

Th: Let  $S$  be a non-empty subset of  $\mathbb{R}$  bounded below. Then  $S$  has an infimum.

Proof: Let  $l_0$  be a lower bound of  $S$ .

Let  $T = \{ l \in \mathbb{R} : l \text{ is a lower bound of } S \}$   
then clearly  $l_0 \in T$ . So  $T$  is non-empty.

moreover,  $x \in T$  and  $s \in S \Rightarrow x \leq s$ .

This shows that  $T$  is bounded above.

thus  $T$  is a non-empty subset of  $\mathbb{R}$ , bounded above.  
By the supremum property of  $\mathbb{R}$ ,  $T$  has a supremum. Let  $\text{Sup } T = L$ .

Then (i)  $t \leq L, \forall t \in T$

(ii) since  $\forall s \in S$  is an upper bound of  $T$   
and  $L = \text{Sup } T$ .

$\therefore L \leq s, \forall s \in S$ .

$L$  is ~~the~~ a lower bound of  $S$  and.

$L \geq$  any lower bound of  $S$ .

$\therefore$  consequently  $L = \inf S$ .

Therefore  $S$  has an infimum.

Th: Let  $S$  be a non-empty subset of  $\mathbb{R}$ , bounded above. An upper bound  $u$  of  $S$  is the supremum of  $S$  iff each  $\epsilon > 0$   $\exists$  an element  $s$  in  $S$  such that  $u - \epsilon < s \leq u$ .

Proof: Let  $u = \text{sup } S$ . Let us choose  $\epsilon > 0$ .

Then  $u - \epsilon$  is not an upper bound of  $S$ .

$\therefore \exists$  a least one element  $s \in S$  s.t.

$s > u - \epsilon$

since  $u = \text{sup } S$  and  $s \in S$ , we have  $s \leq u$   
 $\therefore u - \epsilon < s \leq u$

Conversely, let  $u$  be an upper bound of  $S$ .

and for any  $\epsilon > 0 \exists s \in S$  s.t.  $u - \epsilon < s \leq u$

We prove that  $u$  is the least upper bound of  $S$ .

If possible, let  $u_0$  be an upper bound of  $S$  such

$$u_0 < u. \text{ let } \epsilon = \frac{1}{2}(u - u_0) > 0. \left[ \begin{array}{l} \because u_0 < u \\ \Rightarrow u - u_0 > 0 \end{array} \right]$$

~~Then  $u - \epsilon = u - \frac{1}{2}(u - u_0) = \frac{1}{2}u + u_0$~~

Now  $2\epsilon = u - u_0$

$$\therefore u - \epsilon = \epsilon + u_0.$$

So by the given condition,  $\exists s' \in S$  s.t.

$$\epsilon + u_0 = u - \epsilon < s' \leq u.$$

$$\Rightarrow \epsilon + u_0 < s' \leq u.$$

$$\Rightarrow s' > \epsilon + u_0 > u_0$$

$\Rightarrow u_0$  can not be an upper bound of  $S$ .

Hence  $u$  is the least upper bound of  $S$ .

Th: Let  $S$  be a non-empty subset of  $\mathbb{R}$ , and bounded below. An lower bound  $l$  of  $S$

is infimum of  $S$  iff for any  $\epsilon > 0 \exists s \in S$  s.t.

$$l \leq s < l + \epsilon.$$

Ex! Prove that  $\mathbb{N}$  is not bounded above.

$\Rightarrow$  Clearly,  $1 \in \mathbb{N}$ , so  $\mathbb{N} \neq \emptyset$ . So  $\mathbb{N}$  is a non-empty subset of  $\mathbb{R}$ .

Let  $\mathbb{N}$  is bounded above.  
Then  $\mathbb{N}$  become a non-empty bounded above subset of  $\mathbb{R}$ .

By Supremum property  $\mathbb{N}$  has supremum. Let  $u = \sup \mathbb{N}$ .

Then (i)  $\forall x \in \mathbb{N}, x \leq u$

(ii) for any  $\epsilon > 0$   $\exists$   $k \in \mathbb{N}$  s.t.  $u - \epsilon < k \leq u$

Let  $\epsilon = 1$ ,  $\exists k \in \mathbb{N}$  s.t.  $u - 1 < k \leq u$

$$\Rightarrow u - 1 < k$$

$$\Rightarrow u < k + 1$$

So  $k \in \mathbb{N}$ ,  $k + 1 \in \mathbb{N}$  and  $u$  is a upper bound.

we get a  $k + 1 \in \mathbb{N}$  s.t.  $u < k + 1$  which is contradiction, that  $u$  isn't upper bound of  $\mathbb{N}$ .

So  $\mathbb{N}$  is not bounded above.

