I-Real numbers

1.1-Introduction. Numbers are a central element in mathematics. Among the different types of numbers, the set $\mathbb{N} = \{0, 1, 2, ...\}$ of natural numbers, the set $\mathbb{Z} = \mathbb{N} \cup (-\mathbb{N})$, $[m \in (-\mathbb{N}) \Leftrightarrow \exists n \in \mathbb{N}; m = -n]$ of relative numbers and the set $\mathbb{Q} = \left\{ \frac{p}{q}; \ p \in \mathbb{Z}, \ q \in \mathbb{N}^* \text{ and } p \wedge q = 1 \right\}$ of rational numbers, $(p \wedge q = 1)$ means that p and q are prime to each other). Starting from \mathbb{Q} , whose wellknown properties are assumed, namely, $(\mathbb{Q}, +, ., \leq)$ is a totally ordered set, the total order relation \leq , defined on \mathbb{Q} is compatible with the addition + and the multiplication \times , and that \mathbb{Q} is Archimidean i.e., $\forall r \in \mathbb{Q}^*$ there exists $n \in \mathbb{N}^*$, such that r < n. The need to introduce a larger set than \mathbb{Q} , is motivated by the fact that $\sqrt{2} \notin \mathbb{Q}$. Indeed, if there exists $p \in \mathbb{Z}$ and $q \in \mathbb{N}^*$ with $p \wedge q = 1$, such that $p^2 = 2q^2$, then 2 divides p^2 , as the square of an odd number is odd, also 2 divides p, so there exists $p' \in \mathbb{Z}$, such that p = 2p', hence $2p'^2 = q^2$ and therefore 2 divides q, which contradicts $p \wedge q = 1$. Also, the two numbers e and π are not rational. In general, if p is a prime number, then \sqrt{p} is not an rational number,...etc. Such numbers are called irrational numbers. The union of rational numbers and irrational numbers, constitutes the set \mathbb{R} of real numbers. The object of the following section, is to define the set of real numbers by a series of axioms, and to give a second motivation for the introduction of this set.

1.2-Axiomatic definition of real numbers

Since, the set of real numbers, was introduced to complete the set \mathbb{Q} of rational numbers, then we say that x is a real number if either $(x \in \mathbb{Q})$, or $(x \notin \mathbb{Q}, x \text{ is said to be an irrational number})$. The intuition of their existence is ancient (since Pythagoras and his proof of the irrationality of $\sqrt{2}$). Their rigorous construction, dating from the 19^{iem} century by Cantor and Dedekine. Note that we can define a real number from its decimal development, i.e. a real x can be seen as a relative integer constituting its integer part, separated by a comma, followed by an infinity of digits constituting its decimal part for example: $\pi = 3.1415926536...$. This definition called arithmetic representation of a real number poses a certain number of problems. Also, a real number can be defined as a limit of the so-called Cauchy sequences in \mathbb{Q} (the density of \mathbb{Q} in \mathbb{R}). One of the simplest definitions of \mathbb{R} is the following axiomatic definition.

Definition 2.1. The set \mathbb{R} of real numbers, provided with two internal laws: the addition noted +, the multiplication noted \times . and a comparison relation noted \leq (lower or equal), satisfies the following axioms:

 $1 - (\mathbb{R}, +, \times)$ is a commutative field.

* The addition is such that $(\mathbb{R}, +)$ is an Abelian group.

 a_1) $\forall x, y, z \in \mathbb{R}, (x+y) + z = x + (y+z)$. The addition is associative.

 a_2) $\forall x, y \in \mathbb{R}, x + y = y + x$. The addition is commutative.

 a_3) $\forall x \in \mathbb{R}, x + 0 = x.$ 0 is a neutral element for addition.

 a_4) $\forall x \in \mathbb{R}, x + (-x) = 0$. Each element x admits a symmetric for the addition noted $-x \in \mathbb{R}$.

* The multiplication is such that (\mathbb{R}^*, \times) is an Abelian group, $(\mathbb{R}^* = \mathbb{R} \setminus \{0\})$.

 a_5) $\forall x, y, z \in \mathbb{R}, (x \times y) \times z = x \times (y \times z)$. Multiplication is associative.

 a_6) $\forall x, y \in \mathbb{R}, x \times y = y \times x$. Multiplication is commutative.

 a_7) $\forall x \in \mathbb{R}, x \times 1 = x$. 1 is a neutral element for multiplication.

 a_8) $\forall x \in \mathbb{R}^*, x \times x^{-1} = 1$. Each element x admits the reverse for multiplication, noted $x^{-1} \in \mathbb{R}, x^{-1}$ is also noted $\frac{1}{x}$.

