Math Reference

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# Chapter 1

# Introduction

This chapter will offer reference and information that applies to the entire book.

# 1.1 Structure of This Book

# 1.1.1 Categories

Each section of this book will focus on one of these general categories

- **Notation** The way that we choose to represent mathematics as is written down, each topic will have a notation page with symbol definitions and other important information
- **Number Systems** Representations of a numbers and fundamental operations that we can run on these numbers (i.e. numbers, vectors, counting, complex numbers)
- **Structures** Ways to organize numbers operations and units to represent something or to indicate something (i.e. equations, logical statements, foundation of proofs)
- Methods Strategies for going between structures and representations of real things (i.e. integrals, derivatives, trigonometry, rref)

# Chapter 2

# Linear Algebra

# 2.1 Notation

#### General

 $\forall$  - For all

∃ - Exists

#### Common Sets

 $\mathbb{C}$  - Set of all Complex Numbers

 $\mathbb R$  - Set of all Real Numbers

 $\mathbb Q$  - Set of all Rational Numbers

 $\mathbb Z$  - Set of all Integers

 $\mathbb{N}$  - Set of all Natural Numbers

#### **Set Notation**

 $\in$  - "In" := is an element of

Example.  $\vec{v} \in \mathbb{R}^3$ 

 $\notin$  - "Not In" := is not an element of

Example.  $\vec{v} \notin \mathbb{R}^3$ 

{,} - Set := elements of the set are listed inside the brackets

Example:  $A = \{1, 2, 3\}$  "A is a set containing the elements 1, 2, and 3"

Note: elements in a set must be unique

 $\{\}$  or  $\emptyset$  - The Empty Set

**Definition 2.1.1.** | | - Cardinality := The size of a set or the number of elements in a set.

Example. |A| = n "set A has a cardinality of n"

**Definition 2.1.2.**  $\cap$  - **Intersection** := The **Intersection** of two sets in the set of all elements that are contained in both sets.

Example.  $A \cap B = \{x : (x \in A) \text{ and } (x \in B)\}$ 

**Definition 2.1.3.** ∪ - **Union** := The **Union** of two sets in the set of all elements that are contained either of the two sets.

Example.  $A \cup B = \{x : (x \in A) \text{ or } (x \in B)\}$ 

 $\vee$  - or

Example.  $A \cup B = \{x : (x \in A) \lor (x \in B)\}$ 

 $\wedge$  - and

Example.  $A \cap B = \{x : (x \in A) \land (x \in B)\}$ 

# 2.2 Vectors and Bases

**Definition 2.2.1. Vector Space** := a collection of vectors equiped with operations of addition and scalar multiplication such that the following axioms are true:

• Commutativity:  $\vec{v} + \vec{w} = \vec{w} + \vec{v} \; \forall \; \vec{v}, \vec{w} \in V$ 

• Associativity:  $(\vec{u}+\vec{v})+\vec{w}=\vec{u}+(\vec{w}+\vec{v}) \ \forall \ \vec{u},\vec{v},\vec{w} \in V$ 

• Zero Vector:  $\exists$  a vector  $\vec{0}$  such that for any vector

$$\vec{v} \in V, \ \vec{v} + \vec{0} = \vec{v}$$

- Additive Inverse: for any vector  $\vec{v} \in V$  there exists a vector  $\vec{w} \in V$  such that  $\vec{v} + \vec{w} = \vec{0}$
- Multiplicative Identity: for any vector  $\vec{v} \in V$ ,  $(1)\vec{v} = \vec{v}$

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# Chapter 3

# Real Analysis

# 3.1 Notation

#### General

 $\forall$  - For all

∃ - Exists

#### Common Sets

 $\mathbb{C}$  - Set of all Complex Numbers

 $\mathbb R$  - Set of all Real Numbers

 $\mathbb{Q}$  - Set of all Rational Numbers

 $\mathbb{Z}$  - Set of all Integers

 $\mathbb{N}$  - Set of all Natural Numbers

#### Set Notation

 $\in$  - "In" := is an element of

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∉ - "Not In" := is not an element of

Example.  $\vec{v} \notin \mathbb{R}^3$ 

{,} - Set := elements of the set are listed inside the brackets

Example:  $A = \{1, 2, 3\}$  "A is a set containing the elements 1, 2, and 3"

Note: elements in a set must be unique

 $\{\}\ or\ \emptyset$  - The Empty Set

**Definition 3.1.1.** | | - Cardinality := The size of a set or the number of elements in a set.

Example. |A| = n "set A has a cardinality of n"

**Definition 3.1.2.**  $\cap$  - **Intersection** := The **Intersection** of two sets is the set of all elements that are contained in both sets.

