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MATH 350 : REAL ANALYSIS

Solution Set 11

(1) Give an ϵ - δ proof that $\lim_{x\to 4} \frac{1}{\sqrt{x}} = \frac{1}{2}$. (No algebra of limits allowed!)

Given $\epsilon > 0$. Pick any x such that

$$
0 < |x - 4| < \min\{\epsilon, 3\}.
$$

It follows that $|x-4| < 3$, whence $x > 1$. In particular, $\sqrt{x} > 1$ and \sqrt{x} $\sqrt{x}+2 > 3$. Thus for any x satisfying $\left(\clubsuit \right)$, we have

$$
\left|\frac{1}{\sqrt{x}} - \frac{1}{2}\right| = \left|\frac{\sqrt{x} - 2}{2\sqrt{x}}\right| = \left|\frac{x - 4}{2\sqrt{x}(\sqrt{x} + 2)}\right| < \frac{\epsilon}{2 \cdot 3} < \epsilon.
$$

- (2) Give concrete examples to show that the following definitions of $\lim_{x\to a} f(x) = L$ don't agree with our intuition about limits (i.e. are bad definitions).
	- (a) For all $\delta > 0$, there exists $\epsilon > 0$ such that if $0 < |x a| < \delta$, then $|f(x) L| < \epsilon$. **Claim.** According to this definition, we have $\lim_{x\to 0} x = 100$. *Proof.* Given $\delta > 0$, I claim $\epsilon = \delta + 100$ does the trick. Indeed, for any x satisfying $0 < |x| < \delta$ we have $-\delta - 100 < x - 100 < \delta - 100$, whence $|x - 100| < ε$.

(b) For all $\epsilon > 0$, there exists $\delta > 0$ such that if $|f(x) - L| < \epsilon$, then $0 < |x - a| < \delta$. **Claim.** Let f be the constant function $x \mapsto 5$. According to this definition, $\lim_{x \to 0} f(x) \neq 5$. *Proof.* Suppose $\lim_{x\to 0} f(x) = 5$. Let $\epsilon = 1$; the definition furnishes a $\delta > 0$ such that $|f(x) - 5| < 1 \implies 0 < |x| < \delta.$ But $x = 2\delta$ doesn't satisfy the latter condition, even though $|f(2\delta) - 5| < 1$. \Box

JP30.5 Prove that $\lim_{x\to 2} \frac{2}{x} = 1$.

Given $\epsilon > 0$. I claim that $\left|\frac{2}{x} - 1\right| < \epsilon$ for every x satisfying $0 < |x - 2| < \min\{\epsilon, 1\}$. Indeed, pick any such x. Then $|x - 2| < 1$; in particular, $|x > 1|$. At the same time, we also know $|x-2| < \epsilon$, whence $\begin{array}{c} \begin{array}{c} \begin{array}{c} \end{array} \\ \begin{array}{c} \end{array} \end{array} \end{array}$ 2 $\left| \frac{2}{x} - 1 \right| = \frac{|2 - x|}{|x|}$ $\frac{|x|}{|x|} < \frac{\epsilon}{|x|}$ $\frac{c}{|x|} < \epsilon.$

JP30.8 Suppose $\lim_{x\to a} f(x) = L > 0$. Prove that $\exists \delta > 0$ such that if $0 < |x - a| < \delta$ then $f(x) > 0$.

Note that
$$
L/2 > 0
$$
. Thus, by definition, there exists $\delta > 0$ such that
\n
$$
0 < |x - a| < \delta \quad \Longrightarrow \quad |f(x) - L| < \frac{L}{2} \quad \Longrightarrow \quad f(x) - L > -\frac{L}{2} \quad \Longrightarrow \quad f(x) > \frac{L}{2} > 0.
$$

JP33.2 Let f be defined on [0, 1] by the formula

$$
f(x) = \begin{cases} 1 & \text{if } x \text{ is rational} \\ 0 & \text{otherwise.} \end{cases}
$$

Prove that f is continuous at no point in [0, 1].

