

An order on a set S is a relation, denoted $<$, such that:

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1. trichotomy: $\forall x, y \in S$, one and only one of the following hold:
 $x < y$ or $x = y$ or $y < x$

2. transitivity: $\forall x, y, z \in S$
 $x < y$ and $y < z \Rightarrow x < z$

An ordered set is a pair $(S, <)$ of a set and an order.

Ex. \mathbb{Q} is an ordered set.
 \mathbb{Q} is also a field.

An ordered field is a field F such that

1. $\forall x, y, z \in F$, $y < z \Rightarrow y + x < z + x$
2. if $x > 0$, $y > 0$, then $xy > 0$.

Ex. \mathbb{Q} is an ordered field.

Let S be ordered, $E \subseteq S$. We say E is bounded above if $\exists \beta \in S$ such that
 $x \leq \beta \quad \forall x \in E$. We call β an upper bound of E .

Let $E \subseteq S$ be bounded above. If $\exists \alpha \in S$ such that:

1. α is an upper bound of E
2. if β is an upper bound of E , then $\alpha \leq \beta$,

then α is the least upper bound or supremum of E
 $\alpha = \sup(E)$.

Greatest lower bounds are defined similarly, called the infimum of E , $\inf(E)$.

Ex. $S_1 = \{p \in \mathbb{Q} \mid p = \frac{n}{3}, n \in \mathbb{Z}\}$
 \rightarrow not bounded above or below

$S_2 = \{p \in \mathbb{Q} \mid p = \frac{3}{n}, n \in \mathbb{Z}, n \neq 0\}$

$-3 \leq \frac{3}{n} \leq 3 \rightarrow$ bounded above and below: $\sup(S_2) = 3$, $\inf(S_2) = -3$

$E_1 = \{\frac{1}{2}, 1, 2\} \in \mathbb{Q}$. $\inf(E_1) = \frac{1}{2}$, $\sup(E_1) = 2$

$E_2 = \{p \in \mathbb{Q} \mid p > 0\} = \mathbb{Q} > 0$. $\sup(E_2) \rightarrow \text{DNE}$, $\inf(E_2) = 0 \in \mathbb{Q}$
 $\notin E_2$

$E_3 = \{p \in \mathbb{Q} \mid p < 2\}$ $\sup(E_3) = 2$

$E_4 = \{p \in \mathbb{Q} \mid p \leq 2\}$ $\sup(E_4) = 2$

$E_5 = \{p \in \mathbb{Q} \mid p^2 < 2\}$ $\sup(E_5) \text{ DNE!}$

An ordered set S has the least-upper-bound property if every nonempty subset of S that has an upper bound also has a least upper bound in S .

Note: \mathbb{Q} does not have the least-upper-bound property.

Theorem: \mathbb{R} is an ordered field with the least-upper-bound property,
and \mathbb{Q} is a subfield of \mathbb{R} ($\mathbb{Q} \in \mathbb{R}$, same $+$ and \times).

A cut (Dedekind cut) is a subset $\alpha \subseteq \mathbb{Q}$ such that

- (a) α is nonempty and proper ($\alpha \neq \emptyset, \alpha \neq \mathbb{Q}$)
- (b) if $p \in \alpha$ and $q \in \mathbb{Q}, q < p$, then $q \in \alpha$
(α is closed downward)
- (c) if $p \in \alpha$, then $\exists r \in \alpha$ such that $p < r$
(no largest element)

Ex: $\{p \in \mathbb{Q} \mid p < 1\}$ is a cut
 $\{p \in \mathbb{Q} \mid p \leq 2\}$ is not a cut

Def: $\mathbb{R} = \{\alpha \mid \alpha \text{ is a cut}\}$

Ex. $\{p \in \mathbb{Q} \mid p < 0 \text{ or } p^2 < 2\} \Rightarrow \sqrt{2}$



Consequences of the least-upper-bound property:

Archimedean property: if $x, y \in \mathbb{R}$ and $x > 0$, then $\exists n \in \mathbb{N}$ such that $nx > y$.

Proof: Let $A = \{nx \mid n \in \mathbb{N}\}$. Suppose $nx \leq y \forall n \in \mathbb{N}$ (y is an upper bound of A).
Since \mathbb{R} has least-upper-bound property, $\exists \alpha = \sup(A) \in \mathbb{R}$. But $x > 0$, so $\alpha - x < \alpha$.

So $\exists m \in \mathbb{N}$ such that

$$\alpha - x < mx \quad (\alpha - x \text{ is not an upper bound of } A)$$

Then $\alpha < mx + x = (m+1)x \in A$.

Thus, α is not an upper bound of A , since $\alpha < (m+1)x$, so $\alpha \neq \sup(A)$.

Therefore it is not the case that $nx < y \forall n \in \mathbb{N}$. So, $\exists n \in \mathbb{N}$ such that $nx > y$.