* Multiplication is distributive with respect to addition:

 a_9) $\forall x, y, z \in \mathbb{R}, x \times (y+z) = (x \times y) + (x \times z).$

 $2 - (\mathbb{R}, \leq)$ is completely ordered.

 a_{10}) $\forall x \in \mathbb{R}, x \leq x$. The comparison relationship is reflexive.

 a_{11}) $\forall x, y, z \in \mathbb{R}$, if $(x \leq y \text{ and } y \leq z)$ then $x \leq z$. The comparison relationship is transitive.

 a_{12}) $\forall x, y \in \mathbb{R}$, if $(x \leq y \text{ and } y \leq x)$ then x = y. The comparison relationship is antisymmetric.

 a_{13} $\forall x, y \in \mathbb{R}, x \leq y$ or $y \leq x$. The comparison relation is a total order relation.

For every $x, y \in \mathbb{R}$, we write $x \leq y$ or equivalently $y \geq x$ (y is upper than or equal to x), and the relation $(x \le y; x \ne y)$ is written x < y (x less than y).

A real number x is said to be positive if 0 < x, the set of positive real numbers is denoted by \mathbb{R}^*_+ . x is said to be negative if x < 0, the set of negative real numbers is denoted by \mathbb{R}^*_- . For every $x, y \in \mathbb{R}$, we write x - y instead of x + (-y) and xy instead of $x \times y$.

3-Compatibility of the relation \leq with addition and multiplication.

 a_{14}) $\forall x, y, x', y' \in \mathbb{R}$, satisfying $(x \leq y \text{ and } x' \leq y')$, we have $x + x' \leq y + y'$. The relation \leq is compatible with addition.

 a_{15}) $\forall x, y, x', y' \in \mathbb{R}^*$, checking $(x \leq y \text{ and } x' \leq y')$, we have $xx' \leq yy'$. The relation \leq is compatible with multiplication.

As a consequence, for every x, y in \mathbb{R} , if $x \leq y$ then $-y \leq -x$ and for every x, y in \mathbb{R}^* , if $x \leq y$ then $y^{-1} \leq x^{-1}$.

1.3. Intervals, absolute value, bounded parts

Definition 2.2. A non-empty part E in \mathbb{R} is an interval if, $\forall x, y \in E$ satisfying x < y, there exists $z \in E$ such that x < z < y.

If a, b and x_0 are three real numbers such that: $a < x_0 < b$. The unbounded open intervals of \mathbb{R} are: $]-\infty, a[,]b, +\infty[, \mathbb{R} =]-\infty, +\infty[$, and the open bounded interval of \mathbb{R} is [a, b]. The unbounded closed intervals of \mathbb{R} are: $]-\infty, a], [b, +\infty[,$ $\mathbb{R} =]-\infty, +\infty[$ and the closed bounded interval of \mathbb{R} is [a, b]. Neither open nor closed bounded intervals of \mathbb{R} are [a, b], [a, b]. In the case where a = b, $[a, a] = \{a\}$ and $[a, a] = \phi$. The numbers a and b are called the limits of the interval and b - a is its length. The total order relation makes it possible to define the absolute value function in \mathbb{R} .

Definition 2.3. The absolute value in \mathbb{R} , is an application noted |.|, defined from \mathbb{R} to \mathbb{R}_+ by: $\forall x \in \mathbb{R}, |x| = \begin{cases} x, \text{ if } 0 \leq x; \\ -x, \text{ if } x < 0. \end{cases}$ As a direct consequence we have: $\forall x \in \mathbb{R}, x \leq |x|, \text{ if } \alpha \in \mathbb{R}_+ \text{ (fixed)}, \text{ then for every } x \in \mathbb{R}, |x| \leq \alpha \text{ iff } -\alpha \leq x \leq \alpha,$ (iff means, if and only if).

Proposition 2.1. The following are true, for every $x, y \in \mathbb{R}$:

1) $x \in \mathbb{R}, |x| = 0$ iff x = 0.

