


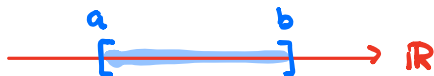
Announcement: Problem Set 3 due this Friday (Feb 21).

Recall: \mathbb{R} is a complete ordered field. (Existence? See Rudin)

Intervals (§ 2.5)

• 4 kinds of bdd intervals (Let $a, b \in \mathbb{R}, a < b$)

open $(a, b) := \{x \in \mathbb{R} \mid a < x < b\}$ 

closed $[a, b] := \{x \in \mathbb{R} \mid a \leq x \leq b\}$ 

half open & closed $(a, b] := \{x \in \mathbb{R} \mid a < x \leq b\}$
 $[a, b) := \{x \in \mathbb{R} \mid a \leq x < b\}$

Define: $\text{Length}(I) := b - a (< +\infty)$

• 5 kinds of unbdd intervals

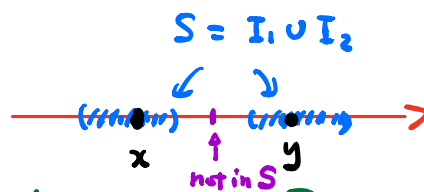
$(a, +\infty) := \{x \in \mathbb{R} \mid a < x\}$ 

Similarly, $[a, +\infty), (-\infty, b), (-\infty, b], (-\infty, +\infty) = \mathbb{R}$

Note: $\pm\infty \notin \mathbb{R}$ but just a symbol.

Q: When is $S \subseteq \mathbb{R}$ an interval?

Non-examples: $S = \{s_0\}$ 



Idea: "intervals" \approx "connected" pieces of \mathbb{R}

Thm: (Characterization of intervals)

Let $S \subseteq \mathbb{R}$. Suppose (i) $\exists s_1, s_2 \in S, s_1 \neq s_2$ (say $s_1 < s_2$)

(ii) If $x, y \in S, x < y$, then $[x, y] \subseteq S$.

Then, S is an interval. [Note: could be open/closed, bdd/unbdd]

Proof: We just treat the case that S is bdd. (Ex: unbdd. case)

- Completeness of $\mathbb{R} \Rightarrow a := \inf S, b := \sup S$ exist in \mathbb{R} .
- (i) $\Rightarrow a \leq s_1 < s_2 \leq b \Rightarrow a < b$.
- Claim: $(a, b) \subseteq S$ (i.e. $\forall x \in (a, b)$, we have $x \in S$)

Pf of claim: Let $x \in (a, b)$.

- $x > a \Rightarrow x$ is NOT a lower bd
 $\Rightarrow \exists s' \in S$ s.t. $s' < x$
- $x < b \Rightarrow x$ is NOT an upper bd
 $\Rightarrow \exists s'' \in S$ s.t. $x < s''$

So, $x \in (s', s'') \subseteq S$ by (ii). In particular, $x \in S$.

- Therefore, we conclude that S is one of the following:

(a, b) or $[a, b)$ or $(a, b]$ or $[a, b]$

_____ \square

Thm: (Nested Interval Property)

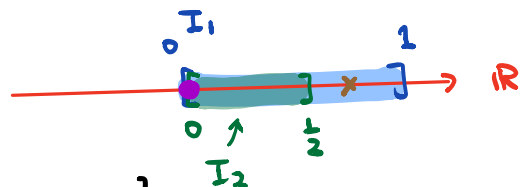
Let $I_n := [a_n, b_n], n \in \mathbb{N}$, be a "sequence" of closed & bdd intervals and they are "nested":

$$I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots \supseteq I_n \supseteq I_{n+1} \supseteq \dots$$

Then, $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$

Furthermore, if $\inf_n \text{Length}(I_n) = 0$, then $\bigcap_{n=1}^{\infty} I_n = \{\xi\}$.

Picture: E.g.) $I_n := [0, \frac{1}{n}]$



$$\{0\} = \bigcap_{n=1}^{\infty} I_n := \{x \in \mathbb{R} \mid x \in I_n \forall n\}$$

E.g.) $I_n := [0, 1 + \frac{1}{n}]$.

$$\bigcap_{n=1}^{\infty} I_n = [0, 1] \neq \emptyset$$

Non-E.g.) $\bigcap_{n=1}^{\infty} (0, \frac{1}{n}) = \emptyset$ ↖ open interval

Non-E.g.) $\bigcap_{n=1}^{\infty} [n, +\infty) = \emptyset$

↖ unbdd

