

Course of Analysis I

Chapter I: Properties of the set \mathbb{R}

Academic Year 2025-2026

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1 Introduction

In mathematics, the real numbers, denoted by \mathbb{R} , are all numbers that belong to either the set of rational numbers or the set of irrational numbers. The set \mathbb{R} is a totally ordered field and additionally satisfies the least upper bound property that underlies real analysis.

2 Common Number Sets

We recall the usual notations for number sets:

- \mathbb{N} is the set of natural numbers: $\{0, 1, 2, \dots\}$.
- \mathbb{Z} is the set of integers: $\{\dots, -2, -1, 0, 1, 2, \dots\}$.
- \mathbb{Q} is the set of rational numbers, i.e. $\mathbb{Q} = \{\frac{a}{b} \mid a \in \mathbb{Z}, b \in \mathbb{N} \setminus \{0\}\}$.
- \mathbb{R} denotes the set of real numbers, with the inclusions $\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R}$.
- The set $\mathbb{R} \setminus \mathbb{Q}$ is called the set of irrational numbers.
- For each of these sets, adding the superscript $*$ means we exclude zero from the set: \mathbb{N}^* , \mathbb{Z}^* , \mathbb{Q}^* , and \mathbb{R}^* .

3 Intervals in \mathbb{R}

Let a, b be two real numbers. We define the following sets, called intervals of \mathbb{R}

$$[a, b] = \{x \in \mathbb{R} : a \leq x \leq b\}, \quad [a, b[= \{x \in \mathbb{R} : a \leq x < b\}$$

$$]a, b] = \{x \in \mathbb{R} : a < x \leq b\}, \quad]a, b[= \{x \in \mathbb{R} : a < x < b\}$$

$$[a, +\infty[= \{x \in \mathbb{R} : a \leq x\}, \quad]-\infty, b] = \{x \in \mathbb{R} : x \leq b\}$$

$$]a, +\infty[= \{x \in \mathbb{R} : a < x\}, \quad]-\infty, b[= \{x \in \mathbb{R} : x < b\}$$

$$\mathbb{R}_+^* =]0, +\infty[, \quad \mathbb{R}^+ = [0, +\infty[, \quad \mathbb{R}^- =]-\infty, 0], \quad \mathbb{R}_-^* =]-\infty, 0[$$

$$\mathbb{R} =]-\infty, +\infty[, \quad \mathbb{R}^* =]-\infty, 0[\cup]0, +\infty[\text{ is not an interval.}$$

4 Upper Bound, Lower Bound, and Bounded Sets

Definition 1. Let E be a non-empty subset of \mathbb{R}

1) An element $M \in \mathbb{R}$ is called an upper bound of the set E if and only if

$$\forall x \in E : x \leq M.$$

In this case, E is said to be upper bounded.

2) An element $m \in \mathbb{R}$ is called a lower bound of the set E if and only if

$$\forall x \in E : x \geq m.$$

In this case, E is said to be lower bounded.

3) The set E is said to be bounded if it is both upper and lower bounded; that is,

$$\exists m, M \in \mathbb{R} : \forall x \in E, \quad m \leq x \leq M.$$

Example 1. Let

$$E =]1, 4[, \quad A = [0, +\infty).$$

Determine (if they exist) the upper bounds and lower bounds of E and A .

We have:

- Upper bounds of $]1, 4[$ are: $[4, +\infty[$.
- Lower bounds of $]1, 4[$ are: $] - \infty, 1]$.
- There are no upper bounds of $[0, +\infty[$.
- Lower bounds of $[0, +\infty[$ are $] - \infty, 0]$.

5 Maximum and Minimum Element

Definition 2. Let E be a non-empty subset of \mathbb{R}

1) An element $a \in E$ is called the maximum of E if and only if

$$\forall x \in E : x \leq a.$$

We write $\max E = a$.

2) An element $b \in E$ is called the minimum of E if and only if

$$\forall x \in E : b \leq x.$$

We write $\min E = b$.

Example 2. Consider the sets: $A = [0, 1)$, $B = \{-3, 2, 5, 8\}$.

- The maximum element of A does not exist.
- The minimum element of A is: $\min A = 0$.
- The maximum element of B is: $\max B = 8$.
- The minimum element of B is: $\min B = -3$.