2) |xy| = |x| |y|.

3) $|x+y| \le |x| + |y|$, (triangular inequality).

4) $||x| - |y|| \le |x - y|$.

Proof.

1) evident.

2) if x and y have the same sign, then |xy| = xy. In the case where $x, y \in \mathbb{R}_+$, |x| = x and |y| = y, and in the case where $x, y \in \mathbb{R}_{-}$, |x| = -x and |y| = -y, so in both cases |x||y| = xy. If x and y are of different signs, then |xy| = -xy. In the case where for example $x \in \mathbb{R}_+$ and $y \in \mathbb{R}_-$, |x| = x and |y| = -y, then |x||y| = x(-y) = -xy.

3) Since, from, 2) $\forall z \in \mathbb{R}, |z|^2 = z^2$, then for any $x, y \in \mathbb{R}$, we have $|x+y|^2 = (x+y)^2 = |x|^2 + 2xy + |y|^2 \le |x|^2 + 2|x| |y| + |y|^2 = (|x|+|y|)^2$, so $|x+y| \le |x|+|y|$.

4) We demonstrate in the same way that: $\forall x, y \in \mathbb{R}, ||x| - |y|| \le |x + y|,$ and by replacing y by -y in the last inequality, we get the result.

Definition 2.4. Let *E* be a non-empty part of \mathbb{R} . We say that:

i) E is bounded above, if there is a real number M such that, $\forall x \in E$, $x \leq M$, in this case M is called an upper bound of E.

ii) E is bounded below, if there is a real number m such that, $\forall x \in E$, $m \leq x$, in this case m is called a lower bound of E.

iii) E is bounded, if E is both bounded above and below. Equivalently E is bounded, iff there exists $\alpha \in \mathbb{R}_+$, such that $\forall x \in E, |x| \leq \alpha$.

Remark 2.1

a) If M is an upper bound of E, any element greater than M is also an upper bound of E. When E is bounded above, the least upper bound of E is called the supremum of E, and denoted by supE, or max E if it belongs to E. The supE when it exists, it is unique.

b) If m is a lower bound of E, any element less than m is also a lower bound of E. When E is bounded below, the first lower bound of E is called the infimum of E and denoted by $\inf E$, or $\min E$ if it belongs to E. The $\inf E$ when it exists, it is unique.

a) In the case where a non-empty part E of \mathbb{R} is bounded, $[\inf E, \sup E]$ is the smallest closed interval containing E.

Let us end the axiomatic definition of \mathbb{R} , by the following.

4)-Axiom of the upper bound

 a_{16}) Any non empty, bounded above (respectively bounded below) part of \mathbb{R} , has an supremum (respectively an infimum).

Remark 2.2. If $x, y \in \mathbb{R}$ such that $x < y + \epsilon, \forall \epsilon > 0$, then $x \leq y$. Indeed,

suppose that x > y then for $\varepsilon = x - y$, we have x < y + x - y = x, a contradiction.

Proposition 2.1. Let *E* be a bounded part of \mathbb{R} , M_0 and m_0 two real numbers, then:

1)
$$M_0 = \sup E$$
 iff $\begin{cases} i \ \forall x \in \mathbb{R}, \ x \leq M_0; \\ ii \ \forall \varepsilon > 0, \ \text{there exists } x_{\varepsilon} \in E, \ \text{such that } M_0 - \varepsilon < x_{\varepsilon}. \end{cases}$

2) $m_0 = \inf E \inf \begin{cases} i \ \forall x \in \mathbb{R}, \ m_0 \leq x; \\ ii \ \forall \varepsilon > 0, \ \text{there exists } x_{\varepsilon} \in E, \ \text{such that } x_{\varepsilon} < m_0 + \varepsilon. \end{cases}$ **Proof.**

1) Since M_0 is the an upper bound of E, then i) $\forall x \in E$, $x \leq M_0$. To demonstrate ii), suppose that there exists $\varepsilon > 0$, such that $\forall x \in E$, $x \leq M_0 - \varepsilon$, that is $M_0 - \varepsilon$ is an upper bound of E less than M_0 , contradiction with the definition of *supE*. Reciprocally i) implies that M_0 is an upper bound of E. To demonstrate that M_0 is the least upper bound of E, suppose that there exists $M'_0 < M_0$, such that $M'_0 = supE$. According to i) and ii) $\forall \varepsilon > 0$, there exists $x_{\varepsilon} \in E$, such that $M_0 - \varepsilon < x_{\varepsilon} \leq M'_0 < M_0$, so $M_0 < M'_0 + \epsilon$, using the remark 2.2, we get $M'_0 = M_0$. Property 2) is demonstrated in the same way.

