

Appendix A

Overview on Suprema and Limits

Po-Ning Chen, Professor

Department of Electrical and Computer Engineering

National Chiao Tung University

Hsin Chu, Taiwan 30010, R.O.C.

Supremum and Maximum

I: a-1

We herein review basic results on suprema and limits which are useful for the development of information theoretic coding theorems.

- Throughout, we work on subsets of \mathbb{R} , the set of real numbers.
- **Definition A.1 (Upper bound of a set)** A real number u is called an *upper bound* of a non-empty subset \mathcal{A} of \mathbb{R} if every element of \mathcal{A} is less than or equal to u ; we say that \mathcal{A} is *bounded above*. Symbolically, the definition becomes:

$$\mathcal{A} \subset \mathbb{R} \text{ is bounded above} \iff (\exists u \in \mathbb{R}) \text{ such that } (\forall a \in \mathcal{A}), a \leq u.$$

- **Definition A.2 (Least upper bound or supremum)** Suppose \mathcal{A} is a non-empty subset of \mathbb{R} . Then we say that a real number s is a *least upper bound* or *supremum* of \mathcal{A} if s is an upper bound of the set \mathcal{A} and if $s \leq s'$ for each upper bound s' of \mathcal{A} . In this case, we write $s = \sup \mathcal{A}$; other notations are $s = \sup_{x \in \mathcal{A}} x$ and $s = \sup\{x : x \in \mathcal{A}\}$.
- **Completeness Axiom: (Least upper bound property)** Let \mathcal{A} be a non-empty subset of \mathbb{R} that is bounded above. Then \mathcal{A} has a least upper bound.

Supremum and Maximum

I: a-2

Property A.3 (Properties of the supremum)

1. The supremum of any set in $\mathbb{R} \cup \{-\infty, \infty\}$ always exists.
2. $(\forall a \in \mathcal{A}) a \leq \sup \mathcal{A}$.
3. If $-\infty < \sup \mathcal{A} < \infty$, then $(\forall \varepsilon > 0)(\exists a_0 \in \mathcal{A}) a_0 > \sup \mathcal{A} - \varepsilon$.
(The existence of $a_0 \in (\sup \mathcal{A} - \varepsilon, \sup \mathcal{A}]$ for any $\varepsilon > 0$ under the condition of $|\sup \mathcal{A}| < \infty$ is called the *approximation property for the supremum*.)
4. If $\sup \mathcal{A} = \infty$, then $(\forall L \in \mathbb{R})(\exists B_0 \in \mathcal{A}) B_0 > L$.
5. If $\sup \mathcal{A} = -\infty$, then \mathcal{A} is empty.

Supremum and Maximum

I: a-3

- It follows directly that if a non-empty set in \mathbb{R} has a supremum, then this supremum is unique.
- Furthermore, note that the empty set (\emptyset) and any set not bounded above do not admit a supremum in \mathbb{R} .
- However, when working in the set of extended real numbers given by $\mathbb{R} \cup \{-\infty, \infty\}$, we can define the supremum of the empty set as $-\infty$ and that of a set not bounded above as ∞ . These extended definitions will be adopted in this course.
- **Definition A.4 (Maximum)** If $\sup \mathcal{A} \in \mathcal{A}$, then $\sup \mathcal{A}$ is also called the *maximum* of \mathcal{A} , and is denoted by $\max \mathcal{A}$. However, if $\sup \mathcal{A} \notin \mathcal{A}$, then we say that the maximum of \mathcal{A} does not exist.
 - E.g., $A = (0, 1]$ and $\max A = \sup A = 1$.
 - E.g., if $A = (0, 1)$, then $\sup A = 1$ but $\max A$ does not exist!

