

Topology

- if $y \in B_r(x)$, then $\exists B_\delta(y) \subset B_r(x)$
- $A \subseteq \mathbb{R}$ is open $\Leftrightarrow \forall x \in A, \exists r > 0$ st. $B_r(x) \subseteq A$
- Finite intersections of open sets are open
- Arbitrary intersections of open sets are open
- Every open set is the union of countably many open intervals
- $\lim x_n = x \Leftrightarrow \forall \epsilon > 0, \exists N \in \mathbb{N} \text{ s.t. } n > N \Rightarrow x_n \in U$
- A set $S \subseteq \mathbb{R}$ is closed if its complement is open
- Finite unions of closed sets are closed
- Arbitrary intersections of closed sets are closed
- \bar{S} is the closure of a set S , i.e. the smallest closed set containing S
- For $S \subseteq \mathbb{R}, x \in \mathbb{R}$, $x \in \bar{S} \Leftrightarrow \forall \epsilon > 0, B_\epsilon(x) \cap S \neq \emptyset$
 $\Leftrightarrow \exists \text{ sequence } (x_n) \in S \text{ st. } x_n \rightarrow x$
- A set S is closed $\Leftrightarrow S = \bar{S}$
 $\Leftrightarrow \forall \text{ converging sequences } x_n \in S, \lim x_n \in S$
- The boundary ∂S of a set $S \subseteq \mathbb{R}$ is the set of all $x \in \mathbb{R}$ st. $\forall \epsilon > 0, B_\epsilon(x) \cap S \neq \emptyset$ AND $B_\epsilon(x) \cap S^c \neq \emptyset$
- $\bar{S} = S \cup \partial S$, for $S \subseteq \mathbb{R}$
- A set $S \subseteq \mathbb{R}$ is closed $\Leftrightarrow \partial S \subseteq S$
- $S \subseteq \mathbb{R}, x \in \mathbb{R}, x \in \partial S \Leftrightarrow \exists x_n \in S \text{ st. } \lim x_n = x = \lim y_n$
- connected set \Leftrightarrow convex set
- A subset $A \subseteq \mathbb{R}$ is compact \Leftrightarrow it is closed and bounded, ex:
 - (i) closed, bdd intervals are compact
 - (ii) any finite set is compact
 - (iii) any finite union of closed, bdd intervals is compact
- Any nested sequence (K_n) of nonempty compact sets has a nonempty intersection, i.e. $\bigcap_{n=1}^{\infty} K_n \neq \emptyset$

Cauchy set C

- (i) C is closed because it is the intersection of infinitely many closed intervals
- (ii) C is nonempty
- (iii) C has 2^ω pieces of length $(\frac{1}{2})^n \Rightarrow$ its length is $2^n (\frac{1}{2})^n = (\frac{1}{2})^0 = 0 \Rightarrow$ $\text{length}(C) = 0$
- (iv) C is uncountable, $C = \mathbb{Q}$ is the set of all binary sequences
- (v) The interior of C is empty i.e., $\text{int}(C) = \emptyset$ and $C \subseteq \mathbb{R}$
 $\Leftrightarrow \forall c \in C, C$ is a limit point, i.e. C' is dense in \mathbb{R}

A cluster point of a set $A \subseteq \mathbb{R}$ is a point $x \in \mathbb{R}$ st. $x \in (A \setminus \{x\})$. TFAE:

- (i) x is a cluster point of A
- (ii) any open ball $B_\epsilon(x)$ intersects $A \setminus \{x\}$
- (iii) $\exists (x_n) \in A \setminus \{x\}$ st. $\lim x_n = x$.

