MATH 3142 Notes — Spring 2016

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Updated: February 5, 2016

This document is a template for you to take notes in my MATH 3142 course. For your note check grade, you are required to complete all proofs/solutions for the problems specified. This template will be updated periodically throughout the course; you are responsible for updating your copy as the template is updated. See the syllabus for more details.

You should maintain your notes on Overleaf.com and provide me with a link so I can check on them. I'll give you notice before notes are "due"; when they are due I will download a copy myself from Overleaf.

This is not a replacement for the textbook for this course, *Advanced Calculus* by Patrick M. Fitzpatrick. Many proofs are outlined in that text, as well as all the relevant definitions and other results not included in these notes.

A proof is valid if and only if it uses concepts proven previously in the book. For example, you cannot prove a lemma in Chapter 6 using a theorem from Chapter 10, but using a proposition from Chapter 4 is allowed.

I hope you enjoy working through these results. Please email me with any questions.

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Chapter 6

Integration: Two Fundamental Theorems

6.1 Darboux Sums: Upper and Lower Integrals

Lemma (6.1). Suppose that the function $f:[a,b]\to\mathbb{R}$ is bounded and the numbers m,M have the property that

$$m \le f(x) \le M$$

for all x in [a, b]. Then, if P is a partition of the domain [a, b],

$$m(b-a) \le L(f,P)$$
 and $U(f,P) \le M(b-a)$.

Proof.

Lemma (6.2, The Refinement Lemma). Suppose that the function $f : [a, b] \to \mathbb{R}$ is bounded and that P is a partition of its domain [a, b]. If P^* is a refinement of P, then

$$L(f,P) \leq L(f,P^\star) \text{ and } U(f,P^\star) \leq U(f,P).$$

Proof.

Lemma (6.3). Suppose that the function $f:[a,b]\to\mathbb{R}$ is bounded and that P_1,P_2 are partitions of its domain. Then $L(f,P_1)\leq U(f,P_2)$.

Proof.

Lemma (6.4). For a bounded function $f:[a,b] \to \mathbb{R}$,

$$\int_{a}^{b} f \le \overline{\int_{a}^{b}} f.$$

Proof.

Exercise (2). For an interval [a, b] and a positive number δ , show that there is a partition $P = \{x_i : 0 \le i \le n\}$ of [a, b] such that each partition interval $[x_i, x_{i+1}]$ of P has length less than δ .

Solution. \Box

Exercise (3). Suppose that the bounded function $f:[a,b] \to \mathbb{R}$ has the property that for each rational number x in the interval [a,b], f(x)=0. Prove that

$$\underline{\int_{a}^{b}} f \le 0 \le \overline{\int_{a}^{b}} f.$$

 \square

Exercise (6). Suppose that $f:[a,b]\to\mathbb{R}$ is a bounded function for which there is a partition P of [a,b] with L(f,P)=U(f,P). Prove that $f:[a,b]\to\mathbb{R}$ is constant.

Solution. \Box

6.2 The Archimedes-Riemann Theorem

Lemma (6.7). For a bounded function $f:[a,b]\to\mathbb{R}$ and a partition P of [a,b],

$$L(f,P) \le \int_a^b f \le \overline{\int_a^b} f \le U(f,P).$$

Proof.

Theorem (6.8, The Archimedes-Riemann Theorem). Let $f : [a, b] \to \mathbb{R}$ be a bounded function. Then f is integrable on [a, b] if and only if there is a sequence $\{P_n\}$ of partitions of the interval [a, b] such that

$$\lim_{n\to\infty} [U(f, P_n) - L(f, P_n)] = 0.$$

Moreover, for any such sequence of partitions,

$$\lim_{n \to \infty} L(f, P_n) = \int_a^b f = \lim_{n \to \infty} U(f, P_n).$$

Proof.

Example (6.9). Show that a monotonically increasing function $f:[a,b]\to\mathbb{R}$ is integrable.

Solution. \Box

Example (6.11). Show that $\int_0^1 x^2 dx = \frac{1}{3}$.

Solution. \Box

Exercise (4). Prove that for a natural number n,

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}.$$

Then use this fact and the Archimedes-Riemann Theorem to show that $\int_a^b x \, dx = (b^2 - a^2)/2$.

$$\Box$$
 Solution.

Exercise (6b). Use the Archimedes-Riemann Theorem to show that for $0 \le a < b$,

$$\int_{a}^{b} x^{2} \, dx = \frac{b^{3} - a^{3}}{3}.$$

Solution.