6 Supremum and Infimum

Definition 3. Let E be a non-empty subset of \mathbb{R}

- 1) The supremum (least upper bound) of E is defined as the minimum of the set of upper bounds of E .
- 2) The infimum (greatest lower bound) of E is defined as the maximum of the set of lower bounds of E .

Theorem 1.3 (Supremum and Infimum Theorem)

- 1) Every non-empty and bounded above subset of \mathbb{R} admits a supremum.
- 2) Every non-empty and bounded below subset of \mathbb{R} admits an infimum.

Example 3. Let $A = [-1, 1]$.

- The upper bounds of A are: $[1, +\infty)$.
- The lower bounds of A are: $(-\infty, -1]$.
- The supremum of A is: $\sup(A) = 1$.
- The infimum of A is: $\inf(A) = -1$.
- The greatest element of A is: $\max(A) = 1$.
- The smallest element of A is: $\min(A) = -1$.

non-empty subset of \mathbb{R} that is bounded below has an infimum.

Remark 1.

1. If the maximum $\max A$ (respectively, minimum $\min A$) exists, then $\sup A = \max A$ (respectively, $\inf A = \min A$).
2. If the supremum $\sup A$ (respectively, infimum $\inf A$) belongs to A , then $\max A = \sup A$ (respectively, $\min A = \inf A$).
3. If the supremum $\sup A$ (respectively, infimum $\inf A$) does not belong to A , then the maximum $\max A$ (respectively, minimum $\min A$) does not exist.

Note: The supremum of a bounded above set A (respectively, the infimum of a bounded below set A) always exists but may not belong to A . On the other hand, the maximum of a bounded above set (respectively, the minimum of a bounded below set) may not exist.

Example 4. Let $A =] - 4, 6]$, a bounded subset of \mathbb{R} : We have the following properties:

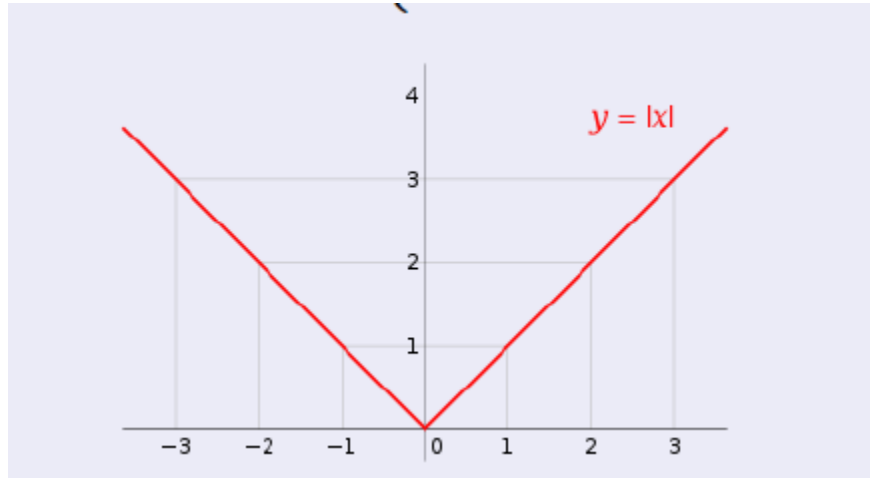
- The upper bounds of A are: $[6, +\infty[$.
- The lower bounds of A are: $] - \infty, -4]$.
- The maximum element of A is: $\max(A) = 6$.

- The minimum element of A does not exist because $-4 \notin A$.
- The supremum of A is: $\sup(A) = 6$.
- The infimum of A is: $\inf(A) = -4$.

7 Absolute Value

Definition 4. The absolute value is a mapping from \mathbb{R} to the set of non-negative real numbers \mathbb{R}^+ , denoted by $|\cdot|$ and defined by:

$$|\cdot| : \mathbb{R} \rightarrow \mathbb{R}^+, \quad x \mapsto |x| = \begin{cases} x & \text{if } x \geq 0, \\ -x & \text{if } x < 0. \end{cases}$$



Example 5. We have:

$$|7| = 7, \quad |-3| = -(-3) = 3.$$

For any $x \in \mathbb{R}$,

$$|x - 1| = \begin{cases} x - 1 & \text{if } x \geq 1, \\ -(x - 1) = -x + 1 & \text{if } x < 1. \end{cases}$$

7.1 Properties of Absolute Value

1. $\forall x \in \mathbb{R} : |x| = \max\{-x, x\}$.
2. $\forall x \in \mathbb{R} : |-x| = |x|$.
3. $\forall x \in \mathbb{R} : (|x| = 0) \iff (x = 0)$.
4. $\forall x, y \in \mathbb{R} : |xy| = |x| \cdot |y|$.
5. $\forall x \in \mathbb{R}, \forall n \in \mathbb{N} : |x^n| = |x|^n$.