Example.  $A \cap B = \{x : (x \in A) \text{ and } (x \in B)\}$ 

the **Intersection** of many sets can be denoted:  $\bigcap_{i=1}^k A_i$  For the set of elements that appear in all of  $A_1 \cdots A_k$ 

**Definition 3.1.3.**  $\cup$  - **Union** := The **Union** of two sets is the set of all elements that are contained either of the two sets. Example.  $A \cup B = \{x : (x \in A) \text{ or } (x \in B)\}$ 

the **Union** of many sets can be denoted:  $\bigcup_{i=1}^k A_i$  For the set of elements that appear in any of  $A_1 \cdots A_k$ 

**Definition 3.1.4.**  $\subseteq$  - **Subset** := Set A is a **Subset** of B if all the elements of A are also elements of B. We denote this by  $A \subseteq B$ .

**Definition 3.1.5.**  $\subseteq$  - **Proper Subset** := Set A is a **Proper Subset** of B if  $A \subseteq B$  and  $A \neq B$ 

 $\vee$  - or

Example.  $A \cup B = \{x : (x \in A) \lor (x \in B)\}$ 

 $\wedge$  - and

Example.  $A \cap B = \{x : (x \in A) \land (x \in B)\}$ 

# 3.2 Review of Set Theory

**Definition 3.2.1.** Two sets are consider to be equal if  $A \subseteq B$  and  $A \supseteq B$ 

**Definition 3.2.2.** Pairwise Disjoint := A set of sets  $\Im$  is considered to be Pairwise Disjoint if for  $S, T \in \Im$ 

$$S \neq T \Rightarrow S \cup T = \emptyset$$

There are two way of taking "differences" of sets:

$$X \backslash Y = \{ x \in X : x \not\in Y \}$$

$$X\Delta Y = (X \cup Y) \backslash (X \cap Y)$$

*Proof.* For any three finite sets X, Y, Z:

From the definition of  $\Delta$  we find that:

$$(X\Delta Y)\Delta Z = \{x \in (X \cup Y) : x \notin (X \cap Y)\}\Delta Z = \{x \in ((X \cup Y) \cup Z) : x \notin ((X \cap Y) \cap Z)\}$$

Now, since  $\cup$  and  $\cap$  are associative we have:

$$\{x \in ((X \cup Y) \cup Z) : x \notin ((X \cap Y) \cap Z)\} = \{x \in (X \cup (Y \cup Z)) : x \notin (X \cap (Y \cap Z))\}$$

Now, from the definition of  $\Delta$  we find that:

$$\{x \in (X \cup (Y \cup Z)) : x \not\in (X \cap (Y \cap Z))\} = X\Delta\{x \in (Y \cup Z) : x \not\in (Y \cap Z)\} = X\Delta(Y\Delta Z)$$

Therefore:

$$(X\Delta Y)\Delta Z = X\Delta (Y\Delta Z)$$

**Definition 3.2.3.** Given a set X and a set  $\mathcal{S}$  whose elements are sets.

- 1. We say that  $\mathscr{S}$  covers X if  $X \subseteq \bigcup \mathscr{S}$
- 2. We say that  $\mathscr S$  partitions X if  $X=\bigcup \mathscr S$ , the elements of  $\mathscr S$  are non-empty, and  $\mathscr S$  is pairwise disjoint

**Definition 3.2.4. Ordered Pair (tuple)** := an ordered list of two elements, each of which can be an arbitrary mathematical object and may or may not be the same. Denoted for  $n \in \mathbb{N}$ , an n-tuple is an ordered list of n elements, written as  $(x_1, \ldots, x_n)$ 

