Chapter 1

Typology of \mathbb{R}^n and Fixed Point Theorems

Typology means the "properties of subsets".

1.1 Fundamental concepts

<u>Sets</u>

- N: natural numbers (1, 2, 3, ...)
- Z: integers (..., -2, -1, 0, 1, 2, ...)
- \mathbb{Q} : rational numbers (fractions of integers), same as $\mathbb{Z} \cup \{\text{fractionary numbers}\}\$
- \mathbb{R} : real numbers (all rational and irrational numbers), same as $\mathbb{Q} \cup \{\text{irrational numbers}\}$
- \mathbb{C} : complex numbers (numbers with real and imaginary parts), $\{a+bi, a, b \in \mathbb{R}\}$

Symbols

- ∀: for all
- ∃: there exists

Terminology

- \in : belongs to
- \subset : is contained
- ⊃: contains

A, B, 2 subsets of \mathbb{R}

- $A \cup B = \{x \in \mathbb{R} : x \in A \text{ or } x \in B\}$: union of A and B, all elements in A or B
- $A \cap B = \{x \in \mathbb{R} : x \in A \text{ and } x \in B\}$: intersection of A and B, all elements in both A and B
- $A^c = \{x \in \mathbb{R} : x \notin A\}$: complement of A, all elements not in A
- $A \setminus B = \{x \in \mathbb{R} : x \in A \text{ and } x \notin B\}$: difference of A and B, all elements in A but not in B
- 0: empty set, set with no elements

Definition 1.1.1: Disjoint

 $A, B \subset \mathbb{R}$, A and B are disjoint iff $A \cap B = \emptyset$.

Properties

- Commutative: $A \cup B = B \cup A$, $A \cap B = B \cap A$
- Associative: $A \cup (B \cup C) = (A \cup B) \cup C, A \cap (B \cap C) = (A \cap B) \cap C$
- Distributive: $A \cup (B \cap C) = (A \cup B) \cap (A \cup C), A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$

• De Morgan's Laws: $(A \cup B)^c = A^c \cap B^c$, $(A \cap B)^c = A^c \cup B^c$

Terminology

I is a set of indixes, $\forall_j \in I, A_j \subset \mathbb{R}$

- $\bigcap_{j \in I} A_j = \{x \in \mathbb{R} : x \in A_j, \forall_j \in I\}$: intersection of all A_j , all elements in every A_j
- $\bigcup_{j \in I} A_j = \{x \in \mathbb{R} : x \in A_j \text{ for some } j \in I\}$: union of all A_j , all elements in at least one A_j

```
Example 1.1.1 (Union and Intersection)
I_{n} = \left(-\frac{1}{n}, \frac{1}{n}\right), n \in \mathbb{N}
\bigcap_{j \in \mathbb{N}} I_{n} = \{0\}
\bigcup_{j \in \mathbb{N}} I_{n} = (-1, 1)
```

From now on, extending the domain where the sets live to \mathbb{R}^n . $\mathbb{R}^n = \{(x_1, x_2, \cdots, x_n) : x_i \in \mathbb{R}, i = 1, 2, \cdots, n\}$. $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R} = \{(a, b) : a \in \mathbb{R}, b \in \mathbb{R}\}$. $\mathbb{R}^n = \mathbb{R} \times \mathbb{R} \times \cdots \times \mathbb{R} = (x_1, x_2, \cdots, x_n)$.

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Example 1.1.2 (\mathbb{R}^2) \mathbb{R} \times \{0\} = \{(x,0), x \in \mathbb{R}\}, the order of the pair matters.
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1.2 Functions

A, B sets. Correspondence between two sets, A and B, in such a way that to each element of A corresponds one and only one element of B.

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Note:

element of A: objects
elements of B that receives arrow: image
f: \underbrace{A \rightarrow B}_{domain} \Rightarrow x \rightarrow f(x)
\underbrace{f(x)}_{analytical\ expression}
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Example 1.2.1 (Domain-1) f: D_f \to \mathbb{R} \Rightarrow x \to \sqrt{x} \\ D_f = [0, +\infty) \text{ or } D_f = \mathbb{R}_0^+, \text{ also called the maximal domain}
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```
Example 1.2.2 (Domain-2) g: D_g \to \mathbb{R} \Rightarrow x \to \frac{1}{x}  D_g = (-\infty, 0) \cup (0, +\infty) \text{ or } D_g = \mathbb{R} \setminus \{0\}
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Example 1.2.3 (Domain-3)
h: D_h \to \mathbb{R} \Rightarrow x \to \ln(x)
D_h = (0, +\infty) \text{ or } D_h = \mathbb{R}^+
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```
Example 1.2.4 (Domain-4) A \subset \mathbb{R}, l: A \to A \Rightarrow x \to x D_l = \mathbb{R}, also known as the identity map
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Definition 1.2.1: Graph
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$$f:A \rightarrow B \Rightarrow x \rightarrow f(x)$$