It suffices to prove that $\lim_{x\to a} f(x)$ doesn't exist for any $a \in [0,1]$. To see this, pick an $a \in [0,1]$, and suppose $\lim_{x \to a} f(x) = L$. Then there would exist some $\delta > 0$ such that

$$
x \in (a - \delta, a) \cup (a, a + \delta)
$$
 \implies $|f(x) - L| < \frac{1}{10}$.

Since both Q and $\mathbb{R} \setminus \mathbb{Q}$ are dense in \mathbb{R} , we can find a rational q and an irrational α such that $q, \alpha \in (a - \delta, a) \cup (a, a + \delta)$. Plugging these into our implication above, we deduce

$$
|1 - L| < \frac{1}{10} \qquad \text{and} \qquad |0 - L| < \frac{1}{10}
$$

.

Triangle inequality implies

$$
1 = |1 - L + L| \le |1 - L| + |L|\frac{1}{10} + \frac{1}{10} = \frac{1}{5},
$$

a contradiction. Thus the limit cannot exist anywhere in the interval, whence f cannot be continuous at any point in the interval.

JP33.3 Let f be defined on $[0, 1]$ by the formula

$$
f(x) = \begin{cases} x & \text{if } x \text{ is rational} \\ 0 & \text{otherwise.} \end{cases}
$$

Prove that f is continuous only at 0.

There are two things to prove: that f is continuous at 0, and that f is not continuous anywhere else.

Claim. f is continuous at 0 .

Proof. Given $\epsilon > 0$. For all x within ϵ of 0—that is, all $x \in [0, \epsilon)$ —we have

$$
|f(x) - f(0)| = f(x) = \begin{cases} x & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases} < \epsilon.
$$

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Claim. f isn't continuous at any $a \neq 0$.

Proof. Suppose f is continuous at $a \neq 0$. Then $a > 0$, whence $\exists \delta > 0$ such that

$$
x\in (a-\delta,a+\delta)\cap [0,1]\quad \implies\quad |f(x)-f(a)|<\frac{a}{2}.
$$

We consider two cases:

• If $a \in \mathbb{Q}$, pick an irrational $x \in (a - \delta, a + \delta) \cap [0, 1]$. Then

$$
\frac{a}{2} > |f(x) - f(a)| = a.
$$

If $a \notin \mathbb{Q}$, pick a rational $x \in (0.99a, a) \cap (a - \delta, a)$. Then

$$
\frac{a}{2} > |f(x) - f(a)| = x > 0.99a.
$$

Either way, we've reached a contradiction, whence f cannot be continuous at a .

JP33.4 Let f be defined on $[0, 1]$ by the formula

$$
f(x) = \begin{cases} 1/n & \text{if } x = m/n \text{ is rational in reduced form} \\ 0 & \text{otherwise.} \end{cases}
$$

(By convention, we say the reduced form of 0 is $\frac{0}{1}$.) Prove that f is continuous only at the irrational points in $[0, 1]$.

We have two things to prove: that f is continuous at irrationals, and that it's discontinuous at rationals. Intuitively, the latter holds because near any rational are a bunch of irrationals, and the former holds because all the rationals extremely close to an irrational have very large denominator. We make these arguments rigorous below.

Claim. f is discontinuous at rationals.

Proof. Pick $a \in \mathbb{Q}$; say, $a = m/n$ in reduced terms. If f were continuous at a, then there would exist $\delta > 0$ such that

$$
x \in (a - \delta, a + \delta) \cap [0, 1]
$$
 \implies $|f(x) - f(a)| < \frac{1}{2n}$.

Pick any irrational $x \in (a - \delta, a + \delta) \cap [0, 1]$. We have

$$
\frac{1}{2n} > |f(x) - f(a)| = \frac{1}{n},
$$

which is a contradiction. Thus f must be discontinuous at a .

 \Box

 \Box

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Claim. f is continuous at irrationals.