**Definition 3.2.5.** For two sets X, Y the **Cartesian product**  $X \times Y$  is the set of all ordered pairs (x, y) with  $x \in X$  and  $y \in Y$ . More generally we can write a **Cartesian product** for n sets denoted by

$$X_1 \times X_2 \times \ldots \times X_n \text{ or } \prod_{i=1}^n X_i$$

Remark. When taking the Cartesian product of the same set we use the shorthand:  $X^n$ 

Remark. Additionally, the notation  $2^X$  indicates the set of all possible subsets of X

**Definition 3.2.6.** We say that the **diagonal** of  $X^n$  is the subset  $\{(x_1,\ldots,x_n)\in X^n:x_1=x_2=\ldots=x_n\}$ 

**Definition 3.2.7.** Given two sets X, Y we say that f is a **function** with domain X and codomain Y denoted  $f: X \to Y$ , if f is a subset of  $X \times Y$  such that every element of X appears as exactly the first component of exactly one element of f. *Example*. We used the notation f(x) to refer to the element f(x) such that f(x) is the unique ordered pair that refers to the element f(x) to refer to the element f(x) is the unique ordered pair that refers to the element f(x) is the unique ordered pair that refers to the element f(x) is the unique ordered pair that refers to the element f(x) is the unique ordered pair that refers to the element f(x) is the unique ordered pair that f(x)

**Definition 3.2.8.** The **Identity Function** is a function with the same domain and codomain X written  $\mathbf{1}_X: X \to X$  corresponding to the diagonal 3.2.6 of  $X^2$ 

**Definition 3.2.9.** Given  $f: X \to W$  and  $g: W \to Z$  with  $Y \subseteq W$ , the composition  $g \circ f: X \to Z$  is the function satisfying  $g \circ f(x) = g(f(x))$ .

**Definition 3.2.10.** A function is **Injective** if  $f(x) = f(u) \Rightarrow x = y$ 

**Definition 3.2.11.** A function  $f: X \to Y$  is **Surjective** if the range of f equals Y

**Definition 3.2.12.** A function is **Bijective** if it is both Injective and Surjective

**Theorem 3.2.1.** If X is non-empty,  $f: X \to Y$  is injective  $\Leftrightarrow f$  is left invertible

**Theorem 3.2.2.**  $f: X \to Y$  is surjective  $\Leftrightarrow f$  is right invertible

**Definition 3.2.13.** A **Relation** of a set X is a subset of  $X^2$ . Conventionally written xRy rather than  $(x,y) \in R$ 

#### 3.2.14. Properties of Relation

- 1. Reflexive if xRx for all  $x \in X$
- 2. Transitive if xRy and  $yRz \Rightarrow xRz$
- 3. Symmetric if  $xRy \Leftrightarrow yRx$
- 4. **Antisymmetric** if xRy and  $yRx \Rightarrow x = y$
- 5. Connex if for every  $x, y \in X$  at least on of xRy or yRx hold.

**Definition 3.2.15.** An **Equivalence Relation** is a relation that is Reflexive, Transitive, and Symmetric

**Definition 3.2.16.** if is an equivalence relation, the **Equivalence Class** of  $x \in X$  is  $[x] := \{y \in X : x \ y\}$ . Additionally, the notation X/ refers to the set of all equivalence classes  $\{[x] : x \in X\}$ 

## 3.2.1 The sets $\mathbb{Z}$ and $\mathbb{Q}$

**Definition 3.2.17.** The natural numbers N with it's addition and multiplication forms a commutative semiring.

**Definition 3.2.18.** A commutative semi-ring is set R equipped with binary operations addition and multiplication such that

- 1. (R, +) Addition is a commutative semigroup (ie. addition is commutative and associative)
- 2.  $(R, \cdot)$  Multiplication is a commutative semigroup (ie. addition is commutative and associative)
- 3. Multiplication distributes over addition  $a \cdot (b+c) = a \cdot b + a \cdot c$

**Definition 3.2.19.** A commutative ring is set R equipped with binary operations addition and multiplication such that

- 1. (R, +) Addition is a commutative semigroup (ie. addition is commutative and associative)
- 2.  $(R, \cdot)$  Multiplication is a commutative semigroup (ie. addition is commutative and associative)
- 3. Multiplication distributes over addition  $a \cdot (b+c) = a \cdot b + a \cdot c$
- 4. Additive identity.
- 5. Additive inverse.
- 6. Multiplicative identity.