Graph of f is defined as $Gr(f) = \{(x, y) \in A \times B : y = f(x)\}.$

```
Example 1.2.5 (Graph)
f: \mathbb{R}^3 \to \mathbb{R} \Rightarrow (x_1, x_2, x_3) \to x_1 x_2 x_3
Gr(f) = \{(x_1, x_2, x_3, y) \in \mathbb{R}^3 \times \mathbb{R} : y = f(x_1, x_2, x_3) = x_1 x_2 x_3\}
```

 $f: A \to B$ where $A, B \subset \mathbb{R}$

Definition 1.2.2: Injective

```
f(x_1) = f(x_2) \Leftrightarrow x_1 = x_2
```

An injective function, also known as one-to-one function, is a function where distinct elements in the domain map to distinct elements in the codomain. This means that no two different inputs can produce the same output.

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Example 1.2.6 (Injective?) f: \mathbb{R} \to \mathbb{R} \Rightarrow x \to x^2 This is not injective because f(1) = f(-1) = 1 but 1 \neq -1. But, if we restrict the domain to \mathbb{R}^+_0, then it is injective.
```

Definition 1.1: Surjective

Image(f) = B

A surjective function, also known as onto function, is a function where every element in the codomain has at least one element from the domain mapping to it. This means that the function covers the entire codomain.

```
Example 1.2.7 (Surjective?) f: \mathbb{R} \to \mathbb{R} \Rightarrow x \to x^2 This is not surjective because there is no x \in \mathbb{R} such that f(x) = -1. But, if we restrict the codomain to \mathbb{R}^+_0, then it is surjective.
```

Definition 1.2.3: Bijective

f is bijective iff it is injective and surjective.

Compontion of maps

 $A,B,C\subset\mathbb{R},$ and $\begin{cases} f:A\to B\\ g:B\to C \end{cases}$ Then, the composition of f and g is defined as $g\circ f:A\to C\Rightarrow x\to g(f(x)).$ The map is well defined if $Image(f)\subset D_q.$

```
Example 1.2.8 (Composition of maps)
f: \mathbb{R} \to \mathbb{R} \Rightarrow x \to x^{2}
g: \mathbb{R} \to \mathbb{R} \Rightarrow x \to x + 1
g \circ f: \mathbb{R} \to \mathbb{R} \Rightarrow x \to g(f(x)) = x^{2} + 1
f \circ g: \mathbb{R} \to \mathbb{R} \Rightarrow x \to f(g(x)) = (x+1)^{2} = x^{2} + 2x + 1
```

In general, $g \circ f \neq f \circ g$ unless linear.

Definition 1.2.4: Inverse

f, g are maps. If $f \circ g = g \circ f = I_d$, then f and g are inverses of each other, denoted as $f = g^{-1}$ and $g = f^{-1}$, one with respect to other.

```
Example 1.2.9 (Inverse?)

g: \mathbb{R} \to \mathbb{R}^+ \Rightarrow x \to \exp^x

f: \mathbb{R}^+ \to \mathbb{R} \Rightarrow x \to \ln(x)

f \circ g = f(e^x) = \ln(e^x) = x

g \circ f = g(\ln(x)) = e^{\ln(x)} = x

f \circ g = g \circ f = I_d \Rightarrow f and g are inverses of each other.
```

Corollary 1.2.1 Invertibility

f is invertible iff f is bijective.

 $f: \mathbb{R} \to \mathbb{R}$ is not bijective \Rightarrow f is not invertible.

Cardinal of sets

 $\Omega \subseteq \mathbb{R}^n, n \in \mathbb{N}$

Definition 1.2: Finite

 Ω is finite if $\#\Omega \in \mathbb{N}$.

There exists a bijection with Ω and $\{1, 2, \dots, n\}$ for some $n \in \mathbb{N}$.

Example 1.2.10 (Cardinality)