Proof. Pick $\alpha \notin \mathbb{Q}$. Our goal is to prove that f is continuous at α . Given $\epsilon > 0$, pick $N\in\mathbb{Z}_{\text{pos}}$ such that $\frac{1}{N}<\epsilon$ (such an N exists by Archimedean property). Let

 $Q_N := \{q \in \mathbb{Q} \cap [0,1] : \exists n \leq N \text{ with } n, nq \in \mathbb{Z}_{\text{pos}}\}$

denote the set of all fractions in the unit interval with denominator smaller than N. Since Q_N is a finite set, the quantity

$$
\delta := \min\{|q - \alpha| : q \in Q_N\}.
$$

exists. Moreover, $\delta > 0$, since α is irrational. It follows that every rational number in the open interval $(\alpha - \delta, \alpha + \delta)$ has denominator larger than N. Thus for any $x \in (\alpha - \delta, \alpha + \delta)$ we have

$$
|f(x) - f(\alpha)| = f(x) = \begin{cases} 0 & \text{if } x \notin \mathbb{Q} \\ 1/n & \text{if } x = m/n \end{cases} < \frac{1}{N} < \epsilon.
$$

We conclude that f is continuous at α .

JP33.5 Suppose that f is continuous at every point of [a, b] and $f(x) = 0$ if x is rational. Prove that $f(x) = 0$ for every x in $[a, b]$.

Pick any irrational $\alpha \in [a, b]$. Since f is continuous at α , for every $\epsilon > 0$ there exists $\delta > 0$ such that

 $x \in (\alpha - \delta, \alpha + \delta) \implies |f(x) - f(\alpha)| < \epsilon.$

Since Q is dense in R, for any $\delta > 0$ there exists a rational $x \in (\alpha - \delta, \alpha + \delta)$. Combining this with the above, we deduce that for any $\epsilon > 0$ we have

 $|f(\alpha)| < \epsilon$.

The only real number satisfying this for every $\epsilon > 0$ is 0, whence $f(\alpha) = 0$. In other words, f vanishes at all irrationals. Since it also vanishes at all rationals, we conclude that $f(x) = 0$ everywhere.

- (4) In class, Noam asked whether there exists an uncountable subset of R without accumulation points.
	- (a) Give an example of a countable subset of $\mathbb R$ with no accumulation points. (No proof necessary.) $\mid \mathcal{I}$
	- (b) Give an example of a countable subset of $\mathbb R$ with no isolated points. (No proof necessary.) $\overline{\mathbb{O}}$
	- (c) Suppose $X \subseteq \mathbb{R}$ such that every point in X is isolated. Prove that X must be countable. [Hint: Construct an injection from X to \mathbb{Q} .]

If X is finite, we're done, so we henceforth assume X is infinite. For every $x \in X$, let

$$
\Delta_x := \inf\big\{|x - y| : y \in X \setminus \{x\}\big\};
$$

this exists since the set is nonempty $(X$ is infinite hence contains points other than x) and is bounded below by 0.

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 \Box

Observe that $\Delta_x \neq 0$ for any $x \in X$, since the alternative would imply that x is an accumulation point of X . Thus

$$
\delta_x := \frac{1}{10} \Delta_x > 0.
$$

Lemma 1. If $x, y \in X$ and $x \neq y$, then $(x - \delta_x, x + \delta_x) \cap (y - \delta_y, y + \delta_y) = \emptyset$.

Since Q is dense in R, $(x - \delta_x, x + \delta_x)$ must contain some rational number q_x . We therefore have a natural mapping $f : X \to \mathbb{Q}$ defined by $x \mapsto q_x$. Note that this is injective, by the lemma. Since X injects into $\mathbb Q$ and $\mathbb Q$ is countable, we conclude that X must be countable. *Proof of Lemma.* Suppose $\alpha \in (x - \delta_x, x + \delta_x) \cap (y - \delta_y, y + \delta_y)$. Then $|x-y| \leq |x-\alpha| + |\alpha - y| < \delta_x + \delta_y = \frac{\Delta_x + \Delta_y}{10}$ $\frac{+\Delta_y}{10} \leq \frac{2|x-y|}{10}$ $\frac{y_1}{10} < |x-y|,$ \Box

a contradiction.

- (5) Suppose $f : [0, 1] \to \mathbb{R}$ is monotone increasing, i.e. that $f(x) \leq f(y)$ whenever $x \leq y$.
	- (a) Show that for any $a \in (0,1)$, $\lim_{x \to a^{-}} f(x)$ and $\lim_{x \to a^{+}} f(x)$ both exist.