**Definition 3.2.20.** The integers  $\mathbb{Z}$  is defined as a set of equivalence classes 3.2.16  $\mathbb{N}/\sim$  where the equivalence relation  $\sim$  is

$$(a,b) \sim (c,d) \Leftrightarrow a+d=b+c$$

*Remark.* This is simply a rigorous way of representing integers with two natural numbers where the first natural number is the positive component and the second number is the negative component.

**Definition 3.2.21.** A field is set R equipped with binary operations addition and multiplication such that

- 1. (R, +) Addition is a commutative semigroup (ie. addition is commutative and associative)
- 2.  $(R,\cdot)$  Multiplication is a commutative semigroup (ie. addition is commutative and associative)
- 3. Multiplication distributes over addition  $a \cdot (b+c) = a \cdot b + a \cdot c$
- 4. Additive identity.
- 5. Additive inverse.
- 6. Multiplicative identity.
- 7. Multiplicative inverse.

**Definition 3.2.22.** The rational numbers  $\mathbb{Q}$  is defined as a set of equivalence classes 3.2.16  $(\mathbb{Z} \times \mathbb{N})/\sim$  where the equivalence relation  $\sim$  is

$$(a,n) \sim (b,m) \Leftrightarrow am = bn$$

*Remark.* This is simply a rigorous way of representing rational numbers as a fraction from integers and natural numbers where the integer is the numerator and the natural number is the denominator.

## 3.2.2 Cardinality of Sets

**Definition 3.2.23.** The cardinality of a set is the number of elements in that set.

- card(A) = card(B) if there exists and bijective function:  $A \to B$
- $card(A) \leq card(B)$  if there exists an injective (left invertible) function:  $A \to B$
- $card(A) \ge card(B)$  if there exists an surjective (right invertible) function:  $A \to B$

**Proposition 3.2.1.** (Pigeonhole Principle). Suppose n < m there does not exist an injective (left invertible) function:  $\{1, 2, ..., m\} \rightarrow \{1, 2, ..., n\}$  and there does not exist a surjective (right invertible) function:  $\{1, 2, ..., n\} \rightarrow \{1, 2, ..., m\}$ 

**Definition 3.2.24.** A set X is said to be

- countable if  $card(X) \leq card(\mathbb{N})$
- uncountable if  $card(X) > card(\mathbb{N})$
- finite if  $\exists n \in \mathbb{N}$  such that  $card(X) \leq card(\{1, \dots, n\})$
- countably infinite if  $card(X) = card(\mathbb{N})$
- infinite if  $card(X) \ge card(\mathbb{N})$

## 3.3 Partial Orders

**Definition 3.3.1.** A Partial Order is a relation  $\leq$  that is transitive, reflexive, and antisymmetric

**Definition 3.3.2. Poset** is a set that is equipped with a partial order.

**Definition 3.3.3.** Let  $(X, \preceq)$  and  $(U, \preceq)$  be posets we say a function  $f: X \to Y$  is...

- increasing if  $x_1 \leq x_2 \Rightarrow f(x_1) \leq f(x_2)$
- decreasing if  $x_1 \leq x_2 \Rightarrow f(x_2) \leq f(x_1)$
- monotone if it is either increasing or decreasing (note: the constant function is both increasing and decreasing)
- strictly increasing/decreasing/monotone if it is increasing/decreasing/monotone and injective.
- an order isomorphism if it is invertible and both f and  $f^{-1}$  are increasing.