Example 2.1.

a) If, $E = \{-1, 0, 1\}$ then, $\inf E = \min E = -1$ and $\sup E = \max E = 1$.

b) If E = [0, 1] then, $\inf E = \min E = 0$ and $\sup E = \max E = 1$.

c) If E = [0, 1[then, $\inf E = \min E = 0$ and $\sup E = 1$.

d) If E = [0, 1] then, inf E = 0 and sup E = 1.

e) If E =]0, 1[then, $\inf E = 0$ and supE = 1.

Let us demonstrate, for example that in e) supE = 1. Using property a) in Proposition 2.2, it is clear that i) $\forall x \in E, x < 1$. To demonstrate ii), let $\varepsilon > 0$, if $\varepsilon \le 1$ then $0 \le 1 - \epsilon < 1$, as \mathbb{R} is an interval, there exists $x_{\varepsilon} \in \mathbb{R}$ such that $1 - \epsilon < x_{\varepsilon} < 1$, so $x_{\varepsilon} \in E$. If, $1 < \varepsilon$, then $1 - \varepsilon < 0 < x$, $\forall x \in E$.

Example 2.2. Let $E = \{r \in \mathbb{Q}_+, r^2 < 2\}$ be a part of \mathbb{Q} , then $E \neq \phi$ and $\forall r \in E, 0 \leq r < \sqrt{2} < 2$, hence E is bounded in \mathbb{Q} , and $\min E = 0 \in \mathbb{Q}_+$. But supE it isn't in \mathbb{Q} , which shows that the axiom a_{16} of the upper bound is not true in \mathbb{Q} . Hence, once again the need to introduce \mathbb{R} .

Let us prof that $supE \notin \mathbb{Q}$. Suppose that, there exist $p \in \mathbb{Z}$, $q \in \mathbb{N}^*$ with $p \wedge q = 1$, such that $supE = \frac{p}{q} = r$. In the case when $0 < 2 - r^2$, we have $s = \frac{2 - r^2}{5} \in \mathbb{Q}^*_+$, so s < 1 and $(r + s)^2 = r^2 + 2rs + s^2 < r^2 + 5s = 2$, witch implies that $r + s \in E$, therefore $s \leq 0$ contradiction. In the case when $0 < r^2 - 2$, we have $s = \frac{r^2 - 2}{5} \in \mathbb{Q}^*_+$, so s < 1 and $(r - s)^2 > r^2 - 2rs > r^2 - 4s = \frac{r^2 + 8}{5} > 2$, it follows that $r - s \in \mathbb{Q}^*_+$ and r - s is an upper bound of E, witch is less than r, a contradiction.

1.4 Archimedes' axiom, density of \mathbb{Q} in \mathbb{R}

In the sequel, S^C denotes the complement of any set $S \subset \mathbb{R}$.

Proposition 2.2 (Archimedes' axiom). For every $x, y \in \mathbb{R}^*_+$ satisfying x < y there exists $n \in \mathbb{N}^*$, such that $y \leq nx$, that is \mathbb{R} an Archimedian.

Proof. Suppose that, there exists x_0 and y_0 in \mathbb{R} , $x_0 < y_0$ and for all $n \in \mathbb{N}^*$, $nx_0 < y_0$. Since a non empty part $E = \{nx_0; n \in \mathbb{N}^*\}$ is bounded above by y_0 . For $M_0 = \sup E$ and $\epsilon = \frac{M_0}{2} > 0$, there exists $n_0 \in \mathbb{N}^*$ such that, $M_0 - \frac{M_0}{2} < n_0 x_0$, hence $M_0 < (2n_0) x_0$, as $2n_0 \in E$, contradiction.

