MATH2050A HW1 Solution

1. Show that $\sup\{1 - 1/n : n \in \mathbb{N}\} = 1$.

Solution: Since 1 > 1 - 1/n for each $n \in \mathbb{N}$, 1 is an upper bound of the set. Moreover, for each $\epsilon > 0$, by Archimedean Property, there exists $N \in \mathbb{N}$ s.t. $N \ge 1/\epsilon$. Then, $1 - 1/N > 1 - \epsilon$ and therefore $1 - \epsilon$ is not an upper bound of the set for each $\epsilon > 0$. We conclude that 1 is the supremum of the set $\{1 - 1/n : n \in \mathbb{N}\}$.

8. Let X be a nonempty set, and let f and g be defined on X and have bounded ranges in \mathbb{R} . Show that

$$\sup\{f(x) + g(x) : x \in X\} \le \sup\{f(x) : x \in X\} + \sup\{g(x) : x \in X\}$$

and that

$$\inf\{f(x) : x \in X\} + \inf\{g(x) : x \in X\} \le \inf\{f(x) + g(x) : x \in X\}.$$

Give examples to show that each of these inequalities can be either equalities or strict inequalities.

Solution: Since both f and g are bounded, their infimum and supremum exists in \mathbb{R} . Let s_f , s_g , i_f , $i_g \in \mathbb{R}$ be $\sup\{f(x) : x \in X\}$, $\sup\{g(x) : x \in X\}$, $\inf\{f(x) : x \in X\}$ and $\inf\{g(x) : x \in X\}$ respectively. By definition of infimum and supremum, we have $i_f \leq f(x) \leq s_f$ and $i_g \leq g(x) \leq s_g$ for all $x \in X$. Therefore, $i_f + i_g \leq f(x) +$ $g(x) \leq s_f + i_f$ all $x \in X$. So $i_f + i_g \in \mathbb{R}$ is a lower bound of $\{f(x) + g(x) : x \in X\}$ and $s_f + s_g \in \mathbb{R}$ is an upper bound of $\{f(x) + g(x) : x \in X\}$. So we have the two desired inequalities.

Let f(x) = 0 for every $x \in X$ be the zero function and g be any bounded function defined on X. Since f(x) + g(x) = g(x) and $\sup\{f(x) : x \in X\} = \inf\{f(x) : x \in X\} = 0$, both inequalities are equalities.

Let g be any bounded function defined on X s.t. $g(x_0) = 0$ for some $x_0 \in X$ and $g(x_1) = 1$ for some $x_1 \in X$. Let f(x) = -g(x). Then f(x) + g(x) = 0 and $\sup\{f(x) + g(x) : x \in X\} = \inf\{f(x) + g(x) : x \in X\} = 0$. However, $f(x_0) = 0$ and $g(x_1) = 1$, $\sup\{f(x) : x \in X\} + \sup\{g(x) : x \in X\} \ge 0 + 1 > 0$. Also, $f(x_1) = -1$ and g(x) = 0, $\inf\{f(x) : x \in X\} + \inf\{g(x) : x \in X\} \le 0 + (-1) < 0$.

- 9. Let $X = Y := \{x \in \mathbb{R} : 0 < x < 1\}$. Define $h : X \times Y \to \mathbb{R}$ by h(x, y) := 2x + y.
 - (a) For each $x \in X$, find $f(x) := \sup\{h(x, y) : y \in Y\}$; then find $\inf\{f(x) : x \in X\}$.
 - (b) For each $y \in Y$, find $g(y) := \inf\{h(x, y) : x \in X\}$; then find $\sup\{g(y) : y \in Y\}$. Compare with the result found in part (a).

Solution:

- (a) By Example 2.4.1(a) and exercise 4, $f(x) = \sup\{2x+y : y \in Y\} = 2x + \sup\{y : y \in Y\}$. So f(x) = 2x+1. Then $\inf\{2x+1 : x \in X\} = 1+2\inf\{x : x \in X\} = 1$.
- (b) Similarly, $g(y) = \inf\{2x + y : x \in X\} = 2\inf\{x : x \in X\} + y = y$. Then $\sup\{y : y \in Y\} = 1$. The result is the same as part (a).

10. Perform the computations in (a) and (b) of the preceding exercise for the function $h: X \times Y \to \mathbb{R}$ defined by

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

Solution:

- (a) For any x, h(x, x) = 1. So f(x) = 1 and thus $\inf\{f(x) : x \in X\} = 1$.
- (b) For any $y \in Y$, h(y/2, y) = 0. So g(y) = 0 and thus $\sup\{g(y) : y \in Y\} = 0$. The result is smaller than that in part (a).
- 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 $g: X \to \mathbb{R}$ be defined by

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

Prove that

$$\sup\{g(y): y \in Y\} \le \inf\{f(x): x \in X\}$$

We sometimes express this by writing

$$\sup_{y} \inf_{x} h(x, y) \le \inf_{x} \sup_{y} h(x, y)$$

Note that Exercises 9 and 10 show that the inequality may be either an equality or a strict inequality.

Solution: From example 2.4.1(b), it suffices to prove that g(y) < f(x) for all $x \in X$ and $y \in Y$. Let $x_0 \in X$, $y_0 \in Y$ be given, we have $\inf_x h(x, y_0) \le h(x, y_0)$ for every $x \in X$ and $\sup_y h(x_0, y) \ge h(x_0, y)$ for every $y \in Y$. In particular, $g(y_0) = \inf_x h(x, y_0) \le h(x_0, y_0) \le \sup_y h(x_0, y) = f(x_0)$.