

521 Analysis I Spring 2011 Homework 5

Due Monday February 28

1. Part (a) is a small but extremely useful observation. It comes in handy in situations where you want $x \leq a$ but the convenient thing to show is $x \leq a + \varepsilon$ for all $\varepsilon > 0$.

(a) Let $a, x \in [-\infty, \infty)$. Assume that for each number c such that $c > a$, we have the inequality $x \leq c$. Show that then $x \leq a$.

(b) Let $\{s_n\}$ be a real sequence with a limit $s_n \rightarrow s$. Suppose $s_n \leq a$ for each n . Use the definition of the limit and part (a) to show that $s \leq a$.

2. Let $\{s_n\}$ be a real sequence. The purpose of this exercise is to derive this formula:

$$\overline{\lim}_{n \rightarrow \infty} s_n = \inf_{\ell \in \mathbb{N}} \left(\sup_{n: n \geq \ell} s_n \right). \quad (1)$$

Equation (1) is often given as the definition of limsup.

First let's make sure we understand what is claimed. Let $s = \overline{\lim} s_n$ be as defined in Rudin's text, namely $s = \sup E$ where

$$E = \{x \in [-\infty, \infty] : \exists \text{ subsequence } s_{n_k} \rightarrow x \}.$$

Let t denote the right-hand side of (1). Then the formula on the right of (1) means that $t = \inf\{y_\ell : \ell \in \mathbb{N}\}$ where $y_\ell = \sup\{s_n : n \geq \ell\}$.

With these definitions of s and t , the task is to show $s = t$. Below is an outline you can follow, but you are also welcome to find your own way.

Step 1: $t \leq s$. First dispose of the case $s = \infty$. If $s < \infty$, take $c > s$ and try to show that $t \leq c$. Make use of Thm 3.17(b) and that $t \leq y_\ell$ for each ℓ .

Step 2: $t \geq s$. Show that each y_ℓ is an upper bound of the set E . From this you can argue that $s \leq y_\ell$ for each ℓ .