

APPM 5440: Applied Analysis I
Problem Set Two (Due Friday, September 11th)

1. Let (x_n) and (y_n) be sequences of real numbers.

(a) Show that

$$\limsup_{n \rightarrow \infty} x_n = -\liminf_{n \rightarrow \infty} (-x_n).$$

(b) Show that

$$\limsup_{n \rightarrow \infty} (x_n + y_n) \leq \limsup_{n \rightarrow \infty} x_n + \limsup_{n \rightarrow \infty} y_n$$

whenever the right-hand side is defined.

(c) Show that

$$\liminf_{n \rightarrow \infty} x_n + \liminf_{n \rightarrow \infty} y_n \leq \liminf_{n \rightarrow \infty} (x_n + y_n)$$

whenever the left-hand side is defined.

2. Sup, Inf, Limit Interchanges:

(a) Give an example of a double-indexed sequence (x_{mn}) for which

$$\sup_m \lim_{n \rightarrow \infty} x_{mn} \neq \lim_{n \rightarrow \infty} \sup_m x_{mn}.$$

(b) Show that, for any sequence of reals (x_{mn}) , we can always exchange supremums:

$$\sup_m \sup_n x_{mn} = \sup_n \sup_m x_{mn}.$$

Can we always exchange infimums?

(c) (H & N 1.10) Show that, for any sequence of real (x_{mn}) ,

$$\limsup_{n \rightarrow \infty} \left(\inf_m x_{mn} \right) \leq \inf_m \left(\limsup_{n \rightarrow \infty} x_{mn} \right)$$

and

$$\sup_n \left(\liminf_{m \rightarrow \infty} x_{mn} \right) \leq \liminf_{m \rightarrow \infty} \left(\sup_n x_{mn} \right).$$

3. (H & N 1.12) Let (X, d_X) , (Y, d_Y) , and (Z, d_Z) be metric spaces and let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be continuous functions. Show that the composition

$$h = g \circ f : X \rightarrow Z,$$

defined by $h(x) = g(f(x))$, is also continuous.

4. Prove that uniformly continuous functions preserve Cauchy sequences. That is, if $f : X \rightarrow Y$ is uniformly continuous, and (x_n) is a Cauchy sequence in X , show that $(f(x_n))$ is a Cauchy sequence in Y .

5. (H & N 1.8) So far in class, we have only talked about cluster points of sets. Let (x_n) be a sequence of real numbers. A point c on the extended real line ($c \in \mathbb{R} \cup \{\pm\infty\}$) is called a cluster point of the sequence (x_n) if there is a convergent subsequence of (x_n) with limit c .

Let C denote the set of cluster points of (x_n) . Prove that C is a closed set (If we haven't gotten to the definition of a closed set yet, look it up!) and show that

$$\limsup_{n \rightarrow \infty} x_n = \max C \quad \text{and} \quad \liminf_{n \rightarrow \infty} x_n = \min C.$$