Supremum and Maximum

I: a-4

- **Observation A.5** In Information Theory, a typical channel coding theorem establishes that a (finite) real number α is the supremum of a set \mathcal{A} . Thus, to prove such a theorem, one must show that α satisfies both properties 3 and 2 above, i.e.,

$$(\forall \varepsilon > 0)(\exists a_0 \in \mathcal{A}) a_0 > \alpha - \varepsilon \quad (\text{A.1.1})$$

and

$$(\forall a \in \mathcal{A}) a \leq \alpha, \quad (\text{A.1.2})$$

where (A.1.1) and (A.1.2) are called the *achievability* (or *forward*) part and the *converse* part, respectively, of the theorem. Specifically, (A.1.2) states that α is an upper bound of \mathcal{A} , and (A.1.1) states that no number less than α can be an upper bound for \mathcal{A} .

Property A.6 (Properties of the maximum)

1. $(\forall a \in \mathcal{A}) a \leq \max \mathcal{A}$, if $\max \mathcal{A}$ exists in $\mathbb{R} \cup \{-\infty, \infty\}$.
2. $\max \mathcal{A} \in \mathcal{A}$.

From the above property, in order to obtain $\alpha = \max \mathcal{A}$, one needs to show that α satisfies both

$$(\forall a \in \mathcal{A}) a \leq \alpha \quad \text{and} \quad \alpha \in \mathcal{A}.$$

Infimum and Minimum

I: a-5

The concepts of infimum and minimum are dual to those of supremum and maximum.

Definition A.7 (Lower bound of a set) A real number ℓ is called a *lower bound* of a non-empty subset \mathcal{A} in \mathbb{R} if every element of \mathcal{A} is greater than or equal to ℓ ; we say that \mathcal{A} is *bounded below*. Symbolically, the definition becomes:

$$\mathcal{A} \subset \mathbb{R} \text{ is bounded below} \iff (\exists \ell \in \mathbb{R}) \text{ such that } (\forall a \in \mathcal{A}) a \geq \ell.$$

Definition A.8 (Greatest lower bound or infimum) Suppose \mathcal{A} is a non-empty subset of \mathbb{R} . Then we say that a real number ℓ is a *greatest lower bound* or *infimum* of \mathcal{A} if ℓ is a lower bound of \mathcal{A} and if $\ell \geq \ell'$ for each lower bound ℓ' of \mathcal{A} . In this case, we write $\ell = \inf \mathcal{A}$; other notations are $\ell = \inf_{x \in \mathcal{A}} x$ and $\ell = \inf\{x : x \in \mathcal{A}\}$.

Completeness Axiom: (Greatest lower bound property) Let \mathcal{A} be a non-empty subset of \mathbb{R} that is bounded below. Then \mathcal{A} has a greatest lower bound.

Infimum and Minimum

I: a-6

- It directly follows that if a non-empty set in \mathbb{R} has an infimum, then this infimum is unique.
- Furthermore, working in the set of extended real numbers, the infimum of the empty set is defined as ∞ and that of a set not bounded below as $-\infty$.

Definition A.9 (Minimum) If $\inf \mathcal{A} \in \mathcal{A}$, then $\inf \mathcal{A}$ is also called the *minimum* of \mathcal{A} , and is denoted by $\min \mathcal{A}$. However, if $\inf \mathcal{A} \notin \mathcal{A}$, we say that the minimum of \mathcal{A} does not exist.

Property A.10 (Properties of the infimum)

1. The infimum of any set in $\mathbb{R} \cup \{-\infty, \infty\}$ always exists.
2. $(\forall a \in \mathcal{A}) a \geq \inf \mathcal{A}$.
3. If $\infty > \inf \mathcal{A} > -\infty$, then $(\forall \varepsilon > 0)(\exists a_0 \in \mathcal{A}) a_0 < \inf \mathcal{A} + \varepsilon$.
(The existence of $a_0 \in [\inf \mathcal{A}, \inf \mathcal{A} + \varepsilon)$ for any $\varepsilon > 0$ under the assumption of $|\inf \mathcal{A}| < \infty$ is called the *approximation property for the infimum*.)
4. If $\inf \mathcal{A} = -\infty$, then $(\forall L \in \mathbb{R})(\exists B_0 \in \mathcal{A}) B_0 < L$.
5. If $\inf \mathcal{A} = \infty$, then \mathcal{A} is empty.

