

Academic notes: Analysis

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I. METRIC SPACES

A. Basic notions

The field of real numbers \mathbb{R} is a totally ordered field which also satisfies the completeness axiom, i.e. a non-empty bounded set $A \subseteq \mathbb{R}$ has a supremum and/or an infimum. The supremum of $A \subseteq \mathbb{R}$ is a real number s where $a \leq s$ for all $a \in A$. If m is also such that $a \leq m$ for $a \in A$, then $s \leq m$, denoted $\sup A$. The infimum of A is where the inequalities signs are swapped, denoted $\inf A$.

Lemma I.1 Let $I_n = [a_n, b_n]$ be a sequence of closed intervals such that $a_n \leq a_{n+1} < b_{n+1} \leq b_n$ for all $n \geq 1$, then $\cap_{n=1}^{\infty} I_n$ is non-empty.

Proof Let $a = \sup\{a_n\}$. Since $a_n \leq b_1$ for all n exists by completeness axiom, $a_n \leq b_k$ for any value of n and k , and so $a \leq b_k$. Hence $a_k \leq a \leq b_k$ for all k , and that $a \in \cap_{n=1}^{\infty} I_n$.

Let M be a set. A function $d : M \times M \rightarrow [0, \infty)$ is called a metric on M if

1. $d(x, y) = 0$ iff $x = y$;
2. $d(x, y) = d(y, x)$ for all $x, y \in M$;
3. $d(x, z) \leq d(x, y) + d(y, z)$ for all $x, y, z \in M$.

The pair (M, d) is then called a metric space. It is easy to see any $N \subseteq M$ is also a metric space using the same d .

Example 1. On \mathbb{R} , $d(x, y) = |y - x|$ gives a metric.

2. On \mathbb{R}^2 , $d_1(x, y) = |y_1 - x_1| + |y_2 - x_2|$ is also a metric, but notice that, for example, $d_1((1, 1), (0, 0)) = 2$ as opposed to the expected distance of $\sqrt{2}$.

The standard (Euclidean) metric in \mathbb{R}^2 is given by

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

Let V be a real vector space. An inner product on V is a function $(\cdot, \cdot) : V \times V \rightarrow \mathbb{R}$ that, for all $\mathbf{x}, \mathbf{y} \in V$, satisfies the following:

- linearity in the first factor;
- $(\mathbf{x}, \mathbf{y}) = (\mathbf{y}, \mathbf{x})$;
- $(\mathbf{x}, \mathbf{x}) \geq 0$ and is zero iff $\mathbf{x} = 0$.

Example 1. For $V = \mathbb{R}^n$, the standard inner product is given by $(\mathbf{x}, \mathbf{y}) = x_i y_i$ (where Einstein notation is understood). If \mathbf{A} is a symmetric matrix, then $(\mathbf{x}, \mathbf{y}) = \mathbf{x}^T \mathbf{A} \mathbf{y}$ is an inner product if all eigenvalues of \mathbf{A} are positive.

2. For $V = C[a, b]$, $(f, g) = \int_a^b f(x)g(x) dx$ is an inner product since V is a vector space of continuous functions, and the only function that is everywhere zero and continuous is $f(x) = 0$ for all $x \in [a, b]$.

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Theorem I.2 (Cauchy–Schwartz inequality) Let V be a real vector space, and (\cdot, \cdot) an inner product on V . Then

$$|(\mathbf{x}, \mathbf{y})| \leq \|\mathbf{x}\| \cdot \|\mathbf{y}\|,$$

where $\|\cdot\|$ is the standard Euclidean norm of the vector, and there is equality iff $\mathbf{x} = \lambda \mathbf{y}$ for some $\lambda \in \mathbb{R}$.