Limits of functions Let $f: D \rightarrow \mathbb{R}$, c a cluster point of D , $L \in \mathbb{R}$ st. $f(x) = L \Leftrightarrow \forall \epsilon > 0, \exists \delta > 0$ st. $\forall x \in D \setminus \{c\} \text{ s.t. } |x - c| < \delta \Rightarrow |f(x) - L| < \epsilon$
 $\Leftrightarrow \forall \epsilon > 0, \exists \delta > 0 \text{ st. } \forall x \in D \setminus \{c\} \text{ s.t. } |x - c| < \delta \text{ and } f(x) \in B_\epsilon(L)$

Continuity

- Let $f: D \rightarrow \mathbb{R}$, c is continuous at each
- $\Leftrightarrow \forall \epsilon > 0, \exists \delta > 0$ st. $\forall x \in D, |x - c| < \delta \Rightarrow |f(x) - f(c)| < \epsilon$
- E-Ball def.** $\forall \epsilon > 0, \exists \delta > 0$ st. $B_\delta(f(c)) \subseteq B_\epsilon(f(c))$
 $\Leftrightarrow B_\delta(f(c)) \cap f(D) = f(B_\delta(c)) \subseteq B_\epsilon(f(c))$
- Limit definition** $\lim_{x \rightarrow c} f(x) = f(c)$ if c is a cluster point.
 $\Leftrightarrow \forall \epsilon > 0, \exists \delta > 0$ st. $\forall x \in D$ st. $0 < |x - c| < \delta \Rightarrow |f(x) - f(c)| < \epsilon$
- Def.** $\forall \epsilon > 0, \exists \delta > 0$ st. $0 < |x - c| < \delta \Rightarrow |f(x) - f(c)| < \epsilon$
- A function** $f: D \rightarrow \mathbb{R}$ is continuous on D if it is continuous at every point of D , i.e. f is cts if $\forall \epsilon > 0, \exists \delta > 0$
- Let** D an open set and $f: D \rightarrow \mathbb{R}$. Then f is continuous if the f -preimage of any open set is open
- If f is continuous, then the f -preimage of all closed sets is closed.
- Let $f, g: D \rightarrow \mathbb{R}$ cts at $c \in D$, then:
 - (i) $f + g: D \rightarrow \mathbb{R}$ cts at $c \in D$, $f(c) + g(c) = (f + g)(c)$
 - (ii) $fg: D \rightarrow \mathbb{R}$ cts at $c \in D$, $f(c)g(c) = (fg)(c)$
- All polynomial functions are continuous
- rational function**: given by the ratio of 2 polynomials, i.e. $f(x) = \frac{p(x)}{q(x)}$, it's domain is the set of points at which $q(x) \neq 0$. They are continuous wherever they are defined
- sin & cos** are cts and Lipschitz with constant 1
- Continuous functions map compact sets to compact sets
- Max-Min thm:** Let D compact and $f: D \rightarrow \mathbb{R}$ cts. Then $f(D)$ achieves its sup & inf, i.e. $\exists x_1, x_2 \in D$ st. $f(x_1) = \sup f(D)$ and $f(x_2) = \inf f(D)$
- Intermediate value thm:** If $f: [a, b] \rightarrow \mathbb{R}$ is cts, then \forall value C between $f(a), f(b)$, $\exists (c, b) \subset [a, b]$ st. $f(c) = C$. i.e. $f([a, b])$ contains the whole interval between $f(a), f(b)$.
- Continuous functions map intervals to intervals and closed, bounded intervals to closed, bounded intervals.
- The composition of cts functions is cts. More precisely, if $A, B \subseteq \mathbb{R}, f: A \rightarrow B, g: B \rightarrow C$ with $f(A) = B$ then if f cts at a and g cts at b , then $g \circ f$ cts at a .

