{N} \times \mathbb{N}$ say by $g(n) = (0, n)$

Hence, using the Cantor-Berstein theorem we can say that there exists a bijection

$h : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$

Thus we get that if B_1 and B_2 are countable then $B_1 \times B_2$ is injectively mapped into a subset of $\mathbb{N} \times \mathbb{N}$ and since the later is countable, any subset of it is also so, hence $B_1 \times B_2$ is also countable.

For the union case:

Since A_n is countable for each $n \in \mathbb{N}$ we can write $A_n = \{a_{1,n}, a_{2,n}, a_{3,n} \dots\}$.

Let $A = \bigcup_{n=1}^{\infty} A_n$

Case 1: Suppose A_n is a collection of disjoint sets. Let $x \in A$, then $x \in A_k$ for some k and hence $x = (m, n)$ for some $m, n \in \mathbb{N}$. The pair (m, n) is uniquely determined as the sets are disjoint.

Let the function $f : A \rightarrow \mathbb{N} \times \mathbb{N}$ be defined by $f(x) = (m, n)$ Then f is an injection into a subset of $\mathbb{N} \times \mathbb{N}$ and hence countable.

and since we have the following lemma:

Lemma 0.1 If $F = \{A_1, \dots, A_n, \dots\}$ is a collection of countable sets. Let $G = \{B_1, \dots, B_n, \dots\}$ be such that $B_1 = A_1$ and $B_n = A_n - \bigcup_{k=1}^{n-1} A_k$ for $n > 1$. Then $\bigcup_{n=1}^{\infty} B_n = \bigcup_{n=1}^{\infty} A_n$

we get that $\bigcup_{n=1}^{\infty} A_n$ is countable. □

3. State the completeness property of \mathbb{R} . Using, the completeness property of \mathbb{R} , prove that there exists a positive real number x such that $x^2 = 5$. Prove that the ordered field \mathbb{Q} of rational numbers does not satisfy the completeness property.

Solution:Statement: Every non-empty set S of real numbers which is bounded above has a supremum; that is there is a real number b such that $\sup S = b$.

If we consider the set $S = \{x \in \mathbb{R} : x^2 \leq 5\}$, it should have a supremum as it is a bounded set, i.e. there exists a positive real number x such that $x^2 = 5$.

\mathbb{Q} does not satisfy the Completeness property because the subset $\{r \in \mathbb{Q} : r^2 < 5\}$ is bounded but do not have a supremum in \mathbb{Q} . □

4. Prove that a cauchy sequence of real numbers converges.

Solution:Let $\{x_n\}$ be the given cauchy sequence of real numbers, which means given $\epsilon > 0 \exists k \in \mathbb{N}$ such that:

$$|x_n - x_m| < \epsilon/2, \quad \forall n, m \geq k$$

which implies:

$$|x_n - x_k| < |x_n - x_{k+1}| + |x_{k+1} - x_k| < \epsilon, \quad \forall n \geq k$$

let us choose $\epsilon = 1$ for our convenience.

thus, we get that $x_n < 1 + x_k \quad \forall n \geq k$

if we set $M = \max\{x_1, \dots, x_{n-1}, 1 + x_k\}$, then we get that $\{x_n\}$ is bounded by M .

By Boltzano-Weirstrass theorem we get that every bounded infinite set has a limit point.

So, $\{x_n\}$ has a limit point, i.e. $\{x_n\}$ is a convergent sequence. \square

5. Compute $\lim_{n \rightarrow \infty} n^{\frac{1}{n}}$

Solution: Using, $A.M. \geq G.M.$ we get

$$\frac{1 + 1 + \dots + \sqrt{n} + \sqrt{n}}{n} \geq n^{\frac{1}{n}} > 1$$

which implies

$$1 - \frac{2}{n} + \frac{2}{\sqrt{n}} \geq n^{\frac{1}{n}} > 1$$

which shows $\lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1$ \square

6. Let $X = \{x_n\}$ be a sequence of real numbers which converges. Let $\lim x_n = x$, where $x \in \mathbb{R}$. Let $Y = \{y_n\}$ be another sequence of real numbers.

Prove that $\limsup_{n \rightarrow \infty} (x_n + y_n) = x + \limsup(y_n)$.

Solution: let us assume $x = 0$, and $l = \limsup(y_n)$, then given $\epsilon > 0$ we get a $N \in \mathbb{N}$ such that

$$y_n < l + \frac{\epsilon}{2}, \quad \forall n > N$$

and, given $m > 0$ there exists an integer $n > m$ such that

$$y_n > l - \frac{\epsilon}{2},$$

since $\lim x_n = 0$, given $\epsilon > 0$ we get a $k \in \mathbb{N}$ such that

$$|x_n| < \frac{\epsilon}{2} \quad \forall n \geq k$$

if we set $h = \max\{N, k\}$, we get that

$$x_n + y_n < l + \epsilon, \quad \forall n > h$$

and given $m > 0$ there exists a $n > h > m$ such that

$$x_n + y_n > l - \epsilon,$$

hence, we get that $\limsup(x_n + y_n) = \limsup(y_n)$

Thus, if $\lim x_n = x$ then $\lim(x_n - x) = 0$ and hence $\limsup(x_n - x + y_n) = \limsup(y_n)$ which implies that $\limsup_{n \rightarrow \infty} (x_n + y_n) = x + \limsup(y_n)$. \square

7. Show that the sequence of real numbers $x_n = \sum_{i=1}^n (-1)^{i+1}/i$ converges

Solution: if $m > n \geq N$, we find that

$$|x_m - x_n| = \left| \frac{1}{n+1} - \frac{1}{n+2} + \dots \pm \frac{1}{m} \right| < \frac{1}{n} \leq \frac{1}{N}$$

By Archimedian property given $\epsilon > 0 \exists k \in \mathbb{N}$ such that $0 \leq \frac{1}{N} < \epsilon \forall N \geq k$.

Thus we get that $\{x_n\}$ is a Cauchy sequence and hence convergent. \square