Exercise (9). Suppose that the functions $f:[a,b] \to \mathbb{R}$ and $g:[a,b] \to \mathbb{R}$ are integrable. Show that there is a sequence $\{P_n\}$ of partitions of [a,b] that is an Archimediean sequence of partitions for f on [a,b] and also an Archimedean sequence of partitions for g on [a,b].

 \square

6.3 Additivity, Monotonicity, and Linearity

Theorem (6.12, Additivity over Intervals). Let $f : [a, b] \to \mathbb{R}$ be integrable on [a, b] and let $c \in (a, b)$. Then f is integrable on [a, c] and [c, b], and furthermore

$$\int_{a}^{b} f = \int_{a}^{c} f + \int_{c}^{b} f.$$

Proof.

Theorem (6.13, Monotonicity of the Integral). Suppose $f, g : [a, b] \to \mathbb{R}$ are integrable and that $f(x) \leq g(x)$ for all $x \in [a, b]$. Then

$$\int_{a}^{b} f \le \int_{a}^{b} g.$$

Proof.

Lemma (6.14). Let $f, g : [a, b] \to \mathbb{R}$ be bounded and let P partition [a, b]. Then

$$L(f,P)+L(g,P)\leq L(f+g,P) \ \ \text{and} \ \ U(f+g,P)\leq U(f,P)+U(g,P).$$

Moreover, for any number α ,

$$U(\alpha f, P) = \alpha U(f, P)$$
 and $L(\alpha f, P) = \alpha L(f, P)$ if $\alpha \ge 0$
 $U(\alpha f, P) = \alpha L(f, P)$ and $L(\alpha f, P) = \alpha U(f, P)$ if $\alpha < 0$.

Proof.

Theorem (6.15, Linearity of the Integral). Let $f, g : [a, b] \to \mathbb{R}$ be integrable. Then for any two numbers α, β , the function $\alpha f + \beta g : [a, b] \to \mathbb{R}$ is integrable and

$$\int_{a}^{b} [\alpha f + \beta g] = \alpha \int_{a}^{b} f + \beta \int_{a}^{b} g.$$

Proof.

Exercise (1). Suppose that the functions f, g, f^2, g^2, fg are integrable on [a, b]. Prove that $(f - g)^2$ is also integrable on [a, b] and that $\int_a^b (f - g)^2 \ge 0$. Use this to prove that

$$\int_{a}^{b} fg \le \frac{1}{2} \left[\int_{a}^{b} f^2 + \int_{a}^{b} g^2 \right].$$

Solution. \Box

Exercise (4). Suppose that S is a nonempty bounded set of numbers and that α is a number. Define αS to be the set $\{\alpha x : x \in S\}$. Prove that

$$\sup \alpha S = \alpha \sup S$$
 and $\inf \alpha S = \alpha \inf S$ if $\alpha \ge 0$

while

 $\sup \alpha S = \alpha \inf S$ and $\inf \alpha S = \alpha \sup S$ if $\alpha < 0$.

 \square

Exercise (6). Suppose that $f : [a, b] \to \mathbb{R}$ is bounded and let a < c < b. Prove that if f is integrable on both [a, c], [c, b], then it is integrable on [a, b].

Solution. \Box

6.4 Continuity and Integrability

Lemma (6.17). Let the function $f : [a, b] \to \mathbb{R}$ be continuous let P partition its domain. Then there is a partition interval of P that contains two points u, v for which the following estimate holds:

$$0 \le U(f, P) - L(f, P) \le [f(v) - f(u)][b - a].$$

Proof.

Theorem (6.18). A continuous function on a closed bounded interval is integrable.

Proof. \Box

Theorem (6.19). Supose $f : [a, b] \to \mathbb{R}$ is bounded on [a, b] and continuous on (a, b). Then f is integrable on [a, b] and the value of $\int_a^b f$ does not depend on the values of f at the endpoints of [a, b].

Proof.

Exercise (1). Determine whether each of the following statements is true or false, and justify your answer.

- (a) If $f:[a,b]\to\mathbb{R}$ is integrable and $\int_a^b f=0$, then f(x)=0 for all $x\in[a,b]$.
- (b) If $f:[a,b]\to\mathbb{R}$ is integrable, then f is continuous.
- (c) If $f:[a,b]\to\mathbb{R}$ is integrable and $f(x)\geq 0$ for all $x\in [a,b]$, then $\int_a^b f\geq 0$.
- (d) A continuous function $f:(a,b)\to\mathbb{R}$ defined on an open interval (a,b) is bounded.
- (e) A continuous function $f:[a,b]\to\mathbb{R}$ defined on a closed interval [a,b] is bounded.