Uniform continuity

- A function $f: D \rightarrow \mathbb{R}$ is uniformly cts if $\forall \epsilon > 0, \exists \delta > 0$ st. $\forall x, y \in D$ with distance $|x - y| < \delta$ and $|f(x) - f(y)| < \epsilon$
 $\Leftrightarrow \forall \epsilon > 0, \exists \delta > 0 \text{ st. } |x - y| < \delta \Rightarrow |f(x) - f(y)| < \epsilon$
- so δ depends on ϵ , not the choice of x, y .
- If $f: D \rightarrow \mathbb{R}$ is uniform, then $\exists \delta > 0$ st. $|x - y| < \delta \Rightarrow |f(x) - f(y)| < 0$, then f is uniformly cts on D .
- Uniform cts functions map cauchy seqs to cauchy seqs.
- Cts functions on compact domains are uniformly cts
- A function is not uniformly cts if $\forall \delta > 0, \exists \epsilon > 0$ st. $\exists (x, y) \in D$ st. $|x - y| < \delta$ but $|f(x) - f(y)| > \epsilon$
- Lipschitz function:** Let $f: I \rightarrow \mathbb{R}$, $I \subseteq \mathbb{R}$ and $\exists k > 0$ st. $|f(x) - f(y)| \leq k|x - y|, \forall x, y \in I$
- If $f: I \rightarrow \mathbb{R}$ is Lipschitz, then f is uniformly cts on I .
- Continuous extensions:** Let $f: D \rightarrow \mathbb{R}, D \subseteq \mathbb{R}$. $f: D \rightarrow \mathbb{R}$ is an extension of f if $\forall x \in D, f(x) = f(x)$
- If $f: D \rightarrow \mathbb{R}$, then f has at most one extension to \mathbb{R}
 $\Leftrightarrow f$ is uniformly cts on \mathbb{R}
- Compositions of uniform cts. functions are uniform cts.
- Compositions of Lipschitz functions are Lipschitz. In particular, if g, h are Lipschitz with constants L_g, L_h , then $g \circ h$ has constant $L_g \cdot L_h$.

Differentiation Let I an interval, $f: I \rightarrow \mathbb{R}$. f is differentiable at $c \in I$ if $\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}$ exists

- The straight line $l(x) := f'(c)(x - c) + f(c)$ is tangent to f at c .
- $g, h: D \rightarrow \mathbb{R}$, c a cluster pt, $h \circ g$ is diff at c if $h'(g(c))$ exists, then we write $g'(c) = h'(g(c))$ if $\lim_{x \rightarrow c} \frac{h(g(x)) - h(g(c))}{x - c} = h'(g(c))$
- $f: I \rightarrow \mathbb{R}$ is differentiable at $c \in I \Leftrightarrow f$ is cts at c and there is a linear function $l(x) = a(x - c) + b$ st. $df(x, l(x)) = O_1((x - c))$.
 $l(x)$ is unique: $a = f'(c), b = f(c)$
- Differentiability \Rightarrow Continuity**
- Let $f, g: D \rightarrow \mathbb{R}$ diff. at $c \in D$, then:
 - (i) $f + g: D \rightarrow \mathbb{R}$ diff. at $c \in D$ and $(f + g)'(c) = f'(c) + g'(c)$
 - (ii) $fg: D \rightarrow \mathbb{R}$ diff. at $c \in D$ and $(fg)'(c) = f'(c)g(c) + f(c)g'(c)$
 - (iii) $\frac{1}{g}: D \rightarrow \mathbb{R}$, $g'(c) \neq 0$ and $(\frac{1}{g})'(c) = \frac{g'(c)}{g(c)^2}$
- Chain Rule** Let $f: I \rightarrow J, g: J \rightarrow K$, I, J, K inter. interv. If f is diff. at $c \in I$ and g is diff. at $f(c) \in J$, then $g \circ f$ is diff. at c and $(g \circ f)'(c) = g'(f(c)) \cdot f'(c)$
- Carathéodory's Thm** $f: I \rightarrow \mathbb{R}$ diff. at $c \in I$ st. $f(x) - f(c) = \Phi(x)(x - c)$ in which case, $\Phi(c) = \Phi'(c)$
- Derivative of inverse: let $f: I \rightarrow J$ st. it has an inverse $g: J \rightarrow I$. If f is diff. at c and $f'(c) \neq 0$, then g is diff. at $d = f(c)$, where $g'(d) = \frac{1}{f'(c)}$
- Let $f: I \rightarrow J$ be cts. f is invertible (i.e. bijective)
 $\Leftrightarrow f$ is strictly monotone and $J = f(I)$
- $f: I \rightarrow J$ is strictly monotone if $\forall x, y \in I$, $f(x) < f(y) \Rightarrow x < y$, then $f(x) < f(y)$, when I, J are intervals

- TFAE: (i) $x_n \rightarrow x \in \mathbb{R}$
(ii) $\exists \varepsilon > 0$ st. $\forall k \in \mathbb{N}$,
 $\exists n_k \in \mathbb{N}$ st. $n_k > k$
and $|x_{n_k} - x| > \varepsilon$
(iii) $\exists \varepsilon > 0$ st. $|x_{n_k} - x| > \varepsilon$
 $\forall k \in \mathbb{N}$

$$x_n \rightarrow x \iff \forall \varepsilon > 0, \\ \exists n \in \mathbb{N} \text{ st. } |x_n - x| < \varepsilon$$