Proof Note that $(\mathbf{x}, \mathbf{0}) = (\mathbf{x}, \mathbf{x} - \mathbf{x}) = (\mathbf{x}, \mathbf{x}) - (\mathbf{x}, \mathbf{x}) = \mathbf{0}$, so we may assume that $\mathbf{y} \neq \mathbf{0}$. Then, with $\lambda = -(\mathbf{x}, \mathbf{y})/\|\mathbf{y}\|^2$,

$$\begin{aligned} 0 &\leq (\mathbf{x} + \lambda \mathbf{y}, \mathbf{x} + \lambda \mathbf{y}) = \|\mathbf{x}\|^2 + 2\lambda(\mathbf{x}, \mathbf{y}) + \lambda^2 \|\mathbf{y}\|^2 \\ &= \|\mathbf{x}\|^2 - \frac{(\mathbf{x}, \mathbf{y})^2}{\|\mathbf{y}\|^2}. \end{aligned}$$

So $(\mathbf{x}, \mathbf{y})^2 \leq \|\mathbf{x}\|^2 \|\mathbf{y}\|^2$ and the result follows.

Lemma I.3 Let V be a real vector space with inner product (\cdot, \cdot) . Then $d : V \times V \rightarrow [0, \infty)$ with $d(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\|$ gives a metric on V .

Proof Clearly $d(\mathbf{x}, \mathbf{x}) = 0$ and is symmetric, so we just need to check the triangle inequality. By Cauchy–Schwartz,

$$\|\mathbf{a} + \mathbf{b}\| = \sqrt{\|\mathbf{a}\|^2 + 2(\mathbf{a}, \mathbf{b}) + \|\mathbf{b}\|^2} \leq \sqrt{\|\mathbf{a}\|^2 + 2\|\mathbf{a}\|\|\mathbf{b}\| + \|\mathbf{b}\|^2} = \|\mathbf{a}\| + \|\mathbf{b}\|,$$

as required.

Let $f : M \rightarrow N$ be a function metric metric spaces (M, d_M) and (N, d_N) . For $a \in M$, f is continuous at a if, for all $\epsilon > 0$, there exists $\delta > 0$ such that $d_N(f(a), f(x)) < \epsilon$ for all $x \in M$ when $d_M(a, x) < \delta$.

B. Sequences and Cauchy sequences

Let M be a metric space. A sequence (a_n) in M consists of elements $a_n \in M$ for all $n \in \mathbb{N}$. Let $a \in M$, and (a_n) converges to a if, for all $\epsilon > 0$, $d(a_n, a) < \epsilon$ for some all $n \geq n_0$. We write $\lim_{n \rightarrow \infty} a_n = a$. The sequence (a_n) is called convergent if there exists $a \in M$ where $a_n \rightarrow a$.

Lemma I.4 Let $f : M \rightarrow N$ be a function between metric spaces and $a \in M$. The function f is continuous at $a \in M$ iff $f(a_n) \rightarrow f(a)$ for $(a_n) \in M$ with $a_n \rightarrow a$. (Note that $f(a_n)$ is a sequence in N .)

Proof Assume that f is continuous at $a \in M$, and let (a_n) be a sequence with $a_n \rightarrow a$. By continuity, for any $\epsilon > 0$, there exists $\delta > 0$ such that, for $d(a, y) < \delta$, $d(f(a), f(y)) < \epsilon$ for arbitrary $y \in M$. Choose $n_0 \geq 0$ such that $d(a_n, a) < \delta$ for all $n \geq n_0$, then this implies $d(f(a_n), f(a)) < \epsilon$, and thus $f(a_n) \rightarrow f(a)$ as required.

On the other hand, assume $f(a_n) \rightarrow f(a)$ for all sequences such that $a_n \rightarrow a$. Given $\epsilon > 0$, assume that instead there is no $\delta > 0$ such that, for $d(a, y) < \delta$, $d(f(a), f(y)) < \epsilon$ for arbitrary $y \in M$. Then we can find $a_n \in M$ with $d(a, a_n) < 1/n$. However, this means $d(f(a), f(a_n)) \geq \epsilon$, which contradicts the assumption that $f(a_n) \rightarrow f(a)$ even though $a_n \rightarrow a$. So such δ exists and we have continuity.

Lemma I.5 The limit of a sequence is unique.

Proof Assume there are two limits a and b for the sequence a_n . Then $d(a, b) \leq d(a, a_n) + d(a_n, b)$. As $n \rightarrow \infty$, the RHS tends to zero so $a = b$.