Infimum and Minimum

I: a-7

Observation A.11 Analogously to Observation A.5, a typical source coding theorem in Information Theory establishes that a (finite) real number α is the infimum of a set \mathcal{A} . Thus, to prove such a theorem, one must show that α satisfies both properties 3 and 2 above, i.e.,

$$(\forall \varepsilon > 0)(\exists a_0 \in \mathcal{A}) a_0 < \alpha + \varepsilon \quad (\text{A.2.3})$$

and

$$(\forall a \in \mathcal{A}) a \geq \alpha. \quad (\text{A.2.4})$$

Here, (A.2.3) is called the *achievability* or *forward* part of the coding theorem; it specifies that no number greater than α can be a lower bound for \mathcal{A} . Also, (A.2.4) is called the *converse* part of the theorem; it states that α is a lower bound of \mathcal{A} .

Property A.12 (Properties of the minimum)

1. $(\forall a \in \mathcal{A}) a \geq \min \mathcal{A}$, if $\min \mathcal{A}$ exists in $\mathbb{R} \cup \{-\infty, \infty\}$.
2. $\min \mathcal{A} \in \mathcal{A}$.

Boundedness and suprema operations

I: a-8

Definition A.13 (Boundedness) A subset \mathcal{A} of \mathbb{R} is said to be *bounded* if it is both bounded above and bounded below; otherwise it is called *unbounded*.

Lemma A.14 (Condition for boundedness) A subset \mathcal{A} of \mathbb{R} is bounded iff $(\exists k \in \mathbb{R})$ such that $(\forall a \in \mathcal{A}) |a| \leq k$.

Lemma A.15 (Monotone property) Suppose that \mathcal{A} and \mathcal{B} are non-empty subsets of \mathbb{R} such that $\mathcal{A} \subset \mathcal{B}$. Then

1. $\sup \mathcal{A} \leq \sup \mathcal{B}$.
2. $\inf \mathcal{A} \geq \inf \mathcal{B}$.

Boundedness and suprema operations

I: a-9

Lemma A.16 (Supremum for set operations) Define the “addition” of two sets \mathcal{A} and \mathcal{B} as

$$\mathcal{A} + \mathcal{B} \triangleq \{c \in \mathbb{R} : c = a + b \text{ for some } a \in \mathcal{A} \text{ and } b \in \mathcal{B}\}.$$

Define the “scaler multiplication” of a set \mathcal{A} by a scalar $k \in \mathbb{R}$ as

$$k \cdot \mathcal{A} \triangleq \{c \in \mathbb{R} : c = k \cdot a \text{ for some } a \in \mathcal{A}\}.$$

Finally, define the “negation” of a set \mathcal{A} as

$$-\mathcal{A} \triangleq \{c \in \mathbb{R} : c = -a \text{ for some } a \in \mathcal{A}\}.$$

Then the following hold.

1. If \mathcal{A} and \mathcal{B} are both bounded above, then $\mathcal{A} + \mathcal{B}$ is also bounded above and $\sup(\mathcal{A} + \mathcal{B}) = \sup \mathcal{A} + \sup \mathcal{B}$.
2. If $0 < k < \infty$ and \mathcal{A} is bounded above, then $k \cdot \mathcal{A}$ is also bounded above and $\sup(k \cdot \mathcal{A}) = k \cdot \sup \mathcal{A}$.
3. $\sup \mathcal{A} = -\inf(-\mathcal{A})$ and $\inf \mathcal{A} = -\sup(-\mathcal{A})$.

