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1 INTRODUCTION

The rational number system has certain gaps, in spite of the fact that between any two rationals there is another: If r < s the r < (r + s)/2 < s. The real number system fills these gaps.

Definition 1 If A is any set, we write $x \in A$ to indicate that x is a member(or an element) of A.

If x is not a member of A, we write: $x \notin A$.

If A and B are sets, and if every element of A is an element of B, we say that A is a subset of B, and write $A \subset B$, or $B \supset A$. If in addition there is an element of B which is not in A, then A is said to be proper subset of B.

If $A \subset B$ and $B \subset A$, we write A=B. Otherwise $A \neq B$.

2 ORDERED SETS

Definition 2 Let S be a set. An order on S is a relation, denoted by <, with the following two properties:

(i) If $x \in S$ then one and only one of the statements

$$x < y,$$
 $x = y,$ $x > y$

is true.

(ii) If $x, y, z \in S$, if x < y and y < z, then x < z. $x \le y$ is the negation of x > y.

Definition 3 Suppose S is an ordered set, and $E \subset S$. If there exists a $\beta \in S$ such that $x \leq \beta$ for every $x \in E$, we say that E is bounded above, and call β an upper bound of E.

Definition 4 Suppose S is an ordered set, $E \subset S$, and E is bounded above. Suppose there exists an $\alpha \in S$ with the following properties:

- (i) α is an upper bound of E.
- (ii) If $\gamma < \alpha$ then γ is not an upper bound of E.

Then α is called the least upper bound of E or the supremum of E, and we write

$$\alpha = \sup E$$

The greatest lower bound, or infimum, of a set E which is bounded below is defined in the same manner: The statement

$$\alpha = inf \quad E$$

means that α is a lower bound of E and that no β with $\beta > \alpha$ is a lower bound of E.

Definition 5 An ordered set S is said to have the least-upper-bound property if the following is true:

If $E \subset S$, E is not empty, and E is bounded above, then sup E exists in S.

Every ordered set with the least-upper-bound property also has the greatest-lower-bound property.

Q(the set of all rational numbers) does not have the least-upper-bound property.

Theorem 1 Suppose S is an ordered set with the least-upper-bound property, $B \subset S$, B is not empty, and B is bounded below. Let L be the set of all lower bounds of B. Then

$$\alpha = \sup L$$

exists in S, and $\alpha = inf$ B

In particular, inf B exists in S.

3 FIELDS

Definition 6 A field is a set F with two operations, called addition and multiplication, which satisfy the following so-called "field axioms":

- (A) Axioms for addition
 - (A1) If $x \in F$ and $y \in F$, then their sum x+y is in F.
 - (A2) Addition is commutative: x+y=y+x for all $x, y \in F$.
 - (A3) Addition is associative: (x+y)+z=x+(y+z) for all $x,y,z \in F$.
 - (A4) F contains an element 0 such that 0+x=x for every $x \in F$.
 - (A5) To every $x \in F$ corresponds an element $-x \in F$ such that

$$x + (-x) = 0$$

- (M) Axioms for multiplication
- (M1) If $x \in F$ and $y \in F$, then their product xy is in F.
- (M2) Multiplication is commutative: xy=yx for all $x, y \in F$.
- (M3) Multiplication is associative: (xy)z=x(yz) for all $x, y, z \in F$.
- (M4) F contains an element $1 \neq 0$ such that 1x=x for every $x \in F$.
- (M5) If $x \in F$ and $x \neq 0$ then there exists an element $1/x \in F$ such that

$$x \cdot (1/x) = 1$$

The distributive law

$$x(y+z) = xy + xz$$

holds for all $x, y, z \in F$.

The filed axioms clearly hold in Q, the set of all rational numbers, if addition and multiplication have their customary meaning. Thus Q is a field.

Definition 7 An ordered field is a field is a field F which is also an ordered set, such that:

- $(i)x + y < x + z \text{ if } x, y, z \in F \text{ and } y < z,$
- (ii) xy > 0 if $x \in F, y \in F, x > 0$, and y > 0.

If x > 0, we call x positive; if x < 0, x is negative.