If a_n, b_n converge and $\forall n \in \mathbb{N}$,
 $a_n > b_n$, then $\lim a_n > \lim b_n$

Every subseq. of a converging seq. also conv. to the same limit
 \sim : if a sequence has a diverging subseq., then it diverges

All convergent sequences are bdd
 \sim unbdd \Rightarrow divergent

$$x_n + y_n \rightarrow x + y \quad \frac{x_n}{x_n + y_n} \rightarrow \frac{x}{x+y} \\ x_n - y_n \rightarrow x - y \quad y_n \neq 0$$

if $x_n > a \forall n \in \mathbb{N}$, then $x > a$

if x_n, y_n conv, and $x_n > y_n \forall n \in \mathbb{N}$, then $x > y$

Squeeze \Downarrow

Let $\lim x_n = \lim z_n = l$

Then if $x_n \leq y_n \leq z_n$,
 $\lim y_n = l$

$$x_n \rightarrow x \Rightarrow |x_n| \rightarrow |x|$$

$$x_n \rightarrow x \Rightarrow \sqrt{x_n} \rightarrow \sqrt{x}$$

$x_n \rightarrow +\infty$ iff $\forall \varepsilon > 0, \forall n$,
 $x_n \in (E, +\infty)$

Ratio \Downarrow

$$l = \lim \frac{x_{n+1}}{x_n}$$

if: • $l < 1$, $\lim x_n = 0$

$\forall n, x_n \leq C \cdot 2^n, C > 0, x_n(0, 1)$

• $l > 1$, $\lim x_n = +\infty, \forall n$,

$x_n \geq C \cdot \Delta^n, C > 0, \Delta > 1$

• $l = 0$, inconclusive

$$x_n = \frac{x_0}{x_1} \cdot \frac{x_1}{x_2} \cdots \frac{x_{n-1}}{x_n} \cdot \frac{x_n}{x_0}$$

a seq is monotone if:

(1) increasing $x_0 \leq x_1 \leq x_2 \leq \dots \Rightarrow \sup S = \infty$

(2) decreasing $x_0 \geq x_1 \geq x_2 \geq \dots \Rightarrow \inf S = -\infty$

$$r \in \mathbb{R}, r \neq 1, n \in \mathbb{N} \\ 1+r+r^2+\dots+r^n = \frac{1-r^{n+1}}{1-r} \cdot (1+\frac{1}{r})^n \rightarrow c$$

$$(x+y)^2 \leq 4xy \quad 2^{r-1} \leq r!$$

MCT: if x_n is unbdd & Monotone, it converges:
• increasing: $\lim x_n = \sup x_n$
• decreasing: $\lim x_n = \inf x_n$
if unbdd, $\lim x_n = \sup x_n = +\infty$
or $\lim x_n = \inf x_n = -\infty$

$$\sum \frac{1}{n!} \text{diverges} \quad \binom{n}{k} = \frac{n!}{k!(n-k)!}$$

Binomial

$$(a+b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k}$$

$$(1+b)^n = \sum_{k=0}^n \binom{n}{k} b^k = (1)(1)b^0 + \binom{n}{1}b^1 + \dots + \binom{n}{n}b^n = 1+b+\frac{b^2+b^1}{2}+\dots+b^n$$

bernuilli:

$$(1+b)^n \gg 1 + \binom{n}{1}b$$

$$(1+x)^r \geq 1 + rx, r > 0, x \in \mathbb{R}$$

$$(1+x)^r \leq 1 + rx, 0 \leq r \leq 1, x \geq -1$$

$$\lim x_n = x \iff \forall n > N, N \in \mathbb{N},$$

$$|x_n - x| < \varepsilon$$

Seq (x_n) , subseq. $(x_n)_K$
st. $n_1 < n_2 < n_3 < \dots$

If $x_n \rightarrow x$, then all
subseq. of x_n also conv. to x
if a seq has 2 subseq. conv. to
different lim., x_n diverges

B-W. Every bdd seq. has a
convergent subseq.