**Definition 3.3.4.** Let  $(X, \preceq)$  and be a poset. Define the two functions  $\uparrow, \downarrow: X \to 2^X$  by

- $\downarrow$  (x) :  $\{y \in X : y \leq x\}$ , a subset is a **lower set** or **downward closed** if  $s \in S \Rightarrow \downarrow (s) \subseteq S$ .
- $\uparrow(x): \{y \in X: x \leq y\}$ , a subset is an **upper set** or **upper closed** if  $s \in S \Rightarrow \uparrow(s) \in subseteqS$

**Definition 3.3.5.** a lower(upper) set S is said to be **principal** if there exists  $x \in X$  such that  $\downarrow (x) = S(\uparrow (x) = S)$ 

**Definition 3.3.6.** Let  $(X, \preceq)$  and be a poset and let  $S \subseteq X$ , and  $z \in X$ 

- We say that z is an **Upper bound** of S if  $S \subseteq \downarrow (z)$ . The set s is said to be **bounded above** if it has an upper bound.
- We say that z is a **Lower bound** of S if  $S \subseteq \uparrow(z)$ . The set s is said to be **bounded bellow** if it has a lower bound.
- We say that S is order bounded (or just bounded), if it is bounded both above and below.

**Definition 3.3.7.** Let  $(X, \preceq)$  and be a poset a subset  $S \subseteq X$  is said to be...

- downward directed if every finite subset has a lower bound  $z \in S$
- upward directed if every finite subset has a upper bound  $z \in S$

## 3.3.1 Special Elements

**Definition 3.3.8.** Let  $(X, \preceq)$  be a poset, and let  $S \subseteq X$ . We say that an element of  $s_0 \in S$  is...

- the maximum of S if  $S \subseteq \downarrow (s_0)$
- the minimum of S if  $S \subseteq \uparrow (s_0)$
- a maximal element of S if, for  $s \in S$ ,  $s_0 \in \downarrow(s) \Rightarrow s_0 = s$
- a minimal element of S if, for  $s \in S$ ,  $s_0 \in \uparrow(s) \Rightarrow s_0 = s$

**Definition 3.3.9.** Let  $(X, \preceq)$  be a poset and  $S \subseteq X$ . We say that an element of  $x \in X$  is...

- the supremum of S if  $x = \min\{y \in X : S \subseteq \downarrow (y)\}$
- the infimum of S if  $x = \max\{y \in X : S \subseteq \uparrow (y)\}$

# 3.4 Total Orders

**Definition 3.4.1.** A Total Order is a relation  $\leq$  that is transitive, reflexive, antisymmetric, and connex.

**Definition 3.4.2.** A Well Ordered Set is totally ordered set where every non-empty subset has a minimum.

**Theorem 3.4.1.** Totally ordered sets cannot contain imaginary numbers.

**Definition 3.4.3.** A totally ordered field is a field F equipped with a total order  $\leq$  such that

- $\leq$  respects addition:  $a \leq b \Rightarrow a + c \leq b + c$
- $\leq$  respects positive multiplication:  $0 \leq a \Rightarrow a + c \leq b + c$

**Definition 3.4.4.** In a totally ordered field, the set of **positive** elements is  $\uparrow$  (0)\0. The set of **negative** elements is  $\downarrow$  (0)\0.

**Definition 3.4.5.** Given a totally ordered field  $(F, \preceq)$ . The absolute value function  $F \Rightarrow F$ , denoted by  $x \to |x|$ , is

$$|x| = \begin{cases} x & 0 \le x \\ -x & x \le 0 \end{cases}$$

**Proposition 3.4.1.** Let  $(X, \preceq)$  be a total order. Let A, B be both upper(both lower) sets. Either  $A \subseteq B$  or  $B \subseteq A$ 

**Definition 3.4.6.** Let  $\{X, \preceq\}$  be a total order. We say a pair of subsets  $(X_-, X_+)$  form a **cut** of X if:

- $\{X_-, X_+\}$  is a partition of X.
- $X_{-}$  is a lower set and  $X_{+}$  is an upper set.

**Definition 3.4.7.** A totally ordered set X is said to be **Dedekind complete** if in every cut  $(X_-, X_+)$ , at least one of  $X_-$  or  $X_+$  is principal. That is  $\exists x \in X_-$  such that  $\downarrow (x) = X_-$  or  $\exists x \in X_+$  such that  $\uparrow (x) = X_+$ 

**Proposition 3.4.2.** Let  $(X, \preceq)$  be a Dedekind total order. The total order restricted to  $\uparrow$  (a) and  $\downarrow$  (a) for any  $a \in X$  is also Dedekind complete.