```
A = \{a, b, c\} where a \neq b \land b \neq c \land c \neq a
#A = 3
```

And of course, Ω is infinite if it is not finite.

#Ø = 0

Infinite sets can be further classified into countable and uncountable sets.

- Ω is countable if there exists a bijection between Ω and \mathbb{N} .
- Ω is uncountable if it is not countable.

Note:

In this course, finite sets are countable sets.

Example 1.2.11 (Countable)

 $A = \{2, 4, 8\}$ is finite \Rightarrow A is countable.

Example 1.2.12 (Countable)

```
B = \{4, 5, 6, 7, \dots\} = \{n \in \mathbb{N} : x \ge 4\}
 f : B \to \mathbb{N} \Rightarrow n \to n - 3 \text{ is a bijection} \Rightarrow B \text{ is countable.}
```

Example 1.2.13 (Countable)

```
\begin{split} \mathbb{Z} &= \{\cdots, -3, -2, -1, 0, 1, 2, 3, \cdots\} \\ f &: \mathbb{N} \to \mathbb{Z} \\ n &\to \begin{cases} 0, & n=1 \\ k, & n=2k \\ -k, & n=2k+1 \end{cases}, \, k \in \mathbb{N}, \, \text{is a bijection} \Rightarrow \mathbb{Z} \, \text{is countable}. \end{split}
```

Example 1.2.14 (Uncountable)

[0,1] is uncountable.

Proof by contradiction: assume [0,1] is countable. Then, there exists a bijection $f:\mathbb{N}\to[0,1]$. Let $f(n)=0.a_{n1}a_{n2}a_{n3}\cdots$ be the decimal representation of f(n). Construct a number $b=0.b_1b_2b_3\cdots$ where $b_n\neq a_{nn}$ and $b_n\in\{0,1,2,\cdots,9\}$. Then, $b\in[0,1]$ but $b\neq f(n)$ for all $n\in\mathbb{N}$, contradicting the assumption that f is a bijection. Therefore, [0,1] is uncountable.

Corollary 1.2.2 Countability

 \mathbb{R} is uncountable.

Metric spaces 1.3

A metric space is a set equipped with a metric, which is a function that defines a distance between any two elements in the set. $\Omega \neq \emptyset$.

Definition 1.3.1: Metric

A metric or distance is a map $d: X \times X \to \mathbb{R}^+_0$ that satisfies the following properties

- (Non-negativity) $d(x, y) \ge 0$
- (Identity of indiscernibles) $d(x, y) = 0 \Leftrightarrow x = y$
- (Symmetry) d(x, y) = d(y, x)
- (Triangle inequality) $d(x,z) \le d(x,y) + d(y,z), \forall x,y,z \in \Omega$

Example 1.3.1 (Metric)

d(x, y) = |x - y| is a metric.

Example 1.3.2 (Metric)

 $d(x, y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2}$ is a metric.

Example 1.3.3 (Metric)

 $\Omega = \mathbb{R}^n$

 $d(x,y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2 + \dots + (x_n - y_n)^2} = \sqrt{\sum_{i=1}^n (x_i - y_i)^2}$ is a metric.

The metric defined above is called the Euclidean metric or Euclidean distance. There are also other metrics such as the Manhattan metric and the distance along the surface.

Example 1.3.4 (Manhattan distance)

 $A \rightarrow (x_A, y_A), B \rightarrow (x_B, y_B)$

 $d(A,B) = |x_A - x_B| + |y_A - y_B|$

Definition 1.3.2: Bounded map

(X, d) is a metric space, $A \subset X$.

 $f:A\to\mathbb{R}$ is bounded if there exists $a,b\in\mathbb{R}$ such that $a\le f(x)\le b, \forall x\in A$.

 $f: A \to X$ is bounded iff $\exists a \in X, \forall x \in A, d(f(x), a) \leq M$.

Example 1.3.5 (Unbounded)

$$\begin{split} f(x,y) &= e^{x^2+y^2}, (x,y) \in \mathbb{R} \\ f &: \mathbb{R}^2 \to \mathbb{R} \end{split}$$

$$f: \mathbb{R}^2 \to \mathbb{R}$$

f is unbounded because $\lim_{x^2+y^2\to\infty}e^{x^2+y^2}=\infty.$

Example 1.3.6 (Bounded)

$$\begin{split} g(x,y) &= e^{-x^2 - y^2}, (x,y) \in \mathbb{R} \\ g &: \mathbb{R}^2 \to \mathbb{R} \\ -x^2 - y^2 \in \mathbb{R}_0^- \\ 0 &< e^{-x^2 - y^2} \leq 1 \end{split}$$

$$g: \mathbb{R}^2 \to \mathbb{R}$$

$$-x^2-y^2\in\mathbb{R}$$

 \therefore *g* is bounded.

Definition 1.3.3: Diameter

 $A, B \subset X$ where (X, d) is a metric space.

The diameter is defined as $\operatorname{diam}(A, B) = \sup\{d(x, y), x \in A, y \in B\}$ which is the maximum distance between A and B.