Boundedness and suprema operations

I: a-10

- Property 1 does not hold for the “product” of two sets, where the “product” of sets \mathcal{A} and \mathcal{B} is defined as as

$$\mathcal{A} \cdot \mathcal{B} \triangleq \{c \in \mathbb{R} : c = ab \text{ for some } a \in \mathcal{A} \text{ and } b \in \mathcal{B}\}.$$

In this case, both of these two situations can occur:

$$\begin{aligned} \sup(\mathcal{A} \cdot \mathcal{B}) &> (\sup \mathcal{A}) \cdot (\sup \mathcal{B}) \\ \sup(\mathcal{A} \cdot \mathcal{B}) &= (\sup \mathcal{A}) \cdot (\sup \mathcal{B}). \end{aligned}$$

Example. $\mathcal{A} = [-1, 0)$ and $\mathcal{B} = [-1, 0)$. Then

$$\sup(\mathcal{A} \cdot \mathcal{B}) = 1 \text{ and } \sup \mathcal{A} = \sup \mathcal{B} = 0.$$

Example. $\mathcal{A} = [-1, 0)$ and $\mathcal{B} = [0, 1)$. Then

$$\sup(\mathcal{A} \cdot \mathcal{B}) = \sup \mathcal{A} = 0 \text{ and } \sup \mathcal{B} = 1.$$

Boundedness and suprema operations

I: a-11

Lemma A.17 (Supremum/infimum for monotone functions)

1. If $f : \mathbb{R} \rightarrow \mathbb{R}$ is a non-decreasing function, then

$$\sup\{x \in \mathbb{R} : f(x) < \varepsilon\} = \inf\{x \in \mathbb{R} : f(x) \geq \varepsilon\}$$

and

$$\sup\{x \in \mathbb{R} : f(x) \leq \varepsilon\} = \inf\{x \in \mathbb{R} : f(x) > \varepsilon\}.$$

2. If $f : \mathbb{R} \rightarrow \mathbb{R}$ is a non-increasing function, then

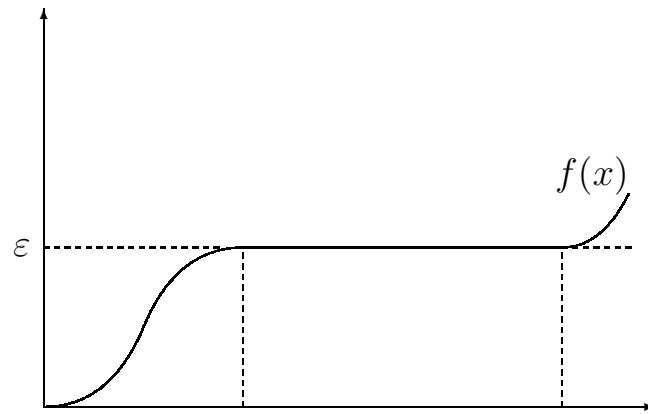
$$\sup\{x \in \mathbb{R} : f(x) > \varepsilon\} = \inf\{x \in \mathbb{R} : f(x) \leq \varepsilon\}$$

and

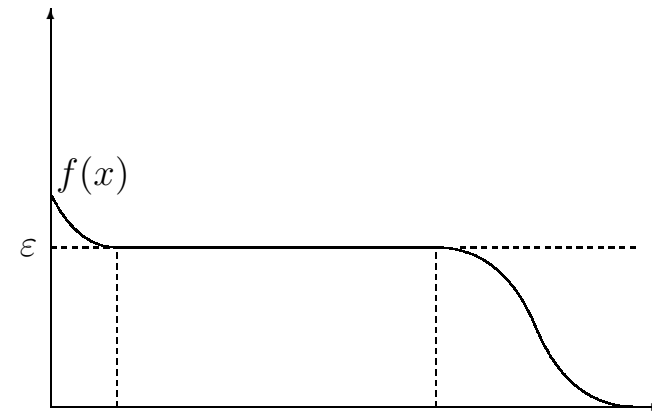
$$\sup\{x \in \mathbb{R} : f(x) \geq \varepsilon\} = \inf\{x \in \mathbb{R} : f(x) < \varepsilon\}.$$

Illustration of Lemma A.17

I: a-12



$$\begin{aligned} \sup\{x : f(x) < \varepsilon\} &= \inf\{x : f(x) \geq \varepsilon\} \\ \sup\{x : f(x) \leq \varepsilon\} &= \inf\{x : f(x) > \varepsilon\} \end{aligned}$$



$$\begin{aligned} \sup\{x : f(x) > \varepsilon\} &= \inf\{x : f(x) \leq \varepsilon\} \\ \sup\{x : f(x) \geq \varepsilon\} &= \inf\{x : f(x) < \varepsilon\} \end{aligned}$$