Bounded seq. diverges \Leftrightarrow 2 or
its subseq. limits are different.

Unbdd \Leftrightarrow diverges

x_n bdd converges iff set of subseq.
limits has only one element.

$$\limsup x_n = \lim (\sup \{x_1, x_{n+1}, \dots\}) \\ = \lim (\sup \{x_n : n \in \mathbb{N}\}) \\ := \lim_{n \rightarrow \infty} \sup x_n$$

$$\liminf x_n = \lim (\inf \{x_1, x_{n+1}, x_{n+2}, \dots\}) \\ := \lim_{n \rightarrow \infty} \inf x_n$$

If x_n bdd, $S :=$ set of subseq. limits
 $\limsup x_n = \sup S = \max S$
 $\liminf x_n = \inf S = \min S$

A bounded sequence converges
iff $\liminf x_n = \limsup x_n$

diverges to ∞ if $\liminf x_n = \limsup x_n = \infty$

$\liminf x_n \neq \limsup x_n \Rightarrow$ diverges

Cauchy if $\forall \varepsilon > 0, \exists N \in \mathbb{N}$ s.t. $N > n, m > N$

$$d(x_n, x_m) = |x_n - x_m| \leq \varepsilon$$

Cauchy \Leftrightarrow convergent

Contractive

if $\exists C \in (0, 1)$ st. $\forall n$

$$|x_{n+2} - x_{n+1}| \leq C|x_{n+1} - x_n|$$

$$|x_n - x_{n-1}| \leq C|x_{n-1} - x_{n-2}|$$

Contractive sequences are
cauchy, hence converge

Surjective if $\forall y \in B, \exists x \in A$ ($y = F(x)$)

Fix any $y \in B$. ($G(x) = y$, try to express x in terms of y)

"consider $x = \dots$ " Show that $x \in A$. Then show that

$$f(x) = y.$$

Disprove: $G: A \rightarrow B$, Argue B cannot be output of A

Injective

$\forall x, u \in A, F(x) = F(u) \Rightarrow x = u$

Proof: Fix any $x, u \in B$, with $G(x) = G(u)$

Using Algebra, we show $x = u$

$$-b \pm \sqrt{b^2 - 4ac} \quad , \quad ax^2 + bx + c \\ 2a$$

A sequence converges if $\forall \varepsilon > 0, \forall n, x_n \in B_\varepsilon(x)$

$\bullet x = \sup A \Leftrightarrow x$ is an upper bdd & $\forall \varepsilon > 0, \exists n$ st.

$$x - \varepsilon < a$$

$\bullet x = \inf A \Leftrightarrow x$ is a lower bdd & $\forall \varepsilon > 0, \exists n$ st.

$$x + \varepsilon > a$$

\bullet AP. $\forall r \in \mathbb{R}, \exists n \in \mathbb{N}$ st. $r > r_n$

\bullet Q and \overline{Q} are dense in \mathbb{R}

A contrapositive proof states that if the negation of the conclusion is true, then the negation of the premise also is.

Every nonempty subset of \mathbb{R} that's bdd above has a sup, analogous for inf (order-completeness of \mathbb{R})

D $\subseteq \mathbb{R}$ is dense in $\mathbb{R} \Leftrightarrow \forall a, b \in \mathbb{R}$, with $a < b$,
 $\exists d \in D$ st. $a < d < b$

\bullet D is dense in \mathbb{R} . Let $a < x < y$

$$\text{ie. } 3 > 0$$

Since $x, y \in \mathbb{R}$, $y - x \in \mathbb{R} \Rightarrow \exists n \in \mathbb{N}$ st.

$$0 < \frac{1}{n} < y - x \Rightarrow x + \frac{1}{n} < y$$

$$\Rightarrow nx + 1 < ny$$

$$nx < 0, \exists m \in \mathbb{N}$$
 st. $m-1 \leq nx < m$

$$\Rightarrow m \leq nx + 1 \leq m+1 \Rightarrow m \leq nx + 1 < ny$$

where $m, n \geq 0$ $nx < m < ny \Rightarrow x < \frac{m}{n} < y$ \square

\bullet If $A \subseteq \mathbb{R}$ contains one of its upper bounds a , then $a = \sup A$