Problem 1. Let x be a real number, and let n, m be natural numbers. Without using any of the exponent laws (other than the definition of exponentiation; see reference sheet), show that $x^{n+m} = x^n x^m$.

This question is somewhat similar to Q4 of HW1.

We fix n and prove by induction on m. When m=0, we have to show that $x^{n+0}=x^nx^0$. But the left-hand side is $x^{n+0}=x^n$, while the right-hand side is $x^n\times 1=x^n$, so we are done when m=0.

Now suppose inductively that we have already proven that $x^{n+m} = x^n x^m$; we now wish to show $x^{n+(m++)} = x^n x^{m++}$. The left-hand side is $x^{(n+m)++} = x^{n+m} \times x$ by definition of exponentiation; by induction hypothesis this is equal to $(x^n x^m)x$. Meanwhile, the right-hand side is $x^n x^{m++} = x^n (x^m x)$. The two sides are thus equal thanks to the associativity of multiplication.

(One can also proceed by inducting on n instead of m, but one then also needs to use the fact that multiplication is commutative as well as associative).

Problem 2. Let $(a_n)_{n=0}^{\infty}$ be a sequence of real numbers, such that $a_{n++} > a_n$ for each natural number n. Prove that whenever n and m are natural numbers such that n > m, then we have $a_n > a_m$.

This question is somewhat similar to Q4(a) of HW2.

For this problem it makes a difference which variable to induct on. Inducting on m will lead to trouble; but inducting on n is not too bad. Here's how that goes. Fix m, and let P(n) be the property that "if n > m, then $a_n > a_m$ ". The property P(0) is vacuously true (because 0 > m is false). Now suppose inductively that P(n) is true; we need to show that P(m++) is true. There are three cases: $n++ \le m$, n++=m++, and n++>m++. If $n++ \le m$ then P(m++) is again vacuously true. If n++=m++ then we need to show that $a_{m++} > a_m$, but this is true by hypothesis. If n++>m++, then we also have n>m, and so by the inductive hypothesis P(n) we have $a_n>a_m$. But by hypothesis we also have $a_{n++}>a_n$, thus by transitivity of order $a_{n++}>a_m$, and hence P(n++) is also true. Thus by induction P(n) is true for all n, and we are done.

If you are not happy with vacuously true statements, another way to proceed is as follows. Let n > m; then n = m + b for some non-zero natural number b, and thus n = m + c + c for some natural number c. To prove that $a_n > a_m$, it thus suffices to show that $a_{m+c++} > a_m$ for all natural numbers m and c.

Fix m; we induct on c. When c = 0 we need to show that $a_{m+0++} > a_m$, but this follows from hypothesis since $a_{m++} > a_m$. Now suppose inductively that $a_{m+c++} > a_m$; we need to show that $a_{m+(c++)++} > a_m$. But by hypothesis we have $a_{m+(c++)++} > a_{m+c++}$, so by transitivity of order we have $a_{m+(c++)++} > a_m$ as desired.

A more exotic way to prove this statement is by the well-ordering principle and contradiction. Fix m, and let X be the set of all n such that n>m and that $a_n\leq a_m$. If we can show that X is empty, then we are done (why?). Suppose for contradiction that X is not empty. Then by the well-ordering principle, X has a minimum element n_0 ; thus $n_0>m$ and $a_{n_0}\leq a_m$. Since $a_{m++}>a_m$, we have $n_0\neq m++$, thus $n_0=n++$ for some n>m. But we have $a_{n_0}=a_{n++}>a_n$, thus by transitivity of order $a_n\leq a_m$. But then this implies that $n\in X$, which contradicts the fact that n_0 is the minimum of X, since $n< n_0$.

It is also possible (though not so easy) to prove this problem using the principle of infinite descent and contradiction; I'll leave that to you as a challenge.

Problem 3. Let A and B be finite sets. Show that $A \cup B$ and $A \cap B$ are also finite sets, and

$$\#(A) + \#(B) = \#(A \cup B) + \#(A \cap B)$$

where #(A) denotes the number of elements in A, etc.

This question is somewhat similar to Q1 of HW3.

One way to prove this is to use Proposition 1 from week 3/4 notes. Since A and B are finite, then $A \cup B$ is finite from Proposition 1(b); since $A \cap B$ is a subset of $A \cup B$, this implies that $A \cap B$ is finite by Proposition 1(c).

In what follows it may be clearer to understand what is going on by drawing a Venn diagram (this would of course not be part of the formal proof, but definitely aids in visualization).

Note that $A \cup B$ is the union of B and $A \setminus B$ (why?), and that $A \setminus B$ is a subset of A and hence finite by Proposition 1(c). Also, B and $A \setminus B$ are disjoint. Thus by Proposition 1(c) we have

$$\#(A \cup B) = \#(B) + \#(A \setminus B).$$

Adding $\#(A \cap B)$ to both sides we have

$$\#(A \cup B) + \#(A \cap B) = \#(B) + \#(A \setminus B) + \#(A \cap B).$$

But the sets $(A \setminus B)$ and $(A \cap B)$ are disjoint, and their union is A (why?), so by Proposition 1(c) again we have

$$\#(A) = \#(A \backslash B) + \#(A \cap B).$$

Combining these two equations we get the result.

