Chapter 1

The real number line

1.1 Ordered Sets

One basic property of many number systems (natural numbers, integers, rationals, etc) is that they are *ordered*, so we say that "3 *is greater than* 2", and so on.

1.1.1 Definition. A total order on a set S is a relation¹ \leq satisfying the following axioms:

- (O1) (Reflexivity) For every element a, it always holds that $a \leq a$.
- (O2) (Antisymmetry) If $a \leq b$ and $b \leq a$, then it must be that a = b.
- (O3) (Transitivity) If $a \leq b$ and $b \leq c$, then it holds that $a \leq c$.
- (O4) (Totality) For every pair of elements a and b, either $a \leq b$ or $b \leq a$.

We say S is an ordered set.

1.1.2 Example. Find some examples of ordered sets.

1.1.3 Example. Find an example of a *partially ordered* set—a set with a relation satisfying axioms (O1)–(O3) but not (O4).

1.1.4 Problem. Suppose S is an ordered set. Formulate a reasonable definition of strict inequality (a < b) in terms of the order relation \leq . Then write down a definition equivalent to Definition 1.1.1 using strict inequality as the primitive relation; that is, write down a set of axioms that < should satisfy, in terms of which \leq (suitably defined in terms of <) has properties (O1)–(O4).

1.1.5 Definition. Let S be an ordered set, and $A \subseteq S$ a subset. An *upper bound* for A is an element $u \in S$ such that $a \leq u$ for every $a \in A$. If such an element exists, we say A is *bounded above*.

Similarly, a *lower bound* for A is an element $l \in S$ such that $l \leq a$ for every $a \in A$. If such a lower bound exists, we say A is *bounded below*.

1.1.6 Definition. A least upper bound or supremum of a bounded above set A is an element u_0 of S such that

- (i) u_0 is an upper bound for A, and
- (ii) $u_0 \leq u$ for every other upper bound u.

We denote a supremum for A (if it exists) by sup A. Similarly, a greatest lower bound or infimum of a bounded below set A is an element b_0 of S such that

(i) b_0 is a lower bound for A, and

 $^{^{1}}$ A relation is a comparison operation between two elements which evaluates to either *true* or *false*.

(ii) $b_0 \ge b$ for every other lower bound b.

We denote an infimum for A (if it exists) by $\inf A$.

1.1.7 Proposition. If a supremum (or infimum) of A exists, then it is unique.

1.1.8 Proposition. If A and B are subsets of an ordered set S which are bounded above and below, and if $A \subseteq B$, then

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

1.1.9 Example. Let $\mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\}$ denote the set of integers, with the usual order. Find some examples of subsets A of \mathbb{Z} such that

- (a) A is bounded above and below.
- (b) A is bounded above but not below.
- (c) A is not bounded above and not bounded below.

Which of these sets have a supremum? Which have an infimum?

1.1.10 Example. Repeat Example 1.1.9 with the set \mathbb{Q} of rational numbers in place of \mathbb{Z} . The following Lemma may be of use.

1.1.11 Lemma. There exists no $q \in \mathbb{Q}$ such that $q^2 = 2$. [Possible hint: write $q = \frac{a}{b}$ in lowest terms and consider the evenness/oddness of a and b.]

1.1.12 Definition. An ordered set S has the *least upper bound property* if every subset which is bounded above has a supremum. Likewise S has the *greatest lower bound property* if every subset which is bounded below has an infimum.

1.1.13 Example. Does \mathbb{Z} have the least upper bound property? Does \mathbb{Q} ? Justify your answers with a proof or counterexample.

1.1.14 Theorem. If S has the least upper bound property, then it has the greatest lower bound property.