A Cauchy sequence (a_n) in the metric space M is a sequence such that, for all $\epsilon > 0$, there exists $n_0 \geq 0$ such that $d(a_p, a_q) < \epsilon$ for all $p, q \geq n_0$.

Lemma I.6 A convergent sequence is a Cauchy sequence (the converse is not true).

Proof Suppose $a_n \rightarrow a$. Then, for all $\epsilon > 0$, there is some $n_0 \geq 0$ such that $d(a_n, a) < \epsilon/2$ for $n \geq n_0$. Let $p, q \geq n_0$, then $d(a_n, a_q) \leq d(a_p, a) + d(a_q, a) < \epsilon$, so the sequence is Cauchy.

A metric space M is complete if all Cauchy sequences in M converges.

Theorem I.7 (Completeness of \mathbb{R}) The real line \mathbb{R} is complete.

Proof Let (a_n) be a Cauchy sequence in \mathbb{R} . Define the sequence of integers (n_k) where $n_0 = 1$, and n_{k+1} is the smallest integer bigger than n_k where $|a_p - a_q| < 2^{-(k+2)}$ for $p, q \geq n_{k+1}$. Define the intervals $I_k = [a_{n_k} - 2^{-k}, a_{n_k} + 2^{-k}]$ and let $x \in I_{k+1}$. Now, since $x \in I_{k+1}$, this implies that $|x - a_{n_{k+1}}| < 2^{-(k+1)}$. By definition of the integer sequence, $|a_{n_k} - a_{n_{k+1}}| < 2^{-(k+1)}$, so then, by triangle inequality,

$$|a_{n_k} - x| \leq |x - a_{n_{k+1}}| + |a_{n_{k+1}} - a_{n_k}| < 2 \cdot 2^{-(k+1)} = 2^{-k},$$

so $x \in I_k$. However, $x \in I_{k+1}$, so $I_{k+1} \subset I_k$. By Lemma I.1, $\bigcap_{k=1}^{\infty} I_k \neq \emptyset$, so assume $a \in \bigcap_{k=1}^{\infty} I_k$. For $m \geq n_k$,

$$|a - a_m| \leq |a - a_{n_k}| + |a_{n_k} - a_m| \leq 2^{-k} + 2^{-(k+1)} \rightarrow 0$$

as $m \geq n_k \rightarrow \infty$. Thus $a_m \rightarrow a$ and this arbitrary Cauchy sequence converges in \mathbb{R} and thus \mathbb{R} is complete.

Proposition I.8 For $X \neq \emptyset$, let $\mathcal{B}(X)$ be the set of functions $f : X \rightarrow \mathbb{R}$ such that f is bounded. For $f, g \in \mathcal{B}(X)$, let $d(f, g) = \sup_{x \in X} |f(x) - g(x)|$. Then $(\mathcal{B}(X), d(f, g))$ defines a complete metric space.

Proof d is clearly a metric. For completeness, let (f_n) be a Cauchy sequence in $\mathcal{B}(X)$. For $x \in X$, $(f_n(x))$ is a Cauchy sequence of real numbers because, by definition of $d(f, g)$, $|f_q(x) - f_p(x)| \leq d(f_p - f_q)$, and since \mathbb{R} is complete, the sequence $(f_n(x))$ converges.

Defining $f : X \rightarrow \mathbb{R}$ such that $f(x) = \lim_{n \rightarrow \infty} f_n(x)$, we need to show that $f \in \mathcal{B}(X)$, and that indeed $f_n(x) \rightarrow f(x)$ regardless of $x \in X$. By definition of a Cauchy sequence, for $\epsilon > 0$, there exists $n_0 \geq 0$ such that $d(f_p, f_q) < \epsilon/2$ for $p, q \geq n_0$. Note also that, for all $x \in X$, there exists $n_1(x) \geq n_0$ such that $|f_{n_1(x)} - f| < \epsilon/2$. Then, let $x \in X$ and $n \geq n_0$, we have

$$|f_n(x) - f(x)| \leq |f_n - f_{n_1(x)}| + |f_{n_1(x)} - f| < \epsilon.$$

Additionally note, $|f(x)| \leq |f(x) - f_{n_0(x)}| + |f_{n_0(x)}| \leq \epsilon + c_{f_{n_0}}$ since $f_{n_0(x)}$ is bounded, so $f \in \mathcal{B}(X)$. Further, $d(f_n - f) = \sup |f_n - f| = \delta < \epsilon$, so f_n converges to $f \in \mathcal{B}(X)$. Thus every Cauchy sequence converges and thus the space is complete and equipped with a metric.