Pick $a \in (0,1)$, and set $L := \sup \{ f(x) : 0 < x < a \}$ ${\overline{\mathcal A}}$. I claim that $\lim_{x \to a^{-}} f(x) = L$. Given $\epsilon > 0$. There exists $x_0 < a$ such that $f(x_0) > L - \epsilon$, and for all $x \geq x_0$ we have $f(x) > L - \epsilon$ by monotonicity of f. On the other hand, $f(x) \leq L$ for all $x < a$. Thus, we deduce that $|f(x) - L| < \epsilon$ whenever $0 < |x - a| < a - x_0$. A substantially similar argument implies the existence of the right-handed limit.

- (b) Let D denote the set of all points in $[0, 1]$ at which f is discontinuous. Prove that D is countable. Given $a \in (0,1)$ at which f is discontinuous, we know from above that $L_a := \lim f(x)$ and $R_a := \lim_{x \to a^+} f(x)$ both exist. Observe that $L_a \le f(a) \le R_a$; since f is discontinuous, we must have $L_a \neq R_a$, whence $L_a < R_a$. Thus we have a map $f : \mathcal{D} \to \mathcal{P}(\mathbb{R})$ defined $f(a) := (L_a, R_a)$. Moreover, f is injective, since
	- $R_a < L_b$ whenever $a < b$. Since $f(a) \neq \emptyset$ and Q is dense in R, there exists some rational $q_a \in (L_a, R_a)$. Mapping $a \mapsto q_a$ yields an injection of D into Q, whence D must be countable.
- (6) The goal of this problem is to explore how continuous functions affect topological properties of sets. (I won't define precisely what I mean by *topological*, but highly recommend taking a course on topology.) Recall that if A is a subset of the domain of a function f, then $f(\mathcal{A}) := \{f(x) : x \in \mathcal{A}\}.$
	- (a) If f is continuous on a bounded set \mathcal{B} , must $f(\mathcal{B})$ be bounded? Prove or give a counterexample. No: consider $f : (0,1) \to \mathbb{R}$ defined by $x \mapsto \frac{1}{x}$.
	- (b) If f is continuous on a closed interval \mathcal{C} , must $f(\mathcal{C})$ be a closed interval? Prove or give a counterexample.

This boils down to the Extreme Value Theorem, which we proved in class.

(c) If f is continuous on an open interval \mathcal{O} , must $f(\mathcal{O})$ be an open interval? Prove or give a counterexample.

No: consider the constant function $f : (0,1) \to \mathbb{R}$ defined by $f : x \mapsto 1$.

(7) Consider the following:

Claim. Given $X \subseteq \mathbb{R}$, $(c_n) \subseteq X$ a Cauchy sequence, and $f : X \to \mathbb{R}$ a continuous function on X. Then the sequence $(f(c_n))$ is Cauchy.

"Proof". Given $\epsilon > 0$. Pick any $a \in X$. Because f is continuous at a, there exists $\delta > 0$ such that

 $|x - a| < \delta \implies |f(x) - f(a)| < \epsilon.$

Since (c_n) is Cauchy, $|c_m - c_n| < \delta$ for all large m, n . Thus $|f(c_n) - f(c_m)| < \epsilon$ for all m, n large. \Box

Find a counterexample to the claim, and carefully identify the mistake in the alleged proof.

A counterexample is $f : (0,1) \to \mathbb{R}$ defined by $x \mapsto \frac{1}{x}$ and $c_n := \frac{1}{n}$.

The issue is that in our definition of continuity, δ depends on ϵ and on a.

(8) The goal of this problem is to explore the Cantor set, a remarkable example of set that tests our intuition about real analysis concepts. Let me first describe the Cantor set informally; a formal definition follows. Start with the closed interval [0,1]. Remove the middle third of this interval, leaving $[0,1/3] \cup [2/3,1]$. Remove the middle thirds of each of these two intervals, leaving four closed intervals. Remove the middle thirds of each of these four intervals, leaving eight closed intervals. The set $\mathcal C$ of all points that remain after doing this "forever" is called the Cantor set.