Solution. (a)

- (b)
- (c)
- (d)

(e)

Exercise (5). Suppose that the continuous function $f:[a,b]\to\mathbb{R}$ has the property

$$\int_{c}^{d} f \le 0 \text{ whenever } a \le c < d \le b.$$

Prove that $f(x) \leq 0$ for all $x \in [a, b]$. Is this true if we only require integrability of the function?

 \Box Solution.

Exercise (6). Suppose that $f:[0,1] \to \mathbb{R}$ is continuous and that $f(x) \ge 0$ for all $x \in [0,1]$. Prove that $\int_0^1 f > 0$ if and only if there is a point $x_0 \in [0,1]$ at which $f(x_0) > 0$.

 \Box Solution.

6.5 The First Fundamental Theorem: Integrating Derivatives

Lemma (6.21). Suppose $f : [a, b] \to \mathbb{R}$ is integrable and that the number A has the property that for every P partitioning [a, b],

$$L(f, P) \le A \le U(f, P).$$

Then

$$\int_{a}^{b} f = A.$$

Proof.

Theorem (6.22, The First Fundamental Theorem: Integrating Derivatives). Let $F : [a, b] \to \mathbb{R}$ be continuous on [a, b] and differentiable on (a, b). Moreover, suppose that its derivative $F' : (a, b) \to \mathbb{R}$ is both continuous and bounded. Then

$$\int_a^b F'(x) \ dx = F(b) - F(a).$$

Proof.

Exercise (1). Let m, b be positive numbers. Find the value of $\int_0^1 mx + b \ dx$ in the following three ways:

- (a) Using elementary geometry, interpreting the integral as an area.
- (b) Using upper and lower Darboux sums based on regular partitions of the interval [0, 1] and using the Archimedes-Riemann Theorem.
- (c) Using the First Fundamental Theorem (Integrating Derivatives).

Solution. \Box

Exercise (5). The monotonicity property of the integral implies that if the functions $g, h : [0, \infty) \to \mathbb{R}$ are continuous and $g(x) \le h(x)$ for all $x \ge 0$, then

$$\int_0^x g \le \int_0^x h \quad \text{for all } x \ge 0.$$

Use this and the First Fundamental Theorem to show that each of the following inequalities implies the next:

$$\cos x \le 1 \quad \text{if } x \ge 0.$$

$$\sin x \le x \quad \text{if } x \ge 0.$$

$$1 - \cos x \le \frac{x^2}{2} \quad \text{if } x \ge 0.$$

$$x - \sin x \le \frac{x^3}{6} \quad \text{if } x \ge 0.$$

$$x - \frac{x^3}{6} \le \sin x \le x \quad \text{if } x \ge 0.$$

(For this problem, you may assume that the sine and cosine functions are differentiable functions with the properties $\sin(0) = 0$, $\cos(0) = 1$, $\frac{d}{dx}[\sin(x)] = \cos(x)$, and $\frac{d}{dx}[\cos(x)] = -\sin(x)$.)

 \Box Solution.

6.6 The Second Fundamental Theorem: Differentiating Integrals

Theorem (6.26, The Mean Value Theorem for Integrals). Suppose that $f:[a,b] \to \mathbb{R}$ is continuous. Then there is a point x_0 in the interval [a,b] at which

$$\frac{1}{b-a} \int_a^b f = f(x_0).$$

Proof.

Proposition (6.27). Suppose that the function $f:[a,b]\to\mathbb{R}$ is integrable. Define

$$F(x) = \int_{a}^{x} f$$
 for all $x \in [a, b]$.

Then the function $F:[a,b]\to\mathbb{R}$ is continuous.

Proof.

Theorem (6.29, The Second Fundamental Theorem: Differentiating Integrals). Suppose that $f:[a,b] \to \mathbb{R}$ is continuous. Then

$$\frac{d}{dx} \left[\int_{a}^{x} \right] = f(x) \text{ for all } x \in (a, b).$$

Proof.

Exercise (2b). Suppose $f:[0,2]\to\mathbb{R}$ is defined by

$$f(x) = \begin{cases} x^2 & \text{if } 0 \le x \le 1 \\ x & \text{if } 1 < x \le 2 \end{cases}.$$

Define

$$F(x) = \int_{a}^{x} f(t) dt \text{ for all } x \in [a, b]$$

and find a formula for F(x) which does not involve integrals.