Remark 2.3.

a) The set \mathbb{N} of natural numbers is unbounded above. That is for every $y \in \mathbb{R}^*_+$, there exists $n \in \mathbb{N}^*$, such that $y \leq n$. It suffices to take x = 1 in the proposition 2.2.

b) The set \mathbb{Z} of relative numbers is both unbounded above and below, since $-\mathbb{N}$ is unbounded below.

Definition 2.4 (dense part in \mathbb{R}). A non-empty part in \mathbb{R} , is said to be dense in \mathbb{R} if, for all x, y in \mathbb{R} , x < y there exists $z \in E$, such that x < z < y.

Proposition 2.3. \mathbb{Q} is dense in \mathbb{R} .

Proof. Let x, y be in \mathbb{R} with x < y. Let us prove that there exists r in \mathbb{Q} such that: x < r < y. Since $z = \frac{1}{y-x} > 0$, there exists $n \in \mathbb{N}^*$ such that $z = \frac{1}{y-x} < n$, or nx+1 < ny (*), likewise for $nx \in \mathbb{R}$, there exists $k \in \mathbb{N}^*$ such that nx < k. Let $E = \{k \in \mathbb{N}^*; nx < k\}$ and $F = \{nx \in \mathbb{R}; z < n\}$, E and F are non-empty, and F is bounded above by the elements of E. Let $p = \sup F$, then $p \in E$ and for $\varepsilon = 1$, there exists $n \in \mathbb{N}^*$ such that p-1 < nx < p, witch implies that $nx , using (*) we obtain <math>nx or <math>x < \frac{p}{n} < y$,

$$(r = \frac{P}{r} \in \mathbb{Q}).$$

In the sequel, S^C denotes the complement of any set $S \subset \mathbb{R}$.

Applications:

a) $\sqrt{2}$ is the supremum of $E = \{r \in \mathbb{Q}_+, r^2 < 2\}$, indeed i) $\forall r \in E, r < \sqrt{2}$, ii) For $0 < \epsilon \leq \sqrt{2}$, we have $0 \leq \sqrt{2} - \epsilon < \sqrt{2}$, since \mathbb{Q} is dense in \mathbb{R} , there exists $r_{\epsilon} \in \mathbb{Q}$ such that, $0 \leq \sqrt{2} - \epsilon < r_{\epsilon} < \sqrt{2}$ ($r_{\epsilon} \in E$). If, $\sqrt{2} < \epsilon$, then $\sqrt{2} - \epsilon < 0 \leq r$, $\forall r \in E$.

b) The set \mathbb{Q}^C , of the irrational numbers is dense in \mathbb{R} . Note that, for every $\alpha, \beta \in \mathbb{Q}$ $(\beta \neq 0)$, $\alpha + \beta \sqrt{2} \in \mathbb{Q}^C$. Then if, $x, y \in \mathbb{R}$ x < y, there exists $r \in \mathbb{Q}$ such that x < r < y. Since $\frac{\sqrt{2}}{y-r} \in \mathbb{R}^*_+$, there exists $n \in \mathbb{N}^*$, such that $\frac{\sqrt{2}}{y-r} \leq n$, then $x < r + \frac{1}{n}\sqrt{2} < y$ $(r + \frac{1}{n}\sqrt{2} \in \mathbb{Q}^C)$.

Exercise series $n^{o}1$

Exercise 1. Prof that

a) If $r \in \mathbb{Q}$ and $x \notin \mathbb{Q}$, then $r + x \notin \mathbb{Q}$ and if $r \neq 0$, then $rx \notin \mathbb{Q}$. b) If x and y are irrational, then xy is not always an irrational. c) $\forall x \in \mathbb{R}^*_+, -x < 0$ and $0 < \frac{1}{x}$. d) $\forall x, y \in \mathbb{R}_+$, such that $x \leq y$, then: $-y \leq -x$ and if $x, y \in \mathbb{R}^*$, then $\frac{1}{y} \leq \frac{1}{x}$. Exercise 2. a) Prof that $\forall x, y \in \mathbb{R}$; 1) $|x| = 0 \Leftrightarrow x = 0$;

2) $|x| \leq \alpha \Leftrightarrow -\alpha \leq x \leq \alpha$ where $\alpha \in \mathbb{R}_+$.

