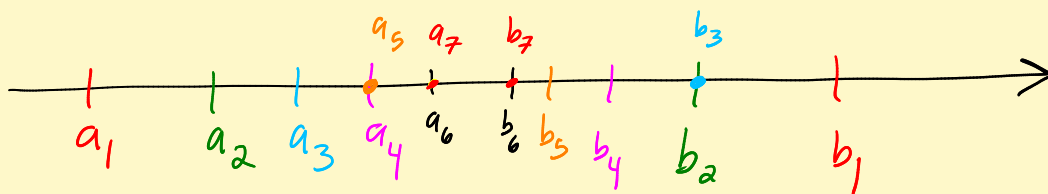


Lesson 9 More about nested intervals (2.5)

$$[a_1, b_1] \supset [a_2, b_2] \supset [a_3, b_3] \supset \dots$$

$I_1 \qquad I_2 \qquad I_3$



$$a_1 \leq a_2 \leq a_3 \leq \dots \leq b_3 \leq b_2 \leq b_1$$

PF of N. (Closed) I. T. $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$

$$[a_n, b_n] \subseteq [a_1, b_1]. \quad \text{So } a_n \leq b_n \leq b_1.$$

Hence b_1 is an upper bound for $\{a_n\}_{n=1}^{\infty}$.

So $\{a_n\}_{n=1}^{\infty}$ has a least u.b. = $r = \sup \{a_n\}_{n=1}^{\infty}$.

$$[a_1, b_1] \supset [a_2, b_2] \supset \dots$$

Know: $a_1 \leq a_2 \leq a_3 \leq \dots$

$$[a_{n+k}, b_{n+k}] \subset [a_n, b_n]$$

$$\text{So } a_n \leq \underline{a_{n+k}} \leq b_{n+k} \leq \underline{b_n}$$

$$a_{n+k} \leq b_n \quad \text{for } k=0, 1, 2, 3, \dots$$

But $a_1 \leq a_2 \leq \dots \leq a_n$. So all a 's $\leq b_n$.

So b_n is an u.b. for $\{a_n\}_1^\infty$ too.

r is the least u.b. so $r \leq b_n$ for all n .

So b_n 's are bnd below. $\{b_n\}_{n=1}^\infty$ have a greatest l. b. and $r \leq \inf \{b_n\}_1^\infty$.

Aha! $a_n \leq r \leq b_n$. $r \in I_n \quad \forall n$.

So $r \in \bigcap_1^\infty I_n$. So $\neq \emptyset$.

Remark: $\sup \{a_n\} = r \leq \inf \{b_n\}$.

If $\sup \{a_n\} = r_1 < r_2 = \inf \{b_n\}$,

then $[r_1, r_2] \subset \bigcap_1^\infty I_n$.

Thm: In nested closed interval thm, if

$$\inf \{b_n - a_n : n \in \mathbb{N}\} = 0$$

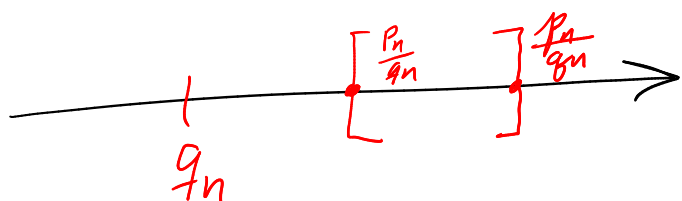
(meaning that $\lim_{n \rightarrow \infty} b_n - a_n = 0$, next section), then

$$\bigcap_1^\infty I_n = \{r\}, \text{ a single pt.}$$

EX $\mathcal{S}'$ = set of sets that contain at least one element.
($\mathcal{S}'$ is not empty. $\{\emptyset\} \in \mathcal{S}'$)

$$s' \in S'.$$

why can't we use Cantor's idea to show $\mathbb{Q}$ is uncountable?



$\bigcap_1^\infty I_n$ contains r , but r might be irrational, like $\sqrt{2}$.

EX: 1) $I_n = (0, \frac{1}{n})$. $\bigcap_1^\infty I_n = \emptyset$

2) $I_n = (0, \frac{1}{n}]$. $= \emptyset$ too.

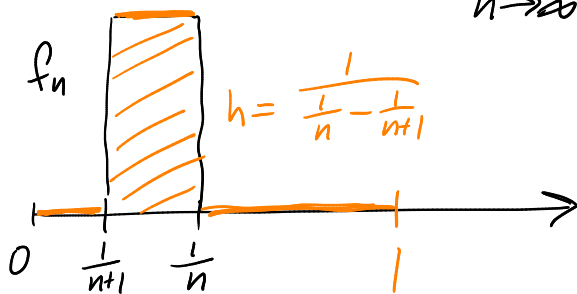
So closed is critical for the N.I.T.

Why are we being so picky and careful.

Ques: Suppose $f_n(x) \geq 0$ and $\lim_{n \rightarrow \infty} f_n(x) = 0$

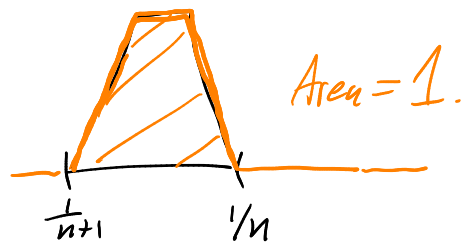
for each x . Is $\lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx = 0$?

No!



$$\int_0^1 f_n(x) dx = 1$$

Could cook up continuous ones too



Cantor's second pt that $\mathbb{R}$ is uncountable.

4

$$Q: \mathbb{N} \xrightarrow{\text{onto}} [0,1] \quad Q(n) = x_n$$

$$x_1 = .d_{11} d_{12} d_{13} d_{14} \dots \quad D_1 \neq d_{11}$$

$$x_2 = .d_{21} d_{22} d_{23} d_{24} \dots \quad D_2 \neq d_{22}$$

$$x_3 = .d_{31} d_{32} d_{33} d_{34} \dots \quad D_3 \neq d_{33}$$

$\vdots$

$\vdots$

$r = .D_1 D_2 D_3 \dots$ does not get hit by Q .

Technical point (see 2.5). Are decimal expansions unique?

3

4

3.1

3.2

3.14

3.15

3.141

3.142

3.1415

3.1416

$\vdots$

$\vdots$

Sup

= π =

inf

Technical pt. $.999999\dots = 1.0$

$$S'_n = 1 + r + r^2 + \dots + r^n$$

$$r S'_n = r + r^2 + \dots + r^n + r^{n+1}$$

$$(1-r)S'_n = 1 - r^{n+1}$$

$$S'_n = \frac{1}{1-r} - \frac{r^{n+1}}{1-r}$$

$$.9999 \dots q_n$$

$$= \frac{9}{10} + \frac{9}{100} + \frac{9}{1000} + \dots + \frac{9}{10^n}$$

$$= \frac{9}{10} \left(1 + \frac{1}{10} + \frac{1}{10^2} + \dots + \frac{1}{10^{n-1}} \right)$$

$$= \frac{9}{10} \left[\frac{1}{1 - 1/10} - \frac{1/10^n}{1 - 1/10} \right]$$

$$= 1 - \frac{1}{10^n}$$

$.9, .99, .999, \dots$ is an increasing seq.

See its $\text{Sup} = 1$.

$$.99\dots = 1$$

Toss out repeating 9's in decimal exp

EX $.1234999999 \leftarrow .12350000$ instead.

Then decimal exp is unique.

[Note: Decimal expansion is repeating $\Leftrightarrow$ number is rational]