6. $\forall x, y \in \mathbb{R} : |x + y| \leq |x| + |y|$ (First triangle inequality).
7. $\forall x, y \in \mathbb{R} : ||x| - |y|| \leq |x - y|$ (Second triangle inequality).

7.2 Usual Distance on \mathbb{R}

Definition 5. The usual distance on \mathbb{R} is the function

$$d : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}^+, \quad d(x, y) = |x - y|,$$

where $d(x, y)$ is called the distance between x and y .

Properties:

1. $\forall x, y \in \mathbb{R} : (d(x, y) = 0 \iff x = y)$.
2. $\forall x, y \in \mathbb{R} : d(x, y) = d(y, x)$.
3. $\forall x, y, z \in \mathbb{R} : d(x, z) \leq d(x, y) + d(y, z)$.

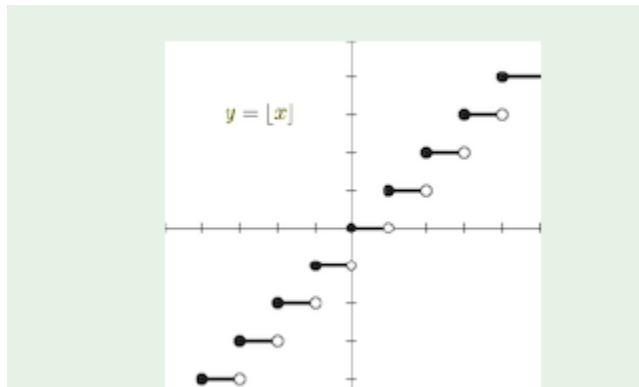
8 Integer Part (Floor Function)

Definition 6. For every real number $x \in \mathbb{R}$, there exists a unique integer $[x] \in \mathbb{Z}$ such that:

$$[x] \leq x < [x] + 1.$$

The integer $[x]$ is called the integer part or floor of the real number x , and is denoted also by $E(x)$.

Example 6. 1) $[3.640869] = 3$, $[-3.640869] = -4$.



2) $[1.5] = 1$, $[4] = 4$, $[3.7] = 3$,

$$[-1.5] = -2, \quad [1.9] = 1, \quad [-3.7] = -4.$$

Properties

Let $x \in \mathbb{R}$. Then we have:

1. $[x] \leq x < [x] + 1$.
2. $x - 1 < [x] \leq x$.
3. $([x] = x) \iff (x \in \mathbb{Z})$.
4. $\forall n \in \mathbb{Z} : [x + n] = n + [x]$.
5. $\forall x, y \in \mathbb{R}, [x] + [y] \leq [x + y] \leq [x] + [y] + 1$,
6. $x \leq y \implies [x] \leq [y]$.

9 Exercise

Exercise 1. Let E be the set defined by

$$E = \left\{ \frac{1}{x^2 + 1} \mid x \in]0, 1] \right\}.$$

Show that E is bounded.

We have:

$$x \in]0, 1] \implies 0 < x \leq 1 \implies 0 < x^2 \leq 1 \implies 1 < 1 + x^2 \leq 2.$$

Therefore,

$$\frac{1}{2} \leq \frac{1}{1 + x^2} < 1.$$

Thus, for every $a \in E$, we have

$$\frac{1}{2} \leq a < 1,$$

which shows that E is bounded. Moreover, we have:

- The upper bounds (majorants) of E are: $[1, +\infty[$.
- The lower bounds (minorants) of E are: $] -\infty, \frac{1}{2}]$.
- The supremum of E is: $\sup(E) = 1$.
- The infimum of E is: $\inf(E) = \frac{1}{2}$.
- The greatest element of E does not exist.
- The smallest element of E is: $\min E = \frac{1}{2}$.