C. Topology of metric spaces

Let (M, d) be a metric space with $x \in M$ and $r > 0$. Define the open ball around x of radius r to be

$$B(x; r) = \{y \in M \mid d(x, y) < r\}.$$

The analogous closed ball $D(x; r)$ is defined with the less than or equal to sign. A set $A \subset M$ is bounded if it can be contained in some $D(x; r)$ for some $x \in M, r > 0$. A set $U \subset M$ is open if, for all $x \in U$, there exists $r_x > 0$ such that $B(x; r_x) \subset U$. A set $A \subset M$ is closed if $M \setminus A$ is open.

Lemma I.9 Let (M, d) be a metric space, then:

1. M and \emptyset are open;
2. $\bigcup_i A_i$ is open if all $A_i \subset M$ are open;
3. $\bigcap_i^n A_i$ is open if all $A_i \subset M$ are open and $n < \infty$;
4. $B(x; r)$ is open for some $r > 0$.

Proof The first two are obvious. For 3), suppose the open sets U_i indexed by i are open and $x \in \bigcap_{i=1}^n U_i$. Then $x \in U_i$ for all i , so there is some $B(x; r_i) \subset U_i$. Taking the minimum of such $r_i > 0$ means $B(x; r_i) \subset \bigcap_{i=1}^n U_i$, and thus the collective finite union is open.

For 4), let $y \in B(x; r)$, $r_y = r - d(x, y) > 0$ and $z \in B(y; r_y)$. Then $d(x, z) \leq d(x, y) + d(y, z) < d(x, y) + r - d(x, y) = r$, so $B(y; r_y) \subseteq B(x; r)$.

Corollary I.10 The following may be shown by considering the appropriate complements:

1. M and \emptyset are closed;
2. $\bigcap_i A_i$ is closed if $A_i \subset M$ for all i ;

3. $\bigcup_i A_i$ is closed if $A_i \subset M$ for all i and $n < \infty$;
 4. $D(x; r)$ is closed.

Example Open intervals are open and closed intervals are closed.

(a, ∞) is open as it is a union of open bounded intervals.

$[a, \infty)$ is closed since $(-\infty, a)$ is open.

\mathbb{Z} is closed as $\mathbb{R} \setminus (\bigcup_{n=-\infty}^{\infty} (n, n+1))$ is closed.

\mathbb{Q} and $[0, 1)$ are neither, while \mathbb{R} is both.

Proposition I.11 Suppose M is a metric space and $A \subseteq M$. A is closed iff every sequence converges to $a \in A$.

Proof Assume A is closed and $a_n \rightarrow a$. Assume the converse so that $a \in U = M \setminus A$ which is an open set. Then there is some $r > 0$ such that $B(a; r) \in U$, and since $a_n \rightarrow a$, there exists $n_0 \geq 0$ where $d(a_n, a) < r$ for $n \geq n_0$. This implies $a_n \in B(a; r)$ for all n , but this is a contradiction since $a_n \in A$, and thus $a \in A$.

Assume $a_n \rightarrow a \in A$. Let $x \in M \setminus A$, $r > 0$, and assume there is no such $B(x; r) \subset M \setminus A$. Thus there is an intersection, i.e., $B(x; 1/n) \cap A \neq \emptyset$. This implies that there is some i where $a_i \in B(x; 1/n) \cap A$. However, (a_n) is a sequence in A and $d(a_m, x) < 1/n$ for $m \geq n + 1$, so $a_m \rightarrow x$, but this implies $x = a$ which is not possible since $x \in M \setminus A$. So $M \setminus A$ is open which means A is closed.

