

Characterization of intervals

Characterization theorem

If S is a subset of \mathbb{R} that contains at least 2 points and has the property

$$x, y \in S \text{ and } x < y \implies [x, y] \subseteq S$$

then S is an interval.

Proof

Here we have to consider 4 cases

- (i) S is bounded.
- (ii) S is bounded above but not below.
- (iii) S is bounded below but not above.
- (iv) S is neither bounded above nor below.

Case-1 S is bounded.

Let $a = \inf(S)$
 $b = \sup(S)$

Then $S \subseteq [a, b]$

Suppose $a, b \notin S$

then $S \subseteq (a, b)$ ————— ①

Now we want to show that $(a, b) \subseteq S$

Let $z \in (a, b)$

$\implies a < z < b$

$\implies 'z'$ is not a lower bound of S

$\therefore a = \inf S$

$\therefore \exists n \in S$ s.t. $n < z$ ————— ②

Also z is not an upper bound of S

$\exists y \in S$ s.t. $z < y$ ————— ③

compare ② & ③ we get

$n < z < y$

$\implies z \in (n, y)$

by theorem $n < y$

$\implies (n, y) \subseteq S$

$\implies z \in S$

∴ we get

$$(a, b) \subseteq S \text{ ——— } \textcircled{4}$$

From $\textcircled{1}$ and $\textcircled{4}$ we get

$$S = (a, b)$$

IF $a \in S$ and $b \in S$

$$\text{then } S = [a, b]$$

Case - 2

$\{s\}$ is bounded above but not below

$$\text{Let } b = \sup(S)$$

$$\text{then } S \subseteq (-\infty, b]$$

IF $b \notin S$

$$\implies S \subseteq (-\infty, b) \text{ ——— } \textcircled{1}$$

we want to show that

$$(-\infty, b) \subseteq S$$

$$\text{Let } z \in (-\infty, b)$$

$$\implies -\infty < z < b$$

$$\implies z < b$$

$\implies z$ is not an upper bound of S

$$\exists y \in S \text{ s.t. } z < y \text{ ——— } \textcircled{2}$$

also $\forall s$ is not bounded below we can find $x \in S$.

$$x < z \quad \text{---} \quad \textcircled{3}$$

from $\textcircled{3}$ & $\textcircled{4}$

$$x < z < y$$

$$\implies z \in (x, y)$$

$$\implies z \in [x, y) \subseteq S$$

$$\implies z \in S$$

$$\implies (-\infty, b) \subseteq S$$

if $b \in S$ then $S = (-\infty, b]$

case-3

$\forall s$ is bounded below but not bounded above.

$$\text{Let } a = \inf(S)$$

$$S \subseteq [a, \infty)$$

if $a \notin S$

we want to s.t. $(a, \infty) \subseteq S$

$$\text{Let } z \in (a, \infty) \implies a < z < \infty$$

$$\implies a < z$$

$\implies z$ is not a lower bound of S

$$\exists x \in S \text{ s.t. } x < z \quad \text{---} \quad \textcircled{4}$$

also z is not bounded above

$$\exists y \in S \text{ s.t. } z < y$$

$$\text{---} \quad \textcircled{5}$$

from $\textcircled{4}$ & $\textcircled{5}$ we get

$$x < z < y \implies z \in (x, y) \implies z \in [x, y) \subseteq S \implies z \in S$$

$$\therefore [9, \infty) \subseteq S$$

$$\therefore S = [9, \infty)$$

case IV

S is neither bounded below nor above -
for any real number z , we can find $n, y \in S$
s.t. $n < z < y$

But hypothesis $n, y \in S$ and

$$n < y \Rightarrow [n, y] \subseteq S$$

$$\therefore z \in [n, y] \subseteq S$$

$$\text{i.e., } z \in S$$

Theorem (Nested intervals property)

Let $I_n = [a_n, b_n]$ $n \in \mathbb{N}$ is a nested sequence of closed - bounded intervals, then there exist a number $\xi \in \mathbb{R}$ s.t. $\xi \in I_n \forall n \in \mathbb{N}$ furthermore if lengths $b_n - a_n$ of I_n satisfy

$$\inf \{b_n - a_n; n \in \mathbb{N}\} = 0$$

Proof

then the common element ξ is unique.

Proof

By hypothesis $I_1 \supseteq I_2 \supseteq \dots \supseteq I_n \supseteq I_{n+1} \supseteq \dots$
 $\therefore [a_1, b_1] \supseteq [a_2, b_2] \supseteq \dots \supseteq [a_n, b_n] \supseteq [a_{n+1}, b_{n+1}] \supseteq \dots$
 and so $a_1 \leq a_2 \leq \dots \leq a_n \leq a_{n+1} \leq \dots \leq b_{n+1} \leq b_n \leq \dots \leq b_2 \leq b_1$ (1)