```
Example 1.3.7 (Diameter) X = \mathbb{R}^2 A = \{(x,0), x \in \mathbb{R}\} B = \{(x,y) \in \mathbb{R}^2 : (x-4)^2 + (y-4)^2 \le 1\} diam(A,B) = \infty because A is unbounded.
```

Definition 1.3.4: Bounded set

 $A \subset X$, A is bounded if diam $(x, y) \leq M$, for some $M \in \mathbb{R}_0^+$, and for all $x, y \in A$.

Note:

f bounded \neq A bounded. f being the map and A being the set.

```
Example 1.3.8 (Bounded?) A = \mathbb{R}^2 f: \mathbb{R}^2 \to \mathbb{R} \Rightarrow (x, y) \to e^{-x^2 - y^2} f is bounded, i.e. bounded range, but A is unbounded, i.e. unbounded domain.
```

```
Example 1.3.9 (Bounded?) A = [-1, 1] \times [2, 3]
B = \mathbb{R}^2
f: A \to B \Rightarrow (x, y) \to (2x, 2y)
f is bounded, i.e. bounded range, and A is bounded, i.e. bounded domain.
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Example 1.3.10 (Bounded?) A = (0,1) f(x) = \ln(x) f is unbounded, i.e. unbounded range, but A is bounded, i.e. bounded domain.
```

1.4 Definition and typology

 $X = \mathbb{R}^n, A \subset X, a \in A, r > 0$

Definition 1.4.1: Open ball

An open ball centered at $a \in X$ and radius r > 0 is defined as $B_r(a) = \{x \in X : d(a,x) < r\}$.

Definition 1.4.2: Closed ball

A closed ball centered at $a \in X$ and radius r > 0 is defined as $D_r(a) = \{x \in X : d(a,x) \le r\}$. D is for "disk". $D_r(a) = \overline{B_r(a)}$.

Definition 1.4.3: Open set

A is an open set of X iff $\forall x \in X, \exists r > 0 : B_r(x) \subset A$.

Definition 1.4.4: Interior point

 X_0 is an interior points of A if there exists r>0 such that $B_r(x_0)\subset A$. We write int A.

Definition 1.4.5: Adherent point

 X_0 is an adherent point if for all r > 0, $B_r(x_0) \cap A \neq \emptyset$. Same notation as closure: \overline{A} or $\operatorname{cl}(A)$. Can also be written as $\operatorname{ad}(A)$.

Definition 1.4.6: Frontier point

 X_0 is a boundary or frontier point of A if for any r>0, $B_r(x_0)\cap A\neq\emptyset$ and $B_r(x_0)\cap A^c\neq\emptyset$. We write $\mathrm{fr}(A)$ or ∂A .

Definition 1.4.7: Closed set

 $A \subset X$ is a closed set iff A^c is open, $X \to \mathbb{R}^n$.

Example 1.4.1

```
A = [0, 1] \subset \mathbb{R}

int(A) = (0, 1)

cl(A) = [0, 1]
```

 $fr(A) = \{0, 1\}$

A is closed but not open becasuse $A^c = (-\infty, 0) \cup (1, +\infty)$ which is open.

Definition 1.4.8: Exterior point

```
B\subset \mathbb{R}^n
```

y is an exterior point of B iff $y \in int(B^c)$.

Example 1.4.2

```
\begin{aligned} A &= [0,1) \\ A^c &= (-\infty,0) \cup [1,+\infty) \\ &\inf(A^c) &= (-\infty,0) \cup (1,+\infty) \\ &\operatorname{ext}(A) &= (-\infty,0) \cup (1,+\infty) \end{aligned}
```

Example 1.4.3