Theorem I.12 Let M be a complete metric space and $A \subseteq M$ is closed. Then A is complete with the induced metric.

Proof Let (a_n) be a Cauchy sequence in A . Since M is complete, (a_n) converges in M , but A is closed, so (a_n) converges in A by previous proposition, which implies A is complete.

Let M be a metric space. M is compact if every sequence $(a_n) \in M$ has a convergent subsequence (a_{n_k}) .

Example • $(a_n) = (-1)^n$ is non-convergent but has a convergent sequence.

- $M = (0, 1)$ is not compact since $a_n = 1/n$ and its subsequences do not converge in M .
- \mathbb{R} is not compact as a_n has no subsequence converging in \mathbb{R} .
- $M = [0, 1]$ is compact. Let (a_n) be a subsequence in M . Let I_1 be either $[0, 1/2]$ or $[1/2, 1]$, and let (a_{n_k}) be the subsequences in I_1 . Continuing this we have a sequence of intervals $I_{m+1} \subset I_m$ with I_m of length 2^{-m} . Denote the subsequences $(a_{m_k}^m)$ to be those in I_m . Taking $b_m = a_{m_k}^m \in I_m$, we see that $b_{m+1} \in I_m$ since $I_{m+1} \subset I_m$, so that $d(b_m, b_q) \leq 2^{-m}$ for $q \geq m$. Thus (b_m) is a Cauchy sequence, which is a subsequence of (a_n) . Since $M \subseteq \mathbb{R}$, M is complete, so $b_m \rightarrow b \in M$, and thus M is compact.

Proposition I.13 By extension, closed n -gons in \mathbb{R}^n are compact.

Proposition I.14 Let $f : M \rightarrow N$ be a continuous map between metric spaces. If M is compact, then $f(M) \subset N$ is compact.

Proof Let (a_n) be a sequence in $f(M)$. Then $a_n = f(b_n)$ for some $b_n \in M$. The sequence (b_{n_k}) converges in M since M is compact, thus

$$\lim_{k \rightarrow \infty} a_{n_k} = \lim_{k \rightarrow \infty} f(b_{n_k}) = f\left(\lim_{k \rightarrow \infty} b_{n_k}\right) = f(b)$$

since f is continuous. So (a_{n_k}) is convergent, thus $f(M)$ is compact.

Proposition I.15 A closed subset of a compact space is a compact set.

Proof Let (a_n) be a sequence in $A \subset M$ where M is compact. Since $(a_n) \in M$, (a_{n_k}) is convergent, but A closed so $(a_{n_k}) \rightarrow a \in A$, thus A is compact.

Theorem I.16 (Heine–Borel) A subset $A \subseteq \mathbb{R}^n$ is compact iff A is closed and bounded.

Proof Suppose A is compact, so clearly A is closed. If A is unbounded, then there exists $(a_n) \in A$ where $d(a_n, 0) \geq n$, so (a_{n_k}) does not converge in \mathbb{R}^n . However A is compact, which is a contradiction, so A is bounded.

Suppose A is bounded, then $A \subseteq [a, b]^n$. If A is closed, then it is a closed subset of a compact set, so A is compact by previous proposition.

For example, if $f : M \rightarrow N$ with f is a scalar continuous function, then $f(M) \subset \mathbb{R}$ is closed and bounded since M is compact, and thus $f(M)$ compact implies $f(M)$ is closed and bounded.

D. Banach and Hilbert spaces

Let V be a real vector space. The norm on V is a function $\|\cdot\| : V \rightarrow [0, \infty)$ where:

1. $\|\mathbf{x}\| = 0$ iff $\mathbf{x} = \mathbf{0}$;
2. $\|\lambda\mathbf{x}\| = |\lambda| \cdot \|\mathbf{x}\|$ for all $\mathbf{x} \in V$ and $\lambda \in \mathbb{R}$;
3. $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$.

The pair $(V, \|\cdot\|)$ gives a normed vector space.