A different way to proceed is by induction. Suppose A has n elements and B has m elements. We need to show that $A \cup B$ and $A \cap B$ are finite, and that $\#(A \cup B) + \#(A \cap B)$ equals n + m.

We fix n and induct on m. First suppose that m = 0. Then B is empty, and so $A \cup B = A$ and $A \cap B = \emptyset$. Thus $\#(A \cup B) + \#(A \cap B) = \#(A) + \#(\emptyset) = n + 0$ as desired.

Now suppose inductively that we have already proven the claim for m, and now want to prove it for m++. Thus, let B be a set with m++ elements. Let x be any element of B; then by Lemma 31 of Week 2 notes $B-\{x\}$ has m elements. Write $B':=B-\{x\}$; if we apply the induction hypothesis to B', we see that $A \cup B'$ and $A \cap B'$ are finite, and

$$\#(A \cup B') + \#(A \cap B') = n + m.$$

Now we have to somehow put x back in. We know that $B = B' \cup \{x\}$. (Again, a Venn diagram may be helpful to understand the proof at this point). By definition of B' we know

that x is not an element of B'. There are two cases: either x is an element of A, or x is not an element of A.

If x is an element of A, then $A \cup B$ is the same set as $A \cup B'$ (why?), while $A \cap B$ is equal to $A \cap B'$ union $\{x\}$ (why?). By Proposition 1(a) of Week 3/4 notes we thus have $\#(A \cap B) = \#(A \cap B') + 1$, while $\#(A \cup B) = \#(A \cup B')$. Substituting these into the previous equation we obtain $\#(A \cup B) + \#(A \cap B) = n + m + n + n$ desired.

Now suppose x is not an element of A. Then $A \cup B$ is the equal to set $A \cup B'$ union $\{x\}$ (why?), while $A \cap B$ is the same set as $A \cap B'$ (why?). By Proposition 1(a) of Week 3/4 notes we thus have $\#(A \cup B) = \#(A \cup B') + 1$, while $\#(A \cap B) = \#(A \cap B')$. Substituting these into the previous equation we obtain $\#(A \cup B) + \#(A \cap B) = n + m + 1$ as desired.

Problem 4. Let $(a_n)_{n=0}^{\infty}$ be a sequence of rational numbers which is bounded. Let $(b_n)_{n=0}^{\infty}$ be another sequence of rational numbers which is equivalent to $(a_n)_{n=0}^{\infty}$. Show that $(b_n)_{n=0}^{\infty}$ is also bounded.

This question is somewhat similar to Q5 of HW2.

Note that we do not assume in this problem that $(a_n)_{n=0}^{\infty}$ or $(b_n)_{n=0}^{\infty}$ are Cauchy sequences.

Since $(a_n)_{n=0}^{\infty}$ is bounded, we know that there is a real number M such that $|a_n| \leq M$ for all natural numbers n. (Note: when we say a sequence is bounded, we mean that it has both an upper bound and a lower bound, not just one of the two). Also, since $(a_n)_{n=0}^{\infty}$ and $(b_n)_{n=0}^{\infty}$ are equivalent, we know that they are eventually 1-close (for instance), which means that there is a natural number N such that $|a_n - b_n| \leq 1$ for all $n \geq N$.

If $n \geq N$, then from the triangle inequality we have

$$|b_n| \le |a_n| + |b_n - a_n| = |a_n| + |a_n - b_n| \le M + 1;$$

note that other permutations of the triangle inequality may not work properly because the inequality signs may go the wrong way. To handle the case n < N, we observe that the sequence $(b_n)_{n=0}^{N-1}$ is finite, hence bounded by some number M', i.e. $|b_n| \le M'$ for all n < N. Thus if we set $M'' := \max(M+1,M')$, then we have $|b_n| \le M''$ for all natural numbers n (in both cases $n \ge N$ and n < N). Thus the sequence $(b_n)_{n=0}^{\infty}$ is bounded.

Notice that one has to deal with the case n < N separately, because the two sequences a_n and b_n are only eventually 1-close; they aren't necessarily 1-close to start with.

Problem 5. Let E be a subset of the real numbers \mathbf{R} , and suppose that E has a least upper bound M which is a real number, i.e. $M = \sup(E)$. Let -E be the set

$$-E := \{-x : x \in E\}.$$

Show that -M is the greatest lower bound of -E, i.e. $-M = \inf(-E)$.

This question is not similar to any problem in HW1-3 (though it is similar to Q8(a) on HW4).

We need to show that -M is the greatest lower bound of -E. This requires us to do two things. First, we must show that -M is a lower bound for -E. Secondly, for any other lower bound M' of -E, we must show that $-M \ge M'$.

We show the former first. Let -x be any element of -E; we have to show that $-M \le -x$. But we know that $x \le M$ since $x \in E$ (by definition of -E) and M is an upper bound for E. Thus $-M \le -x$ as desired. (If $x \le M$ then M-x is positive or zero, hence -M-(-x) is negative or zero, hence $-M \le -x$).

Now we show the latter. Let M' be another bound of -E, thus $M' \leq -x$ for all $x \in E$. Thus $-M' \geq x$ for all $x \in E$, i.e. -M' is an upper bound of E. Since M is the least upper bound of E, we thus have $-M' \geq M$, and thus $M' \leq -M$, as desired.