To do this more formally, we begin with the open interval $\mathcal{O}_1 := (1/3, 2/3)$. Next, for each $n \geq 1$ define

$$
\mathcal{O}_{n+1} := \left(\frac{1}{3} \cdot \mathcal{O}_n\right) \cup \left(\frac{2}{3} + \frac{1}{3} \cdot \mathcal{O}_n\right),\,
$$

where $\alpha \cdot X := \{\alpha x : x \in X\}$ and $\beta + Y := \{\beta + y : y \in Y\}$. Finally, set

$$
\mathcal{C} := [0,1] \setminus \left(\bigcup_{n=1}^{\infty} \mathcal{O}_n\right).
$$

It immediately follows that $\mathcal C$ is closed and bounded, hence that $\mathcal C$ is *compact* by the Heine-Borel theorem (which you'll explore in your essay).

(a) Prove that there doesn't exist any nonempty open interval that's a subset of C. (A topologist would say $\mathcal C$ has "empty interior".)

Let

$$
\mathcal{C}_m:=[0,1]\setminus\big(\bigcup_{n\leq m}\mathcal{O}_n\big);
$$

by definition of the Cantor set, $\mathcal{C}_m \supseteq \mathcal{C}$ for every N. Note that (by induction) \mathcal{C}_m is the disjoint union of 2^m closed intervals, each of length $1/3^m$.

Pick any point $x \in \text{int}(\mathcal{C})$; by definition, there exists $\epsilon > 0$ such that $\mathcal{B}_{\epsilon}(x) \subseteq \mathcal{C}$, whence

 $\mathcal{B}_{\epsilon}(x) \subset \mathcal{C}_m$

for every m. But for sufficiently large m we have $\frac{1}{3^m} < \epsilon$, so \mathcal{C}_m cannot contain any interval of length ϵ ! We conclude that the interior of $\mathcal C$ must be empty.

(b) Prove that $\mathcal C$ has no isolated points.

We continue using the notation \mathcal{C}_m defined in the previous solution. Recall that \mathcal{C}_m is the disjoint union of 2^m closed intervals, each of length $1/3^m$; moreover, observe that the endpoint of any one of these closed intervals must live in \mathcal{C} . This implies that any point of \mathcal{C}_m is within a distance of $1/x^m$ of some point of C. In particular, for any $p \in \mathcal{C}$ and any m, we have that p is within a distance of $\frac{1}{3^m}$ of some other point of C. Since $\frac{1}{3^m}$ can be made arbitrarily small, p cannot be isolated.

(c) The set $\bigcup_{n=0}^{\infty} \mathcal{O}_n$ is the union of disjoint open intervals. Prove that the sum of all the lengths of all $n=1$

these intervals is 1. (In other words, C has zero length!)

Again we use the notation \mathcal{C}_m . Since \mathcal{C}_m is the disjoint union of 2^m closed intervals, each of length $1/x^m$, the total length of \mathcal{C}_m is $(2/3)^m$. Since C is contained in every \mathcal{C}_m , its total length must be smaller than $(2/3)^m$ for every m, which shows that it must have length 0. [ALTERNATIVE SOLUTION.] The total length of intervals composing \mathcal{O}_n is $\frac{1}{3}(\frac{2}{3})^{n-1}$. Since

all the \mathcal{O}_n 's are disjoint, the total length is $\sum_{n=1}^{\infty}$ $\frac{1}{3}(\frac{2}{3})^{n-1} = \frac{1/3}{1-2/3} = 1.$

(d) (Optional! and meta-analytic) Prove that $x \in C$ iff x has a ternary (i.e. base 3) expansion that doesn't use the digit 1 anywhere.

FIRST DESCRIPTION. The first set we remove, \mathcal{O}_1 , consists of all numbers with ternary expansion of the form $0.1 \cdots$. The next set, \mathcal{O}_2 , consists of remaining numbers whose second ternary digit is a 1. Similarly, \mathcal{O}_n consists of all numbers between 0 and 1 such that the first $n-1$ ternary digits are exclusively 0 and 2, and the nth ternary digit is 1. It follows that any $x \notin \bigcup \mathcal{O}_n$ has a ternary expansion that uses only 0s and 2s. $n\geq 1$