Lemma I.17 *Let V be a normed vector space, then $d(\mathbf{x}, \mathbf{y}) = \|\mathbf{x} - \mathbf{y}\|$ defines a metric on V .*

Proof Two of the properties follow from definition. To show the reflexive property, note that

$$d(\mathbf{y}, \mathbf{x}) = \|\mathbf{y} - \mathbf{x}\| = \|(-1)(\mathbf{x} - \mathbf{y})\| = \|\mathbf{x} - \mathbf{y}\| = d(\mathbf{x}, \mathbf{y}).$$

Example 1. It may be shown that the metrics

$$\sum_i |x_i|, \quad \sum_i \sqrt{|x_i|^2}, \quad \max\{|x_i| \mid i \in \mathbb{R}\}$$

define norms on \mathbb{R}^n (the ℓ^1 , ℓ^2 and ℓ^∞ norms).

2. The supremum norm on $B(X)$ is defined by

$$\|f\|_\infty = \sup\{|f(x)| \mid x \in X\}.$$

3. For X a metric space, $C_b(X) = \{f : x \rightarrow \mathbb{R} \mid f \text{ continuous and bounded}\}$ is also a normed vector space with the supremum norm.

If $C(X) = \{f : x \rightarrow \mathbb{R} \mid f \text{ continuous}\}$ then f does not have a supremum, however, we have the following:

Proposition I.18 *If X is compact, then $C(X) = C_b(X)$, so $C(X)$ is a normed vector space.*

Proof $C_b(X) \subseteq C(X)$ regardless of X . For the converse, assume $f \in C(X)$, so that $f(X)$ is compact. This implies $f(X)$ is bounded and closed by the Heine–Borel theorem, so $C(X) \subseteq C_b(X)$.

Let $(V, \|\cdot\|_V)$ and $(W, \|\cdot\|_W)$ be two normed vector spaces. A function $f : V \rightarrow W$ is continuous at $\mathbf{x} \in V$ if, for all $\epsilon > 0$, there exists $\delta > 0$ such that $\|\mathbf{x} - \mathbf{y}\|_V < \delta$ implies that $\|f(\mathbf{x}) - f(\mathbf{y})\|_W < \epsilon$.

Let V be a normed vector space. V is a Banach space if V with the metric induced by the norm is complete.

Theorem I.19 *Let X be a metric space, then $C_b(X)$ with the supremum norm is a Banach space.*

Proof Since $C_b(X) \subseteq B(X)$, if C_b is closed, then C_b is complete since $B(X)$ is complete. To show this, let $(f_n) \in C_b(X)$, and let $f_n \rightarrow f \in B(X)$. The convergence of f_n implies that there exists $n_0 \geq 0$ such that $\|f_n - f\| < \epsilon/3$ for any $\epsilon > 0$ with $n \geq n_0$. Also, $\|f_{n_0}(y) - f(y)\| < \epsilon/3$ for all $y \in X$. The functions are continuous, so there exists $\delta > 0$ where, if $d(x, y) < \delta$, $\|f_{n_0}(x) - f_{n_0}(y)\| < \epsilon/3$ for $x \in X$. Thus, for $d(x, y) < \delta$,

$$|f(x) - f(y)| \leq |f(x) - f_{n_0}(x)| + |f_{n_0}(x) - f_{n_0}(y)| + |f_{n_0}(y) - f(y)| < \epsilon,$$

so f is continuous, and $C_b(X)$ is closed and thus complete.

Corollary I.20 *For $a < b$, $C[a, b]$ with the supremum norm is a Banach space.*

Note that $C[a, b]$ is not a complete space with, for example, the L_2 norm

$$\|f\|_2 = \sqrt{\int_a^b (f(x))^2 dx}.$$

For example, with $f_n = x^n$, $f_n \rightarrow 0$ but clearly $f_n(1) = 1$ for all n . The underlying reason is the sequence is not a Cauchy sequence with respect to the norm.

Convergence with respect to the supremum norm is called uniform convergence.

II. ORDINARY DIFFERENTIAL EQUATIONS**III. TANGENT SPACES AND VECTOR FIELDS****IV. DIFFERENTIAL FORMS ON \mathbb{R}^n** **V. DIFFERENTIAL FORMS ON ORIENTED MANIFOLDS**