

Part IA - Analysis I

Theorems

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Limits and convergence

Sequences and series in \mathbb{R} and \mathbb{C} . Sums, products and quotients. Absolute convergence; absolute convergence implies convergence. The Bolzano-Weierstrass theorem and applications (the General Principle of Convergence). Comparison and ratio tests, alternating series test. [6]

Continuity

Continuity of real- and complex-valued functions defined on subsets of \mathbb{R} and \mathbb{C} . The intermediate value theorem. A continuous function on a closed bounded interval is bounded and attains its bounds. [3]

Differentiability

Differentiability of functions from \mathbb{R} to \mathbb{R} . Derivative of sums and products. The chain rule. Derivative of the inverse function. Rolle's theorem; the mean value theorem. One-dimensional version of the inverse function theorem. Taylor's theorem from \mathbb{R} to \mathbb{R} ; Lagrange's form of the remainder. Complex differentiation. [5]

Power series

Complex power series and radius of convergence. Exponential, trigonometric and hyperbolic functions, and relations between them. *Direct proof of the differentiability of a power series within its circle of convergence*. [4]

Integration

Definition and basic properties of the Riemann integral. A non-integrable function. Integrability of monotonic functions. Integrability of piecewise-continuous functions. The fundamental theorem of calculus. Differentiation of indefinite integrals. Integration by parts. The integral form of the remainder in Taylor's theorem. Improper integrals. [6]

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1 The real number system

Lemma. Let \mathbb{F} be an ordered field and $x \in \mathbb{F}$. Then $x^2 \geq 0$.

Lemma (Archimedean property v1)). Let \mathbb{F} be an ordered field with the least upper bound property. Then the set $\{1, 2, 3, \dots\}$ is not bounded above. (Note that these need not refer to natural numbers. We simply define 1 to be the multiplicative identity, $2 = 1 + 1$, $3 = 1 + 2$ etc.)

2 Convergence of sequences

Lemma (Archimedean property v2). $1/n \rightarrow 0$.

Lemma. Every eventually bounded sequence is bounded.

2.1 Sums, products and quotients

Lemma (Sums of sequences). If $a_n \rightarrow a$ and $b_n \rightarrow b$, then

(i) $a_n + b_n \rightarrow a + b$

Lemma (Scalar multiplication of sequences). Let $a_n \rightarrow a$ and $\lambda \in \mathbb{R}$. Then $\lambda a_n \rightarrow \lambda a$.

Lemma. Let a_n be bounded $b_n \rightarrow 0$. Then $a_n b_n \rightarrow 0$.

Lemma. Every convergent sequence is bounded.

Lemma. Let $a_n \rightarrow a$ and $b_n \rightarrow b$. Then $a_n b_n \rightarrow ab$.