

UNIVERSITY OF OSLO

Chapter summaries in MAT2400 - Real analysis

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Chapter 1

Preliminaries: Proofs, Sets, and Functions

1.1 Proofs

Implication

Many mathematical statements are on the form *If A, then B*. These are denoted $A \Rightarrow B$. If $A \Rightarrow B$ then it is not necessarily so that $B \Rightarrow A$. That is, these two mean different things. Note that $A \Rightarrow B$ is logically equivalent to $\sim B \Rightarrow \sim A$.

Equivalence

If it is true that $A \Rightarrow B$ and $B \Rightarrow A$. Then we call these statements equivalent. This is denoted $A \Longleftrightarrow B$. When proving that two statements are equivalent, it is often easier to prove that they both imply each other. That is, by proving $A \Rightarrow B$ and $B \Rightarrow A$, you have proven that $A \Longleftrightarrow B$.

Methods of proof

There are several ways of proving mathematical hypotheses.

1. Instead of proving $A \Rightarrow B$, prove $\sim B \Rightarrow \sim A$. This is called a *contrapositive proof*.
2. Another common method of proof is *proof by contradiction*. Assume the opposite of what you want to prove, and by showing that this leads to a contradiction, our assumption must be false, and hence the original hypothesis is true.
3. When dealing with natural numbers, the go-to method of proof is *proof by induction*. Show that a statement holds for a given number, and then show that if it holds for an arbitrary number n , it must also hold for the successor $n + 1$.

This list is of course non-exhaustive, but these are some of the more common methods one should consider when faced with a problem to solve.

1.2 Sets and boolean operations

A set is a collection of mathematical objects. It may be finite, it may be infinite. A is a subset of B if all the elements in A are also in B . This is denoted $A \subseteq B$. Two sets are equal if they contain exactly the same elements. This is denoted $A = B$, where A and B are sets. If A is a subset of B and B is a subset of A , the sets are equal. The set that contains no elements is called the empty set and is denoted \emptyset .

1.3 Families of sets

1.4 Functions

1.5 Relations and partitions

1.6 Countability

Chapter 2

Metric Spaces

2.1 Definitions and examples

2.2 Convergence and Continuity

2.3 Open and closed sets

2.4 Complete spaces

2.5 Compact Sets

2.6 An alternative description of compactness

2.7 The completion of a metric space

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Space of continuous functions

3.1 Modes of continuity

3.2 Modes of convergence

3.3 The spaces $C(X, Y)$

3.4 Application to differential equations

3.5 Compact subsets of $C(X, \mathbb{R}^m)$

3.6 Differential equations revisited

3.7 Polynomials are dense in $C([a, b], \mathbb{R})$

3.8 Baire's Category Theorem

Chapter 4

Series of functions

4.1 \limsup and \liminf

4.2 Integrating and differentiating sequences

4.3 Power series

4.4 Abel's Theorem

4.5 Normed spaces

4.6 Inner product spaces

4.7 Linear operators

Chapter 5

Measure and integration

5.1 Measure spaces

5.2 Complete measures

5.3 Measurable functions

5.4 Integration of simple functions

5.5 Integrals of nonnegative functions

5.6 Integrable functions

5.7 $L^1(X, A, \mu)$ and $L^2(X, A, \mu)$

Chapter 6

Constructing measures

6.1 Outer measure

6.2 Measurable sets

6.3 Carathéodory's Theorem

6.4 Lebesgue measure on \mathbb{R}

6.5 Approximation results

6.6 The coin tossing measure

6.7 Product measures

6.8 Fubini's Theorem