

No calculators allowed. Write the solutions in the fields provided. The grade is  $(\text{score}+8)/8$ .

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- 1 Determine using a truth table whether or not  $(p \wedge q) \Rightarrow (p \vee q)$  is a tautology.

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The truth table is given by

*Solution.*

$p$	$q$	$p \wedge q$	$\Rightarrow$	$p \vee q$
T	T	T	T	T
T	F	F	T	T
F	T	F	T	T
F	F	F	T	F

The statement is a tautology, since the column under  $\Rightarrow$ , determining the validity of the full statement only displays  $T$ 's.  $\square$

- 2 Give a relation on  $\mathbb{Q}$  which is transitive, reflexive, but not symmetric.

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The relation  $R$  is defined as  $xRy$  holds whenever

*Solution.*  $x \leq y$ .

Of course there are many more examples, but this is a very well-known one.  $\square$

The relation  $R$  is reflexive as

*Solution.* For any  $x \in \mathbb{Q}$  we have  $x \leq x$ , so  $xRx$  holds.  $\square$

The relation  $R$  is not symmetric as

*Solution.* Take  $x = 1$  and  $y = 2$ . Then  $1 \leq 2$ , so  $1R2$  holds, but not  $2 \leq 1$ , so  $2R1$  does not hold.  $\square$

The relation  $R$  is transitive as

*Solution.* Suppose  $xRy$  and  $yRz$  hold, so both  $x \leq y$  and  $y \leq z$ . Then  $x \leq z$ , thus  $xRz$  holds.  $\square$

3 Find the error in the following proof.

4

**Theorem:** For any function  $f : \mathbb{R} \rightarrow \mathbb{R}$  we have  $f(A \setminus C) \subseteq f(A) \setminus f(C)$ .

*Proof:*

1. Suppose  $y \in f(A \setminus C)$ .
2. Then there exists  $x \in A \setminus C$  with  $f(x) = y$ .
3. Therefore  $x \in A$  and  $x \notin C$ .
4. As  $x \in A$  we have  $f(x) \in f(A)$ .
5. As  $x \notin C$  we have  $f(x) \notin f(C)$ .
6. Hence  $f(x) \in f(A) \setminus f(C)$ .
7. As  $y = f(x)$  we conclude  $y \in f(A) \setminus f(C)$ .
8. As we have shown for all  $y$  that  $y \in f(A \setminus C) \Rightarrow y \in f(A) \setminus f(C)$  we have  $f(A \setminus C) \subseteq f(A) \setminus f(C)$ .

The error in the proof occurs at line number 5. This statement is wrong as

*Solution.* A counterexample is given by  $f(x) = x^2$  and  $C = \{2\}$ , and  $x = -2$ . Then  $x \notin C$ , but  $f(x) = 4 \in \{4\} = f(C)$ .

Indeed this goes wrong for non-injective functions. □

4 Formulate the completeness axiom for the real numbers.

2

*Solution.* Any non-empty bounded subset of the real numbers has a supremum. □

5a Suppose  $f : \mathbb{R} \rightarrow \mathbb{R}$  is a decreasing function and  $A \subseteq \mathbb{R}$  is a bounded set. Show that

6

$$\sup(f(A)) \leq f(\inf(A)).$$

*Solution.* Take  $y \in f(A)$ , then there exists  $a \in A$  with  $f(a) = y$ . As  $a \geq \inf(A)$  and  $f$  is decreasing, we find that  $y = f(a) \leq f(\inf(A))$ . Therefore  $f(\inf(A))$  is an upper bound to  $f(A)$ , and we conclude that  $\sup(f(A)) \leq f(\inf(A))$ .  $\square$

5b Give a decreasing function  $f : \mathbb{R} \rightarrow \mathbb{R}$  and a set  $A \subseteq \mathbb{R}$  for which the strict inequality  $\sup(f(A)) < f(\inf(A))$  holds; and show that your example works.

4

*Solution.* Take

$$f(x) = \begin{cases} 1 & x \leq 0, \\ 0 & x > 0. \end{cases}$$

and  $A = (0, 1)$ . Then  $f(A) = \{0\}$ , while  $\inf(A) = 0$ , so  $f(\inf(A)) = 1$ . In particular  $\sup(f(A)) = \sup(\{0\}) = 0 \leq 1 = f(\inf(A))$ .

As an example you can take any decreasing function with a jump at  $\inf(A)$ , for which the value at the jump is not the right-limit.  $\square$

6 Show that  $\mathbb{Q}$  is dense in  $\mathbb{R}$ . That is, show that if  $x, y \in \mathbb{R}$  with  $x < y$ , then there is a rational number  $q \in \mathbb{Q}$  with  $x < q < y$ .

6

*Solution.* This is Theorem 3.3.13 from the book.