3) Suppose that $x_1, x_2, ..., x_n$ are real numbers. Prove that $|x_1+x_2+...+x_n| \le x_1$ $|x_1| + |x_2| + \dots + |x_n|$ 4) $|x+y| \le |x+y| + |x-y|$. $5) \max(|x|, |y|) \le \sqrt{x^2 + y^2} \le \sqrt{2}\max(|x|, |y|)$ $6) \frac{|x+y|}{1+|x+y|} \le \frac{|x|}{1+|x|+|y|} + \frac{|y|}{1+|x|+|y|}.$ 7) Prove that, $|x - y| < \epsilon$ for every $\epsilon > 0$ iff x = y. b) Solve in \mathbb{R} ; $|x-2| \leq 1$ and $|x^2-1| \leq 2$. **Exercise 3.** Let *E* be a non-empty part of \mathbb{R} and $m \in \mathbb{R}$. 1) If E is bounded, then $\inf E$ and $\sup E$ are unique. 2) Prof that, E is bounded iff there exists $k \in \mathbb{R}_+$ such that, $\forall x \in E; |x| \leq k$. 3) Suppose that E is bounded below. Prof that: 4) $m = \inf E \Leftrightarrow \begin{cases} i) \ \forall x \in E; \ m \leq x; \\ ii) \ \forall \varepsilon > 0; \ \exists x_{\varepsilon} \in E \text{ such that, } x_{\varepsilon} < m + \epsilon. \end{cases}$ 5) $-E = \{-x; x \in E\}$ is bounded above and $\sup(-E) = -\inf E$. 6) Prof that if F is a non-empty part of \mathbb{R} included in a bounded part E of \mathbb{R} , then F is bounded; and: $\inf E \leq \inf F$; $\sup F \leq \sup E$.

7) Noting that
$$\forall x, y \in \mathbb{R}_+; x+y \ge 2\sqrt{xy}$$
. Prof that if $E = \left\{ x + \frac{1}{x}; x \in \mathbb{R}_+^* \right\};$

then E is bounded below and $\min E = 2$.

Exercise 4. Let E, F be two non-empty and bounded parts in \mathbb{R} . We define the sum and the product of E and F, by: $E + F = \{x + y; x \in E, y \in F\}$ and $EF = \{xy; x \in E, y \in F\}$. Prof that:

1) E + F is bounded; $\inf(E + F) = \inf E + \inf F$ and $\sup(E + F) = \sup E + F$ $\sup F$.

2) In the case where E and F are positive terms, EF is bounded, $\inf(EF) =$ $\inf E \inf F$ and $\sup(EF) = \sup E \sup F$.

3) Calculate the min. and max of E + F and EF in the following two cases: i) $E = \{-1, 0\}$ and $F = \{-2, -1\}$.

ii) $E = \{-1, 0\}$ and $F = \{0, 1\}$.

What can we deduce?

4) Let $E = \left\{ 1 - \frac{1}{n}; n \in \mathbb{N}^* \right\}$. Determine *minE* and *supE*, justify.

Exercise 5. Let E, F be two non-empty and bounded parts in \mathbb{R} .

1) Prof that: $E \cup F$ is bounded and that: $\sup(E \cup F) = \max(\sup E, \sup F)$ and $\inf(E \cup F) = \min(\inf E, \inf F)$.

2) Suppose that $E \cap F$ is non-empty. Prof that: $E \cap F$ is bounded, $\sup(E \cap F)$ $F \leq \min(\sup E, \sup F)$ and $\max(\inf E, \inf F) \leq \inf(E \cap F)$.

Exercise 6. The integer part of $x \in \mathbb{R}$, is the largest element of \mathbb{Z} , noted [x] such that: $[x] \leq x$. Prof that: $\forall x, y \in \mathbb{R}$

1) [x] exists and it is unique.

2) $[x] \le x < [x] + 1$ and $x - [x] \in [0, 1[$.

3) $\forall z \in \mathbb{Z}, [z] = z \text{ and } [z + x] = z + [x].$

4) $[x] + [y] \le [x + y] < [x] + [y] + 1$, if $x \le y$ then $[x] \le [y]$.

5) $\forall n \in \mathbb{N}, n [x] \leq [nx]$

Exercise 7. Let $E = \{r \in \mathbb{Q}_{-}; r^{2} < 2\}$..

Prof that E is bounded and determine infE and maxE.
Prof that E = {r³; r ∈ Q} is dense in R.