```
\begin{split} B &= [0,1) \times [0,1) \\ B^c &= \left[ (-\infty,0) \times \mathbb{R} \right] \cup \left[ [0,\infty) \times \mathbb{R}^- \right] \cup \left[ [1,\infty) \times \mathbb{R} \right] \cup \left[ [0,1] \times [1,\infty) \right] \end{split}
```

Proposition: $A \subset \mathbb{R}^n$

- 1. Any open ball is an open set.
- 2. $int(A) \subset A \subset cl(A)$
- 3. A is open \Leftrightarrow A = int(A)
- 4. A is closed \Leftrightarrow A = cl(A)
- 5. $\operatorname{cl}(A) = \operatorname{int}(A) \cup \partial A$
- 6. ∂A is closed.
- 7. A countable union of open sets is open.
- 8. A countable intersection of closed sets is closed.

Example 1.4.4

 $A=[0,1)\cup[2,3]$

- $\operatorname{int}(A) = (0,1) \cup (2,3) \rightarrow \operatorname{interior}$ is always open
- $\operatorname{cl}(A) = [0,1] \cup [2,3] \to \operatorname{closure}$ is the interior and the walls
- $\partial A = \{0, 1, 2, 3\}$
- A is open? No. Because $A \neq int(A)$
- A is closed? No. Because $A \neq \operatorname{cl}(A)$

Remarks:

- 1. There are sets that are neither open nor closed.
- 2. \mathbb{R}^n , \emptyset are either open or closed.

Example 1.4.5

 $B = \{(x, y) \in \mathbb{R}^2 : x^2 + (y+2)^2 \le 4\} \setminus \{(0, 0)\}$

- $int(B) = \{(x, y) \in \mathbb{R}^2 : x^2 + (y+2)^2 < 4\}$
- $ext(B) = \{(x, y) \in \mathbb{R}^2 : x^2 + (y+2)^2 > 4\}$
- $cl(B) = \{(x, y) \in \mathbb{R}^2 : x^2 + (y+2)^2 \le 4\}$
- $\partial B = \{(x, y) \in \mathbb{R}^2 : x^2 + (y+2)^2 = 4\}$
- B is open? No. Because $B \neq int(B)$
- B is closed? No. Because $B \neq cl(B)$

Definition 1.4.9: Bounded

A is bounded if $A \subset B_r(x_0)$, for some r > 0 and some $x_0 \in \mathbb{R}^n$.

Example 1.4.6

 $\mathbb{R} \times \{0\} \subset \mathbb{R}^n$

Not bounded because we cannot find a *x* large enough to contain the entire set.

Definition 1.4.10: Compact

 $A\subset \mathbb{R}^n$

A is compact iff A is closed and bounded.

Definition 1.4.11: Association point

 x_0 is an association point of A if for any r > 0, $B_r(x_0) \cap [A \setminus \{x_0\}] \neq \emptyset$

Example 1.4.7

 $A=\{\frac{1}{n},n\in\mathbb{N}\}\subset\mathbb{R}$ 0 \in A? No. But there are points from A that accumulates in the ball of 0.

 \therefore 0 is an accumulation point of A.

Definition 1.4.12: Isolated point

 x_0 is an isolated point of A if $x_0 \in A$ and x_0 is not an accumulation point of A.

 $cl(A) = int(A) \cup \partial A = \{accumulation points\} \cup \{isolated points\}, accumulation points can also be written as derivative of A, A'.$

Remarks:

 $x^2 = 9 \Leftrightarrow x = -3 \vee x = 3$

 $\{x \in \mathbb{R} : x^2 = 9\} \to \text{two points}$ $\{(x, y) \in \mathbb{R}^2 : x^2 = 9\} \to \text{two lines}$ $\{(x, y, z) \in \mathbb{R}^3 : x^2 = 9\} \to \text{two planes}$

Definition 1.4.13: Neighborhood

 $\mathbb{R}^n, x_0 \in \mathbb{R}^n$

 ν is a neighborhood of x_0 , if there exists r > 0 such that $B_r(x_0) \subset \nu$.

In general, we consider open neighborhood.

Remarks:

1.
$$g = \frac{1}{f}$$
, $D_g = \{x \in \mathbb{R}^n : f(x) \neq 0\}$

2.