Let $A = \{a_n; n \in \mathbb{N}\}$

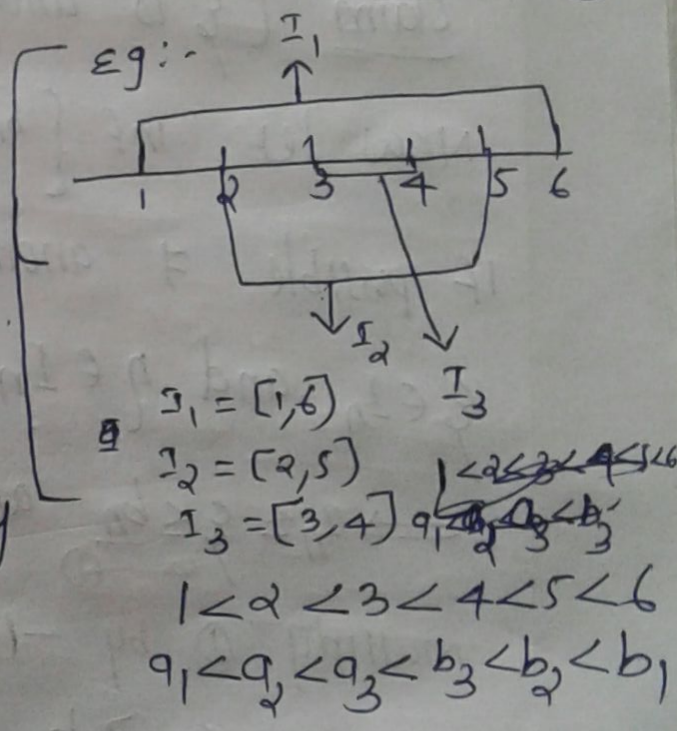
since $a_n \leq b_1 \forall n \in \mathbb{N}$
 A is a nonempty subset of \mathbb{R} which is bounded above.

Hence by supremum property

Let $\sup A = \xi$
 then from definition

$$a_n \leq \xi \quad \forall n \in \mathbb{N}$$

[ξ is an upper bound]



$$\textcircled{1} \Rightarrow \forall n \in \mathbb{N} \quad a_n \leq b_n \quad \forall k \in \mathbb{N}$$

Hence b_n is an upper bound of the set A .
 Hence by the definition of supremum

$$\xi \leq b_n \quad \left[\xi \text{ is the supremum} \right] \quad \textcircled{3}$$

From $\textcircled{2}$ and $\textcircled{3}$ we get

$$a_n \leq \xi \leq b_n \quad \forall n \in \mathbb{N}$$

$$\Rightarrow \xi \in [a_n, b_n] \quad \text{for all } n \in \mathbb{N}$$

claim $[\xi \text{ is unique}]$

$$\text{Now let } \inf \{ b_n - a_n : n \in \mathbb{N} \} = 0$$

if possible \exists another number $\eta \in \mathbb{R}$ s.t. $\eta \in I_n \quad \forall n \in \mathbb{N}$

$$\xi \in I_n \quad \text{and} \quad \eta \in I_n$$

$$\Rightarrow a_n \leq \xi \leq b_n \quad \text{and} \quad a_n \leq \eta \leq b_n$$

multiply $\textcircled{1}$ by -1

$$\textcircled{1} \Rightarrow -a_n \geq -\xi \geq -b_n \Rightarrow -b_n \leq -\xi \leq -a_n \quad \textcircled{3}$$

$$\textcircled{2} \Rightarrow a_n \leq \eta \leq b_n \quad \textcircled{4}$$

$$\textcircled{4} - \textcircled{3}$$

$$a_n - b_n \leq \eta - \xi \leq b_n - a_n$$

$$\Rightarrow -b_n + a_n \leq \eta - \xi \leq b_n - a_n$$

$$\Rightarrow -(b_n - a_n) \leq \eta - \xi \leq b_n - a_n$$

$$\Rightarrow |\eta - \xi| \leq b_n - a_n \quad \left[\begin{array}{l} |x| < \varepsilon \\ \Rightarrow -\varepsilon < x < \varepsilon \end{array} \right]$$

$\forall n \in \mathbb{N}$

since $\varepsilon > 0$ cannot be a lowerbound of the set.

$$\{b_n - a_n : n \in \mathbb{N}\}$$

Hence \exists an integer $m \in \mathbb{N}$ s.

$$b_m - a_m < \varepsilon \quad \text{and we have } \varepsilon > 0$$

$$\therefore 0 \leq b_m - a_m < \varepsilon$$

$$|\eta - \xi| \leq b_m - a_m < \varepsilon$$

ε is arbitrary we get

$$|\eta - \xi| = 0$$

$$\Rightarrow \eta = \xi$$

$$\Rightarrow \xi \text{ is unique.}$$

The uncountability of \mathbb{R}

Theorem

The set \mathbb{R} of real numbers is not countable.

Proof

We shall prove the unit interval $I = [0, 1]$ is an uncountable set. This implies that the set \mathbb{R} is an uncountable set.

If possible, let I be a countable set. Then we can enumerate the set as

$$I = \{r_1, r_2, r_3, \dots, r_n, \dots\}$$

Let I_1 be a closed subinterval of I s.t. $r_1 \notin I_1$
 I_2 be a closed subinterval of I_1 s.t. $r_2 \notin I_2$
and so on.

In this way we obtain

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

such that $I_n \subseteq I$ and $r_n \notin I_n \forall n$.

Then by nested interval property of a real number system \mathbb{R} s.t. $\exists \xi \in I_n \forall n$.

but $\exists \in I_n$

$\implies \exists \neq x_n \quad [x_n \notin I_n]$

$\forall n.$

Hence enumeration of I is not a complete listing -
of the elements of I , as we claim.

this is a contradiction.

$\implies I$ is an uncountable set