**Definition 3.4.8.** A poset  $(X, \preceq)$  is said to posses the **least upper bound property** if every nonempty subset that is bounded above has a supremum. Similarly, a poset  $(X, \preceq)$  is said to posses the **greatest lower bound property** if every nonempty subset that is bounded bellow has an infimum.

**Theorem 3.4.2.** For a totally ordered set  $(X, \preceq)$ 

- $\bullet$  X is a Dedekind complete
- X has the least upper bound property
- X has the greatest lower bound property

Remark. This theorem also holds for posets if you remove the Dedekind complete line since the definition of Dedekind complete relies a total order. In general we can also define Dedekind complete as a poset that has the least upper bound property and greatest lower bound property.

**Definition 3.4.9.** Given  $(X, \preceq)$  a partial order and elements  $a, b \in X$ . The **open interval** (a, b) is defined to be  $\uparrow (a) \cap \downarrow (b) \setminus \{a, b\}$ 

**Definition 3.4.10.** Given  $(X, \preceq)$  a partial order and elements  $a, b \in X$ . The **closed interval** (a, b) is defined to be  $\uparrow(a) \cap \downarrow(b)$ 

**Definition 3.4.11.** Given  $(X, \preceq)$  as total order with no max and no min, an **entourage mapping** is a function  $f: X \to 2^X$  such that f(x) is an open interval that contains x.

**Definition 3.4.12.** Given  $(X, \preceq)$  as total order with no max and no min, we say that it possesses the **Heine-Borel property** if, for every closed interval [a, b] and every entourage mapping f, there exists a finite subset  $S \subseteq [a, b]$  such that f(S) covers [a, b].

**Theorem 3.4.3.** Suppose  $(X, \preceq)$  as total order with no max and no min. Then it is Dedekind complete if and only if it possesses the Heine-Borel property.

#### 3.4.1 The Reals

**Definition 3.4.13.** The set  $\mathbb{R}$  is defined to be the set of all cuts  $(X_-, X_+)$  of  $\mathbb{Q}$  such that  $X_-$  has no maximum.

**Definition 3.4.14.** We equip  $\mathbb{R}$  with the relation  $\leq$  defined as  $(X_-, X_+) \leq (Y_-, Y_+)$  if  $X_- \subseteq Y_-$ .

Theorem 3.4.4. Archimedean Property of Reals If x, y are positive real numbers then  $\exists n \in \mathbb{N}$  such that  $n \cdot x > y$ .

**Definition 3.4.15.** We say a subset  $U \subseteq \mathbb{R}$  is open if if for every  $x \in U$ , there is an open interval  $(a_X, b_X) \subseteq U$  with  $x \in (a_X, b_X)$ 

## 3.5 Nets and Limits

**Definition 3.5.1.** A directed set is a pair  $(X, \preceq)$  where X is a set equipped with a relation  $\preceq$  such that

- $\leq$  is reflexive.
- $\leq$  is transitive.
- $\leq$  is upward directed; for any  $x, y \in X$  there exists  $z \in X$  such that  $x \leq z$  and  $y \leq z$ .

**Lemma 3.5.1.** Let  $(X, \preceq)$  be a directed set. Let  $x \in X$  the set  $\uparrow(x)$  equipped with the restricted order, is a directed set. Additionally any total order is a directed set.

#### 3.5.1 Nets

**Definition 3.5.2.** A **net** is a function  $f: A \to B$  from a directed set  $(A, \preceq)$ .

*Remark.* Notationally instead of f(a) we usually write  $f_a$ .

**Definition 3.5.3.** Given a net  $f: A \to B$ , we denote the **tail sets** of f by

$$f_{\uparrow(\alpha_0)} = \{ f_\alpha \in B : \alpha \leq \alpha_0 \}$$

**Definition 3.5.4.** For a net  $f: A \to B$  and a subset  $S \subseteq B$  we say that:

- f is **eventually** in S if there exists some  $a \in A$  such that  $f_{\uparrow(a)} \subseteq S$ .
- f is **frequently** in S if for every  $a \in A$ , the intersection  $f_{\uparrow(a)} \cap S \neq \emptyset$
- f is **infrequently** in S if there exists some  $a \in A$  such that  $f_{\uparrow(a)}$  is disjoint from S.