Let us first assume  $x > 0$ . By the Archimedean property there is an  $n \in \mathbb{N}$  for which  $\frac{1}{n} < y - x$ . Consider the set  $S = \{m \in \mathbb{N} : m > nx\}$ , this is non-empty (by the Archimedean property again), so by well-ordering it has a minimal element  $M$ . Then we find  $x < \frac{M}{n}$  and  $\frac{M-1}{n} < x$  (as otherwise either  $M - 1 \in S$  contradicting that  $M$  is minimal, or  $M = 1$  and we would have  $x \leq 0$  contradicting  $x > 0$ ). But then  $y = x + (y - x) > \frac{M-1}{n} + \frac{1}{n} = \frac{M}{n}$ . Thus  $q = \frac{M}{n}$  satisfies the conditions of the statement.

In the case  $x \leq 0$  there is a positive integer  $k$  with  $k > -x$ , so  $0 < x + k < y + k$ , and we find that there is a  $q' \in \mathbb{Q}$  with  $x + k < q' < y + k$ . But then  $q' - k \in \mathbb{Q}$  satisfies  $x < q' - k < y$  as desired.  $\square$

7 The sequence  $(a_n)$  is defined recursively as  $a_{n+1} = \sqrt{8 + \frac{1}{2}a_n a_{n-1}}$ , starting with  $a_1 = 1$  and  $a_2 = 2$ .

7a Use induction to prove that  $(a_n)$  is increasing.

7

**Hint:** Use the statement  $P(n) : a_n \leq a_{n+1} \leq a_{n+2}$ .

*Solution.* We will prove by induction that  $a_n \leq a_{n+1} \leq a_{n+2}$  for all  $n \in \mathbb{N}$ .

We calculate  $a_3 = \sqrt{8 + \frac{1}{2} \cdot 1 \cdot 2} = \sqrt{9} = 3$ , so  $a_1 = 1 \leq a_2 = 2 \leq a_3 = 3$ . Therefore the base condition holds.

Observe that  $a_n \geq 0$  for all  $n$ , as this is true for  $n = 1, 2$  and for  $n \geq 3$  the  $a_n$  is defined as the (positive) square root of some number.

Now assume  $a_k \leq a_{k+1} \leq a_{k+2}$  for some  $k$ . Then we have

$$a_{k+3} = \sqrt{8 + \frac{1}{2}a_{k+1}a_{k+2}} \geq \sqrt{8 + \frac{1}{2}a_{k+1}a_k} = a_{k+2}$$

where we use that  $a_{k+2} \geq a_k$  and that  $a_{k+1} \geq 0$ . As the induction hypothesis already gives  $a_{k+1} \leq a_{k+2}$  we can conclude that  $a_{k+1} \leq a_{k+2} \leq a_{k+3}$  holds.

By induction we see that for all  $n$  we have  $a_n \leq a_{n+1} \leq a_{n+2}$  and thus that the sequence increases.

Note that you can alternatively set up an induction proof following exercise 3.1.27.  $\square$

7b We still use the sequence  $(a_n)$  defined by  $a_{n+1} = \sqrt{8 + \frac{1}{2}a_n a_{n-1}}$ ,  $a_1 = 1$ , and  $a_2 = 2$ .

Show that  $(a_n)$  converges.

6

*Solution.* We show that the sequence is bounded above by 10 using induction. The induction hypothesis is  $a_n \leq 10 \wedge a_{n+1} \leq 10$ .

Indeed  $a_1 \leq 10$  and  $a_2 \leq 10$ . Moreover if for some  $k$  we have  $a_k, a_{k+1} \leq 10$ , then

$$a_{k+2} = \sqrt{8 + \frac{1}{2}a_k a_{k+1}} \leq \sqrt{8 + \frac{1}{2} \cdot 10 \cdot 10} = \sqrt{58} \leq 10.$$

(Note that we again use that  $a_k, a_{k+1} \geq 0$ .) By induction we find that the sequence is bounded by 10.

By the monotone convergence theorem we can now conclude that this increasing bounded sequence converges.  $\square$

7c Determine the limit  $\lim a_n = a$ .

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*Solution.* We have

$$a = \lim a_{n+1} = \lim \sqrt{8 + \frac{1}{2}a_n a_{n-1}} = \sqrt{8 + \frac{1}{2}a \cdot a} = \sqrt{8 + \frac{1}{2}a^2}.$$

Here we use the rules of calculations for limits (including that we can move a limit through a square root, conform Example 4.2.6). Squaring this equation gives  $a^2 = 8 + \frac{1}{2}a^2$ , so  $\frac{1}{2}a^2 = 8$ , so  $a^2 = 16$  and  $a = \pm 4$ . As we already noted that  $a_n \geq 0$  for all  $n$ , the limit must be positive as well, and  $a = 4$  is the only viable option.  $\square$

- 8 Suppose  $f(x)$  satisfies  $|f(x) - f(y)| \leq \sqrt{|x - y|}$ . Suppose  $(s_n)$  is a Cauchy sequence, show that  $(f(s_n))$  is also a Cauchy sequence using the definition of Cauchy sequence. 6