Sequences and Their Limits

I: a-13

- Let \mathbb{N} denote the set of “natural numbers” (positive integers) $1, 2, 3, \dots$.
- A sequence drawn from a real-valued function is denoted by

$$f : \mathbb{N} \rightarrow \mathbb{R}.$$

In other words, $f(n)$ is a real number for each $n = 1, 2, 3, \dots$.

- It is usual to write $f(n) = a_n$, and we often indicate the sequence by any one of these notations

$$\{a_1, a_2, a_3, \dots, a_n, \dots\} \quad \text{or} \quad \{a_n\}_{n=1}^{\infty}.$$

- One important question that arises with a sequence is what happens when n gets large. To be precise, we want to know that when n is large enough, whether or not every a_n is close to some fixed number L (which is the *limit* of a_n).

Sequences and Their Limits

I: a-14

Definition A.18 (Limit) The *limit* of $\{a_n\}_{n=1}^{\infty}$ is the real number L satisfying:
($\forall \varepsilon > 0$)($\exists N$) such that ($\forall n > N$)

$$|a_n - L| < \varepsilon.$$

In this case, we write $L = \lim_{n \rightarrow \infty} a_n$. If no such L satisfies the above statement, we say that the limit of $\{a_n\}_{n=1}^{\infty}$ does not exist.

Property A.19 If $\{a_n\}_{n=1}^{\infty}$ and $\{b_n\}_{n=1}^{\infty}$ both have a limit in \mathbb{R} , then the following hold.

1. $\lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$.
2. $\lim_{n \rightarrow \infty} (\alpha \cdot a_n) = \alpha \cdot \lim_{n \rightarrow \infty} a_n$.
3. $\lim_{n \rightarrow \infty} (a_n b_n) = (\lim_{n \rightarrow \infty} a_n)(\lim_{n \rightarrow \infty} b_n)$.

Sequences and Their Limits

I: a-15

- Note that in the above definition, $-\infty$ and ∞ cannot be a legitimate limit for any sequence.
- In fact, if $(\forall L)(\exists N)$ such that $(\forall n > N) a_n > L$, then we say that a_n *diverges* to ∞ and write $a_n \rightarrow \infty$. A similar argument applies to a_n diverging to $-\infty$.
- For convenience, researchers will sometimes work in the set of extended real numbers and thus state that a sequence $\{a_n\}_{n=1}^{\infty}$ that diverges to either ∞ or $-\infty$ has a limit in $\mathbb{R} \cup \{-\infty, \infty\}$.

Lemma A.20 (Convergence of monotone sequences) If $\{a_n\}_{n=1}^{\infty}$ is non-decreasing in n , then $\lim_{n \rightarrow \infty} a_n$ exists in $\mathbb{R} \cup \{-\infty, \infty\}$. If $\{a_n\}_{n=1}^{\infty}$ is also bounded from above – i.e., $a_n \leq L \forall n$ for some L in \mathbb{R} – then $\lim_{n \rightarrow \infty} a_n$ exists in \mathbb{R} .

Likewise, if $\{a_n\}_{n=1}^{\infty}$ is non-increasing in n , then $\lim_{n \rightarrow \infty} a_n$ exists in $\mathbb{R} \cup \{-\infty, \infty\}$. If $\{a_n\}_{n=1}^{\infty}$ is also bounded from below – i.e., $a_n \geq L \forall n$ for some L in \mathbb{R} – then $\lim_{n \rightarrow \infty} a_n$ exists in \mathbb{R} .

Sequences and Their Limits

I: a-16

- The limit of a sequence may not exist.

Example. $a_n = (-1)^n$.

Then a_n will be close to either -1 or 1 for n large.

- Hence, more generalized definitions that can describe the general limiting behavior of a sequence is required.