$$g = \log(f), D_g = \{x \in \mathbb{R}^n : f(x) > 0\}$$

3.
$$g = \sqrt{f}, D_q = \{x \in \mathbb{R}^n : f(x) \ge 0\}$$

Definition 1.4.14: Convex

 $A \subset \mathbb{R}^n$

A is convex if for any two points X and Y in A, then the segment [X, Y] is contained in A.

1.5 Sequences in \mathbb{R}^n

Map from a subset of $\mathbb N$ into $\mathbb R^n$.

Example 1.5.1 (Sequence)

$$f(n) = n^2, n \in \mathbb{N}$$

 $f: \mathbb{N} \to \mathbb{R} \Rightarrow n \to n^2$

$$u_n = f(n) = n^2 \rightarrow \text{general term}$$

Example 1.5.2 (Sequence)

 $V_n = (n^2, n^2 + 1)$ is a sequence in \mathbb{R}^2 .

 $V_5 = (25, 26)$

Sometimes, it is important to see the convergence of sequences.

$$u_n = \frac{1}{n}$$

$$\lim_{n\to\infty} u_n = 0 \Rightarrow u_n \to 0$$

Lemma 1.5.1

If a sequnece u_n in $\mathbb R$ converges, the limit is unique.

 $u_n = (a_{1n}, a_{2n}, \cdots, a_{kn}) \in \mathbb{R}^k \to \text{the sequence converges if each component converges.}$

Example 1.5.3 (Convergence)

 $u_n = (\frac{1}{n}, \frac{n^2 - 2}{n^2})$ is a sequence in \mathbb{R}^2

• $\frac{1}{n} \to 0$

•
$$\frac{n^2-2}{n^2} = 1 - \frac{2}{n^2} \to 1$$

 $u_n \to (0,1), u_n$ converges.

When one of the components does not converge, we say that the sequence diverges.

Example 1.5.4 (Divergence)

$$u_n = (n^3 + n; \sqrt{n}; \frac{\sqrt{n}+3}{\sqrt{n}})$$
 in \mathbb{R}^3

•
$$\lim_{n\to\infty} n^3 + n = \infty$$
 (diverges)

•
$$\lim_{n\to\infty} \sqrt{n} = \infty$$
 (diverges)

•
$$\lim_{n\to\infty} \frac{\sqrt{n}+3}{\sqrt{n}} = \lim_{n\to\infty} 1 + \frac{3}{\sqrt{n}} = 1$$

 $\therefore u_n$ diverges.

Remarks:

- $(k \in \mathbb{R}) \frac{k}{n} \to 0$
- $(k \in \mathbb{R}) \frac{p(n)}{q(n)}$, then
 - 1. $\pm \infty$ if deg(p) > deg(q)
 - 2. quotient of the coefficient associated to the highest degree if deg(p) = deg(q)
 - 3. 0 if deg(p) < deg(q)

Example 1.5.5 (Sequences and subsequences)

$$u_n = (-1)^n$$

- $(u_n)_n$ diverges.
- $(u_{2n})_n \rightarrow 1$
- $(u_{2n+1})_n \rightarrow -1$, it is a subsequence (infinite sequence of terms of the original sequence).

Proposition:

- 1. If (u_n) is defined in a compact set, it admits a convergent sequence.
- 2. The accumulation point of a set A can be seen as a limit of a sequence in cl(A).

Example 1.5.6 (Accumulation point)

$$A = \{\frac{1}{n}, n \in \mathbb{R}\}$$

$$A' = \{0\}$$

Example 1.5.7 (Accumulation point)

$$u_n = \frac{(-1)^n}{n}$$

$$A' = \{0\}$$

Example 1.5.8 (Accumulation point)

$$u_n = (-1)^n$$

A' of the sequence: $\{-1, 1\}$

Definition 1.5.1: Cauchy sequence

 $(u_n)_n$ is a sequence in \mathbb{R} . We say that $(u_n)_n$ is a Cauchy sequence if $\forall \epsilon > 0, \exists n_0 \in \mathbb{N}, \forall m, n \geq n_0, |u_n - u_m| < \epsilon$. The difference between two terms is as small as I want.

Informally, $(u_n)_n$ convergent but when the limit is not in the space.

Example 1.5.9 (Cauchy sequence)

$$X = (0, 1)$$

$$u_n = \frac{1}{2}$$

 $u_n = \frac{1}{n}$ $(u_n)_n$ is a Cauchy sequence that is not (or could be) convergent.

Sequence is very close each order but could converge or not.