#### 3.5.2 Limits

**Definition 3.5.5.** A real valued net f is said to **Converge** to z if for every open interval I containing z, the net f is eventually in I. When f converges to z we sat that z is the **limit** of f and write  $z = \lim_{n \to \infty} f$ .

**Lemma 3.5.2.** Let B be a set and  $f: A \to B$  be a non-empty net. Fix a subset  $S \subseteq B$ .

- A net f is either frequently in S or infrequently in S.
- A net f is eventually in S if and only if f is infrequently in  $X \setminus S$ .

• If a net f is eventually in S, then f is frequently in S.

**Definition 3.5.6.** A real valued net f is said to **accumulate** (or **cluster**) at the real number z if for every open interval I containing z, the net x is frequently in I.

**Proposition 3.5.1.** If a real valued net f covers z, then z is its unique accumulations point.

**Theorem 3.5.3.** Arithmetic of Limits states that if x, y are real valued nets with the same domain then

$$\lim(x+y) = \lim(x) + \lim(y)$$

$$\lim(x \cdot y) = \lim(x) \cdot \lim(y)$$

**Theorem 3.5.4. Limit Characterization of Open Sets** states that a set  $S \subseteq \mathbb{R}$  is open if an only if every real valued net f with an accumulation point in S is frequently in S.

Corollary 3.5.4.1. A set  $S \subset \mathbb{R}$  is closed if and only if for every real valued net  $f: A \to S$  has all of it's accumulation points in S.

Theorem 3.5.5. Monotone Convergence states that if f is a non-empty real valued net:

- If f is increasing and bounded above, then f converges to the supremum of its range.
- If f is decreasing and bounded below, then f converges to the infimum of its range.

**Definition 3.5.7.** Given a bounded, non-empty, interval  $I \subseteq \mathbb{R}$ , its width, which we denote by |I|, is a real number  $|I| := \sup I - \inf I$ . Necessarily  $|I| \ge 0$ 

**Definition 3.5.8.** A real valued net f is a Cauchy net if for any positive real number  $\omega$ , there exists an open interval I with a width  $0 < |I| \le \omega$  such that f is eventually in I.

**Theorem 3.5.6.** Cauchy's Criterion states that a real-valued net f is convergent if and only if f is Cauchy.

## 3.5.3 Limit superior and limit inferior

**Definition 3.5.9.** A real-valued net f is said to be eventually bounded (above/below) if there exists  $a_0$  such that  $f_{\uparrow(a_0)}$  is bounded (above/below)

**Definition 3.5.10.** Let f be a non-empty real-valued net.

• If f is eventually bounded above then its limit superior is defined as

$$\limsup f := \lim U$$

where  $U:\uparrow(a_0)\to\mathbb{R}$  is defined as  $U_a=\sup f_{\uparrow(a)}$ .

ullet If f is eventually bounded below then its limit inferior is defined as

$$\lim \inf f := \lim L$$

where  $L:\downarrow(a_0)\to\mathbb{R}$  is defined as  $L_a=\inf f_{\downarrow(a)}$ .

**Proposition 3.5.2.** Given a real-valued net f, it limit superior and limit inferior, when they exist, are the largest and smallest (respectively) accumulation points of x.

**Theorem 3.5.7. Bolzano-Weierstrass** Every non-empty bounded real-valued net f has an accumulation point.

**Theorem 3.5.8.** A real-valued net f converges if and only if it is eventually bounded and  $\limsup f = \liminf f$ .

**Theorem 3.5.9. The Squeez Theorem** states that if x, y, z are real-valued nets with the same index set, such that both y - x and z - y are eventually non-negative. Then if z is eventually bounded above, and x is eventually bounded below, and  $\lim \sup z = \lim \inf x = r$ , then all three sequences converge to r.