Definition A.21 (limsup and liminf) The *limit supremum* of $\{a_n\}_{n=1}^{\infty}$ is the extended real number in $\mathbb{R} \cup \{-\infty, \infty\}$ defined by

$$\limsup_{n \rightarrow \infty} a_n \triangleq \lim_{n \rightarrow \infty} (\sup_{k \geq n} a_k),$$

and the *limit infimum* of $\{a_n\}_{n=1}^{\infty}$ is the extended real number defined by

$$\liminf_{n \rightarrow \infty} a_n \triangleq \lim_{n \rightarrow \infty} (\inf_{k \geq n} a_k).$$

Some also use the notations $\overline{\lim}$ and $\underline{\lim}$ to denote limsup and liminf, respectively.

Sequences and Their Limits

I: a-17

- Note that the limit supremum and the limit infimum of a sequence is always defined in $\mathbb{R} \cup \{-\infty, \infty\}$, since the sequences $\sup_{k \geq n} a_k = \sup\{a_k : k \geq n\}$ and $\inf_{k \geq n} a_k = \inf\{a_k : k \geq n\}$ are monotone in n (cf. Lemma A.20).

Lemma A.22 (Limit) For a sequence $\{a_n\}_{n=1}^{\infty}$,

$$\lim_{n \rightarrow \infty} a_n = L \iff \limsup_{n \rightarrow \infty} a_n = \liminf_{n \rightarrow \infty} a_n = L.$$

Sequences and Their Limits

I: a-18

Property A.23 (Properties of the limit supremum)

1. The limit supremum always exists in $\mathbb{R} \cup \{-\infty, \infty\}$.
2. If $|\limsup_{m \rightarrow \infty} a_m| < \infty$, then $(\forall \varepsilon > 0)(\exists N)$ such that $(\forall n > N) a_n < \limsup_{m \rightarrow \infty} a_m + \varepsilon$. (Note that this holds for every $n > N$.)
3. If $|\limsup_{m \rightarrow \infty} a_m| < \infty$, then $(\forall \varepsilon > 0 \text{ and integer } K)(\exists N > K)$ such that $a_N > \limsup_{m \rightarrow \infty} a_m - \varepsilon$. (Note that this holds *only* for *one* N , which is larger than K .)

Property A.24 (Properties of the limit infimum)

1. The limit infimum always exists in $\mathbb{R} \cup \{-\infty, \infty\}$.
2. If $|\liminf_{m \rightarrow \infty} a_m| < \infty$, then $(\forall \varepsilon > 0 \text{ and } K)(\exists N > K)$ such that $a_N < \liminf_{m \rightarrow \infty} a_m + \varepsilon$. (Note that this holds *only* for *one* N , which is larger than K .)
3. If $|\liminf_{m \rightarrow \infty} a_m| < \infty$, then $(\forall \varepsilon > 0)(\exists N)$ such that $(\forall n > N) a_n > \liminf_{m \rightarrow \infty} a_m - \varepsilon$. (Note that this holds for every $n > N$.)

Sequences and Their Limits

I: a-19

Definition A.25 (Sufficiently large) We say that a property holds for a sequence $\{a_n\}_{n=1}^{\infty}$ *almost always* or for *all sufficiently large n* if the property holds for every $n > N$ for some N .

Definition A.26 (Infinitely often) We say that a property holds for a sequence $\{a_n\}_{n=1}^{\infty}$ *infinitely often* or for *infinitely many n* if for every K , the property holds for *one* (specific) N with $N > K$.