*Solution.* Let  $\epsilon > 0$ . Then there is an  $N$  such that for all  $n, m > N$  we have  $|s_n - s_m| < \epsilon^2$ . Then for this same  $N$  we have for all  $n, m > N$  that

$$|f(s_n) - f(s_m)| \leq \sqrt{|s_n - s_m|} < \sqrt{\epsilon^2} = \epsilon,$$

thus the sequence  $(f(s_n))$  is also Cauchy.  $\square$

The axioms of an ordered field as applied to  $\mathbb{R}$  are

- A1  $\forall x, y \in \mathbb{R} : x + y \in \mathbb{R}$  and  $x = w \wedge y = z \Rightarrow x + y = w + z$ ;
- A2  $\forall x, y \in \mathbb{R} : x + y = y + x$ ;
- A3  $\forall x, y, z \in \mathbb{R} : x + (y + z) = (x + y) + z$ ;
- A4  $\exists 0 : \forall x \in \mathbb{R} : x + 0 = x$  and this 0 is unique;
- A5  $\forall x \in \mathbb{R} : \exists (-x) \in \mathbb{R} : x + (-x) = 0$  and  $(-x)$  is unique;
- M1  $\forall x, y \in \mathbb{R} : x \cdot y \in \mathbb{R}$  and  $x = w \wedge y = z \Rightarrow x \cdot y = w \cdot z$ ;
- M2  $\forall x, y \in \mathbb{R} : x \cdot y = y \cdot x$ ;
- M3  $\forall x, y, z \in \mathbb{R} : x \cdot (y \cdot z) = (x \cdot y) \cdot z$ ;
- M4  $\exists 1 \neq 0 : \forall x \in \mathbb{R} : x \cdot 1 = x$  and this 1 is unique;
- M5  $\forall x \neq 0 : \exists (1/x) \in \mathbb{R} : x \cdot (1/x) = 1$  and  $(1/x)$  is unique;
- DL  $\forall x, y, z \in \mathbb{R} : x \cdot (y + z) = x \cdot y + x \cdot z$ ;
- Oj Omitted from the solutions as irrelevant;

- 9 Show using the axioms that  $(x + y)^2 = x^2 + 2(xy) + y^2$ . 6

Here we use the notations  $x^2 = x \cdot x$  and  $2 = 1 + 1$ .

Be sure to precisely indicate what axioms you use in each step.

*Solution.* It is a bit of a tedious calculation; the point of which is to be really careful you don't take illegal shortcuts.

$$\begin{aligned}
 (x + y)(x + y) &\stackrel{\text{DL}}{=} (x + y)x + (x + y)y \stackrel{\text{M2}}{=} x(x + y) + y(x + y) \\
 &\stackrel{\text{DL}}{=} (x^2 + xy) + (yx + y^2) \stackrel{\text{A3}}{=} x^2 + (xy + (yx + y^2)) \\
 &\stackrel{\text{A3}}{=} x^2 + ((xy + yx) + y^2) \stackrel{\text{M2}}{=} x^2 + ((xy + xy) + y^2) \\
 &\stackrel{\text{M4}}{=} x^2 + (((xy) \cdot 1 + (xy) \cdot 1) + y^2) \stackrel{\text{DL}}{=} x^2 + ((xy)(1 + 1) + y^2) \\
 &\stackrel{\text{M2}}{=} x^2 + (2(xy) + y^2).
 \end{aligned}$$

$\square$

10 Give the definition of convergence of a series. A series  $\sum_{n=1}^{\infty} a_n$  converges if 2

*Solution.* The sequence  $(s_k)$  of partial sums converges. Here  $s_k = \sum_{n=1}^k a_n$ . □

11 Determine whether or not the series  $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n+1}}$  converges, and if it does converge, whether this convergence is absolute or conditional. 4

*Solution.* First we consider absolute convergence, that is the series  $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n+1}}$ . As this is just a shifted  $p$ -series with  $p = \frac{1}{2} \leq 1$ , this series diverges.

Now the series itself is alternating, and the absolute values of the terms  $(\frac{1}{\sqrt{n+1}})$  form a decreasing sequence that converges to 0, so by the alternating series test the series  $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n+1}}$  converges.

As the series converges, but the sum of the absolute values diverges we conclude that this series is conditionally convergent. □

12 Determine for all  $x$  whether  $\sum_{n=1}^{\infty} \frac{(2n)!}{n!} x^n$  converges or diverges. Also determine when the series is absolutely or conditionally convergent. 5

(Fill in things like  $x \in [2, 3)$  or  $x = 5$  in the boxes below after doing your calculations.)

- The series converges absolutely for  $x = 0$
- The series converges conditionally for never
- The series diverges for  $x \neq 0$

*Solution.* We use the ratio test to calculate the radius of convergence. Indeed we have

$$\begin{aligned} R &= \lim \left| \frac{a_n}{a_{n+1}} \right| = \lim \frac{(2n)!}{n!} \frac{(n+1)!}{(2n+2)!} = \lim \frac{(n+1)!}{n!} \frac{(2n)!}{(2n+2)!} \\ &= \lim \frac{n+1}{(2n+1)(2n+2)} = \lim \frac{1}{4n+2} = 0. \end{aligned}$$

With a radius of convergence of 0, the series only converges at the center  $x = 0$ , and this convergence is always absolute. □