

NAME KEYEach problem is worth 25 points. The real numbers are denoted by \mathbf{R} .

1. (i) (8 points) State the Bolzano-Weierstrass Theorem.

Every bounded sequence has a convergent subsequence.

- (ii) (8 points) State the Monotone Subsequence Theorem.

Every sequence has a monotone subsequence.

- (iii) (9 points) Define
- $\liminf a_n$
- where
- a_n
- is a sequence in
- \mathbf{R}
- .

For $N = 1, 2, 3, \dots$, let $A_N = \{a_n : n \geq N\}$.

Let $U_N = \inf A_N$. Then

$$\liminf a_n = \lim_{N \rightarrow \infty} U_N.$$

2. (i) (10 points) Define: a_n is a Cauchy sequence in \mathbf{R} .

a_n is a Cauchy sequence if for every $\varepsilon > 0$,
there exists $N = N(\varepsilon)$ such that if $n > N$ and $m > N$,
then $|a_n - a_m| < \varepsilon$,

(ii) (15 points) Prove from the definition that if a_n and b_n are both Cauchy sequences in \mathbf{R} , so is $a_n + b_n$.

Suppose $\varepsilon > 0$. $\exists N_1 = N_1(\varepsilon)$ such that if
 $n > N_1$ and $m > N_1$, then $|a_n - a_m| < \varepsilon/2$.

Also $\exists N_2 = N_2(\varepsilon)$ such that if $n > N_2$ and $m > N_2$,
then $|b_n - b_m| < \varepsilon/2$.

Let $N = \max(N_1, N_2)$. Suppose $n > N$ and $m > N$.

$$\text{Then } |a_n + b_n - (a_m + b_m)| = |a_n - a_m + b_n - b_m|$$

$$\leq |a_n - a_m| + |b_n - b_m| < \varepsilon/2 + \varepsilon/2 = \varepsilon.$$

This shows $a_n + b_n$ is Cauchy.

3. (5 points each) Suppose a_n is a sequence in \mathbf{R} such that $-3 < a_n < -1$ if n is odd, and $1 < a_n < 3$ if n is even. *The given information tells us that $-3 \leq \liminf a_n \leq -1$ and $1 \leq \limsup a_n \leq 3$, and no more than that.*

- (i) Circle each of the following statements that **MUST** be true. You *need not* justify your answers.

(a) $\liminf a_n < \limsup a_n$.

(b) $\liminf a_n > -3$

- (ii) Circle each of the following statements that **MIGHT** be true. You *need not* justify your answers.

(c) $\limsup a_n - \liminf a_n = 2$

(d) $\limsup a_n < -1$

(e) a_n is a Cauchy sequence

4. Suppose A and B are bounded subsets of \mathbf{R} with the property that $a < b$ for every a in A and every b in B . Prove carefully that it must be true that

$$\sup A \leq \inf B.$$

Proof: Fix an arbitrary $b \in B$. For every $a \in A$, we have $a < b$. Thus b is an upper bound for A .

Hence $\sup A \leq b$.

Since $b \in B$ is arbitrary, we conclude that $\sup A$ is a lower bound for B . Hence

$$\sup A \leq \inf B$$