- Then properties 2 and 3 of Property A.23 can be respectively re-phrased as:

if $|\limsup_{m \rightarrow \infty} a_m| < \infty$, then $(\forall \varepsilon > 0)$

$$a_n < \limsup_{m \rightarrow \infty} a_m + \varepsilon \quad \text{for all sufficiently large } n$$

and

$$a_n > \limsup_{m \rightarrow \infty} a_m - \varepsilon \quad \text{for infinitely many } n.$$

- Similarly, properties 2 and 3 of Property A.24 becomes: if $|\liminf_{m \rightarrow \infty} a_m| < \infty$, then $(\forall \varepsilon > 0)$

$$a_n < \liminf_{m \rightarrow \infty} a_m + \varepsilon \quad \text{for infinitely many } n$$

and

$$a_n > \liminf_{m \rightarrow \infty} a_m - \varepsilon \quad \text{for all sufficiently large } n.$$

Sequences and Their Limits

I: a-20

Lemma A.27

1. $\liminf_{n \rightarrow \infty} a_n \leq \limsup_{n \rightarrow \infty} a_n$.
2. If $a_n \leq b_n$ for all sufficiently large n , then

$$\liminf_{n \rightarrow \infty} a_n \leq \liminf_{n \rightarrow \infty} b_n \quad \text{and} \quad \limsup_{n \rightarrow \infty} a_n \leq \limsup_{n \rightarrow \infty} b_n.$$

3. $\limsup_{n \rightarrow \infty} a_n < r \Rightarrow a_n < r$ for all sufficiently large n .
4. $\limsup_{n \rightarrow \infty} a_n > r \Rightarrow a_n > r$ for infinitely many n .
- 5.

$$\begin{aligned} \liminf_{n \rightarrow \infty} a_n + \liminf_{n \rightarrow \infty} b_n &\leq \liminf_{n \rightarrow \infty} (a_n + b_n) \\ &\leq \limsup_{n \rightarrow \infty} a_n + \liminf_{n \rightarrow \infty} b_n \\ &\leq \limsup_{n \rightarrow \infty} (a_n + b_n) \\ &\leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n. \end{aligned}$$

Sequences and Their Limits

I: a-21

6. If $\lim_{n \rightarrow \infty} a_n$ exists, then

$$\liminf_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \liminf_{n \rightarrow \infty} b_n$$

and

$$\limsup_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n.$$

Concept behind Limsup and Liminf

I: a-22

- Limsup = largest clustering point
- Liminf = smallest clustering point
- A clustering point is a point that the sequence a_n hits close for infinitely many times.

E.g., $a_n = \sin(n\pi/2)$

$$\Rightarrow \{a_n\}_{n \geq 1} = \{1, 0, -1, 0, 1, 0, -1, 0, \dots\}$$

There are three clustering points in such sequence, which are -1 , 0 and 1 .

Consequently,

$$\limsup_{n \rightarrow \infty} a_n = 1 = \text{the largest clustering point}$$

$$\liminf_{n \rightarrow \infty} a_n = -1 = \text{the smallest clustering point}$$

E.g., $a_n = -n$. Then $\limsup_{n \rightarrow \infty} a_n = \liminf_{n \rightarrow \infty} a_n = -\infty$.

E.g., $a_n = n$. Then $\limsup_{n \rightarrow \infty} a_n = \liminf_{n \rightarrow \infty} a_n = \infty$.

Equivalence

I: a-23

- We close this appendix by providing some equivalent statements that are often used to simplify proofs.
- For example, instead of directly showing that quantity x is less than or equal to quantity y , one can take an arbitrary constant $\varepsilon > 0$ and prove that $x < y + \varepsilon$.
- Since $y + \varepsilon$ is a larger quantity than y , in some cases it might be easier to show $x < y + \varepsilon$ than proving $x \leq y$.

Theorem A.28 For any x, y and a in \mathbb{R} ,

1. $x < y + \varepsilon$ for all $\varepsilon > 0$ iff $x \leq y$;
2. $x < y - \varepsilon$ for some $\varepsilon > 0$ iff $x < y$;
3. $x > y - \varepsilon$ for all $\varepsilon > 0$ iff $x \geq y$;
4. $x > y + \varepsilon$ for some $\varepsilon > 0$ iff $x > y$;
5. $|a| < \varepsilon$ for all $\varepsilon > 0$ iff $a = 0$.

Key Notes

I: a-24

- Supremum and Infimum over a subset of real line
- Limsup and Liminf (and their properties)
- Sufficiently large and infinitely often
- Equivalence