Solution. \Box

Exercise (5). Suppose $f: \mathbb{R} \to \mathbb{R}$ is continuous. Define

$$G(x) = \int_0^x (x - t)f(t) dt \text{ for all } x.$$

Prove that G''(x) = f(x) for all x.

Solution. \Box

Exercise (12). Suppose that $f, g : [a, b] \to \mathbb{R}$ are continuous and that α, β are real numbers. Define

$$H(x) = \int_a^x [\alpha f + \beta g] - \alpha \int_a^x [f] - \beta \int_a^x [g] \text{ for all } x \in [a, b].$$

Prove that H(a) = 0 and H'(x) = 0 for all $x \in (a, b)$. Use this fact and the Identity Criterion to give an alternate proof of Theorem 6.15 for continuous functions.

 \square

Chapter 10

The Euclidean Space \mathbb{R}^n

10.1 The Linear Structure of \mathbb{R}^n and the Scalar Product

Proposition (10.2). Let $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ and $\alpha, \beta \in \mathbb{R}$. Then both of the following hold:

$$\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{v}, \mathbf{u} \rangle$$

$$\langle \alpha \mathbf{u} + \beta \mathbf{w}, v \rangle = \alpha \langle \mathbf{u}, \mathbf{v} \rangle + \beta \langle \mathbf{w}, \mathbf{v} \rangle$$

Proof.

Lemma (10.4). For $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$, \mathbf{u}, \mathbf{v} are orthogonal if and only if $\|\mathbf{u} + \mathbf{v}\| = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$.

Proof.

Lemma (10.5). For $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$ where $\mathbf{v} \neq \mathbf{0}$, define $\lambda = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\langle \mathbf{v}, \mathbf{v} \rangle}$ and $\mathbf{w} = \mathbf{u} - \lambda \mathbf{v}$. Then \mathbf{v}, \mathbf{w} are orthogonal and $\mathbf{u} = \mathbf{w} + \lambda \mathbf{v}$.

Proof. \Box

Theorem (10.6, The Cauchy-Schwarz Inequality). For any two vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$,

$$|\langle \mathbf{u}, \mathbf{v} \rangle| < \|\mathbf{u}\| \|\mathbf{v}\|.$$

Proof. \Box

Theorem (10.7, The Triangle Inequality). For any two vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$,

$$\|\mathbf{u} + \mathbf{v}\| \le \|\mathbf{u}\| + \|\mathbf{v}\|.$$

Exercise (3). Show that for $\mathbf{u} \in \mathbb{R}^n$, $\alpha \in \mathbb{R}$:

- (a) $\|\mathbf{u}\| = 0$ if and only if $\mathbf{u} = \mathbf{0}$.
- (b) $\|\alpha \mathbf{u}\| = |\alpha| \|\mathbf{u}\|.$

Proof. \Box

Exercise (4). For $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$ verify the identity

$$\|\mathbf{u} - \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 - 2\langle \mathbf{u}, \mathbf{v} \rangle.$$

 \Box

Exercise (9). Let $\mathbf{u} \in \mathbb{R}^n$ and suppose $\|\mathbf{u}\| < 1$. Show that for $\mathbf{v} \in \mathbb{R}^n$, $\|\mathbf{v} - \mathbf{u}\| < 1 - \|\mathbf{u}\|$ implies $\|\mathbf{v}\| < 1$.

Solution. \Box

Exercise (10). Let $\mathbf{u} \in \mathbb{R}^n$ and r > 0. Suppose $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ are at a distance less than r from \mathbf{u} . Prove that if $0 \le t \le 1$, then the point $t\mathbf{v} + (1-t)]\mathbf{w}$ is also at a distance less than r from \mathbf{u} .

 \Box

10.2 Convergence of Sequences in \mathbb{R}^n

Theorem (10.9, The Componentwise Convergence Criterion). Let $\{\mathbf{u}_k\}$ be a sequence in \mathbb{R}^n . Then $\{\mathbf{u}_k\}$ converges to \mathbf{u} if and only if $\{p_i(\mathbf{u}_k)\}$ converges to $p_i(\mathbf{u})$ for all $1 \leq i \leq n$.

Proof.

Theorem (10.10). Let $\{\mathbf{u}_k\}$, $\{\mathbf{v}_k\}$ be sequences in \mathbb{R}^n such that $\{\mathbf{u}_k\}$ converges to \mathbf{u} and $\{\mathbf{v}_k\}$ converges to \mathbf{v} . Then for any $\alpha, \beta \in \mathbb{R}$,

$$\lim_{k \to \infty} [\alpha \mathbf{u}_k + \beta \mathbf{v}_k] = \alpha \mathbf{u} + \beta \mathbf{v}.$$

Proof.