SECOND DESCRIPTION. Above we defined \mathcal{C}_m to be the m^{th} stage of forming the Cantor set where we have created 2^m disjoint closed intervals each of length $1/3^m$. Here we develop a convenient nomenclature for the individual closed intervals composing C_m . We will write

$$
\mathcal{C}_m = \bigsqcup_{\ell=m\text{-digit binary number}} I_\ell.
$$

Thus

$$
C_1 = I_0 \sqcup I_1
$$

\n
$$
C_2 = I_{00} \sqcup I_{01} \sqcup I_{10} \sqcup I_{11}
$$

\n
$$
\vdots
$$

For any closed interval I, let $\alpha(I)$ denote the left endpoint of I and $\beta(I)$ denote the right endpoint, i.e. $I = [\alpha(I), \beta(I)]$. We will now define I_{ℓ} recursively, as follows. continued on next page...

First, set $I_0 := [0, 1/3]$ and $I_1 := [2/3, 1]$. Next, given an $(m-1)$ -digit binary number ℓ , we will define $I_{\ell 0}$ and $I_{\ell 1}$ in terms of the endpoints of the interval I_{ℓ} :

$$
I_{\ell 0} := [\alpha(I_{\ell}), \alpha(I_{\ell}) + 1/3^m]
$$

$$
I_{\ell 1} := [\beta(I_{\ell}) - 1/3^m, \beta(I_{\ell})]
$$

A straightforward induction proves our assertion that \mathcal{C}_m is the disjoint union of the closed intervals I_{ℓ} over all m-digit binary numbers ℓ .

Finally, observe that any $x \in \mathcal{C}_m$ must live in an interval of the form $I_{d_1d_2\cdots d_m}$ with each $d_i = 0$ or 1. A final proof by induction shows that

 $x \in I_{d_1d_2\cdots d_m}$ \Longleftrightarrow $x = 0.e_1e_2\cdots e_m \ldots$ in ternary,

where $e_i := 2d_i$; in particular, the first m ternary digits of x must be 0 or 2. Since $x \in \mathcal{C}$ requires that $x \in \mathcal{C}_m$ for every m, we deduce the claim.

(e) (Optional! and meta-analytic) Prove that $\mathcal C$ is uncountable. *Note that the set of all endpoints* of all the closed intervals in the construction of $\mathcal C$ is countable!

It suffices to prove that $[0, 1] \hookrightarrow \mathcal{C}$. Given $x \in [0, 1]$, express it in binary; if there are two options for how to do this, pick the option that doesn't end with a tail of all 0's. (For example, we would express $\frac{1}{2}$ in binary as $0.011111...$ rather than as 0.1 .) Now multiply each digit by 2 and interpret the string of digits as a ternary expansion. By the previous part, the resulting number $c(x)$ lives in the Cantor set. It's easily verified that c is an injection, thus proving that $c : [0, 1] \rightarrow \mathcal{C}$. It follows instantly that C must be uncountable.

(f) (Optional! and meta-analytic) Given sets A and B of real numbers, define their sum and difference to be

 $A + B := \{a + b : a \in A, b \in B\}$ $A - B := \{a - b : a \in A, b \in B\}.$

Prove that $C + C = [0, 2]$ and $C - C = [-1, 1]$.

Perhaps the easiest approach is to start by proving

(1)
$$
\frac{1}{2}\mathcal{C} + \frac{1}{2}\mathcal{C} = [0,1].
$$

The \subseteq containment is obvious. To prove the other direction, pick any $x \in [0,1]$ and write its ternary expansion as

 $x = 0.a_1a_2a_3\cdots$

We can easily write x as a sum of two ternary numbers $0.b_1b_2b_3 \cdots$ and $0.c_1c_2c_3 \cdots$, all of whose digits are 0 or 1: if $a_k = 0$, set $b_k = c_k = 0$; if $a_k = 1$, set $b_k = 0$ and $c_k = 1$; if $a_k = 2$, set $b_k = c_k = 1$.

From [\(1\)](#page-7-0), it's immediate that $C + C = [0, 2]$. To deduce the second claim, observe that $-\mathcal{C} = \mathcal{C} - 1$, whence

 $C - C = C + C - 1 = [-1, 1].$

Challenge Define a function $f : \mathbb{R} \to \mathbb{R}$ that's not continuous at any point but satisfies the conclusion of the Intermediate Value Theorem.