Exercise (1). Let $\{\mathbf{u}_k\}$ be a sequence in \mathbb{R}^n that converges to \mathbf{u} . Prove the following for all $\mathbf{v} \in \mathbb{R}^n$:

$$\lim_{k\to\infty}\langle\mathbf{u}_k,\mathbf{v}\rangle=\langle\mathbf{u},\mathbf{v}\rangle.$$

Solution. \Box

Exercise (2). Let $\{\mathbf{u}_k\}$ be a sequence in \mathbb{R}^n and $\mathbf{u} \in \mathbb{R}^n$. Prove that if

$$\lim_{k\to\infty}\langle \mathbf{u}_k,\mathbf{v}\rangle=\langle \mathbf{u},\mathbf{v}\rangle$$

holds for all $\mathbf{v} \in \mathbb{R}^n$, then $\{\mathbf{u}_k\}$ converges to \mathbf{u} .

Solution. \Box

Exercise (5). Let $\{\mathbf{u}_k\}$ be a sequence in \mathbb{R}^n that converges to \mathbf{u} where $\|\mathbf{u}\| => 0$. Prove that there is an index K where

$$\|\mathbf{u}_k\| > \frac{r}{2} \text{ if } k \ge K.$$

Solution. \Box

10.3 Open Sets and Closed Sets in \mathbb{R}^n

Example (10.11). Let a < b be in \mathbb{R} . Then int(a, b] = (a, b).

Proof.

Example (10.12). Let $\mathbb{Q} \subseteq \mathbb{R}$ be the set of rational real numbers. Then int $\mathbb{Q} = \emptyset$.

Proof. \Box

Proposition (10.13). Every open ball $B_r(\mathbf{u})$ in \mathbb{R}^n is open.

Proof.

Example (10.14). Let a < b be in \mathbb{R} . Then [a, b] is closed.

Proof.

Example (10.15). The set

$$[-1,1] \times [-1,1] = \{(x,y) \in \mathbb{R}^2 : -1 \le x \le 1 \text{ and } -1 \le y \le 1\}$$

is closed in \mathbb{R}^2 .

Proof.

Theorem (10.16, The Complementing Characterization). A subset $A \subseteq \mathbb{R}^n$ is open if and only if its complement $\mathbb{R}^n \setminus A$ is closed.

Proof.

Proposition (10.17.i). The union of a collection of open subsets of \mathbb{R}^n is open.

Proof.

Proposition (10.17.ii). The intersection of a collection of closed subsets of \mathbb{R}^n is closed.

Proof. \Box

Proposition (10.18.i). The intersection of a finite collection of open subsets of \mathbb{R}^n is op	en.
<i>Proof.</i> Proposition (10.18.ii). The union of a finite collection of closed subsets of \mathbb{R}^n is closed.	
<i>Proof.</i> Proposition (10.19.i). $A \subseteq \mathbb{R}^n$ is open if and only if $A \cap \operatorname{bd} A = \emptyset$.	
<i>Proof.</i> Proposition (10.19.ii). $A \subseteq \mathbb{R}^n$ is closed if and only if $\operatorname{bd} A \subseteq A$.	
<i>Proof.</i> Exercise (2). Determine which of the following subsets of \mathbb{R}^2 are open, closed, neither, both.	or
(a) $\{(x,y): x^2 > y\}$ (b) $\{(x,y): x^2 + y^2 = 1\}$ (c) $\{(x,y): x \text{ is rational}\}$ (d) $\{(x,y): x \ge 0, y \ge 0\}$	
Solution. (a) (b) (c) (d)	
Exercise (3). Let $r > 0$ and $O = {\mathbf{u} \in \mathbb{R}^n : \mathbf{u} > r}$. Prove that O is open.	
Solution. Exercise (7a). Show that $A \subseteq \mathbb{R}^n$ is open if and only if $\mathbf{w} + A = \{\mathbf{w} + \mathbf{u} : \mathbf{u} \in A\}$	
is open for all $\mathbf{w} \in \mathbb{R}^n$.	
Solution. Exercise (12). For $A \subseteq \mathbb{R}^n$, denote its closure by $\operatorname{cl} A = \operatorname{int} A \cup \operatorname{bd} A$.	
Prove that $A \subseteq \operatorname{cl} A$. Then prove that $A = \operatorname{cl} A$ if and only if A is closed.	
Solution.	

Chapter 11

Continuity, Compactness, and Connectedness

11.1 Continuous Functions and Mappings