4 THE REAL FIELD

Theorem 2 There exists an ordered field R which has the least-upper-bound property.

Moreover, R contains Q as a subfield.

Theorem 3 (a) If $x \in R, y \in R$, and x > 0, then there is a positive integer n such that (Archimedean property)

(b) If $x \in R$, $y \in R$, and x < y, then there exists a $p \in Q$ such that x .

This means that Q is dense in R: Between ant two real numbers there is a rational number.

Theorem 4 For every real x > 0 and every integer n > 0 there is one and only one positive real y such that $y^n = x$.

This number y is written $\sqrt[n]{x}$ or $x^{1/n}$.

5 The extended real number system

Definition 8 The extended real number system consists of the real field R and two symbols, $+\infty$ and $-\infty$. We preserve the original order in R, and define

$$-\infty < x < +\infty$$

for every $x \in R$.

It is then clear that $+\infty$ is an upper bound of every subset of the extended real number system, and that every nonempty subset has a least upper bound. The extended real number system does not form a field.

6 The complex field

Definition 9 A complex number is an ordered pair (a,b) of real numbers. "Ordered" means that (a,b) and (b,a) are regarded as distinct if $a \neq b$.

Let x=(a,b),y=(c,d) be two complex numbers. We write x=y if and only if a=c and b=d. We define

$$x + y = (a + c, b + d)$$

$$xy = (ac - bd, ad + bc)$$

Theorem 5 Theses definitons of addition and multiplication turns the set of all complex numbers into a field, with (0,0) and (1,0) in the role of 0 and 1.

Theorem 6 For any real numbers a and b we have

$$(a,0) + (b,0) = (a+b,0)$$

$$(a,0)(b,0) = (ab,0)$$

the real field is a subfield of the complex field. The notation (a,b) is equivalent to the more customary a+bi;

Definition 10 i=(0,1)

Theorem 7 $i^2 = -1$

Theorem 8 If a and b are real, then (a,b)=a+bi

Definition 11 If a, b are real and z=a+bi, then the complex number $\overline{z}=a-bi$ is called the conjugate of z. The numbers a and b are the real part and the imaginary part of z, respectively.

We shall occasionally write a=Re(z), b=Im(z).

Theorem 9 If z and w are complex, then

$$\begin{array}{l} \overline{z+w}=\overline{z}+\overline{w}\\ \overline{zw}=\overline{z}\cdot\overline{w}\\ z+\overline{z}=2Re(z),z-\overline{z}=2iIm(z)\\ z\overline{z} \ \ is \ real \ and \ positive \ (except \ when \ z=0). \end{array}$$

Definition 12 if z is a complex number, its absolute value |z| is the non-negative square root of $z\overline{z}$; that is, $|z| = (z\overline{z})^{1/2}$.

Theorem 10 Let z and w be complex numbers. Then

$$\begin{split} |z| &> 0unlessz = 0, |0| = 0, \\ |\overline{z}| &= |z|, \\ |zw| &= |z||w|, \\ |Rez| &\leq |z|, \\ |z+w| &\leq |z| + |w|. \end{split}$$

Theorem 11 If a_1, \dots, a_n and b_1, \dots, b_n are complex numbers, then

$$|\sum_{j=1}^{n} a_j \overline{b}_j|^2 \le \sum_{j=1}^{n} |a_j|^2 \sum_{j=1}^{n} |b_j|^2$$

7 Euclidean spaces

Definition 13 For each positive integer k, let R^k be the set of all ordered k-tuples

$$\mathbf{x} = (x_1, x_2, \cdots x_k),$$

where x_1, \dots, x_k are real numbers, called the coordinates of \mathbf{x} . The elements of R^k are called points. or vectors, especially when k > 1. If $\mathbf{y} = (y_1, y_2, \dots y_k)$ and if α is a real number, put

$$\mathbf{x} + \mathbf{y} = (x_1 + y_1, \dots, x_k + y_k),$$

 $\alpha \mathbf{x} = (\alpha x_1, \dots, \alpha x_k)$

The zero element of R^k is the point $\mathbf{0}$, all of whose coordinates are 0. We also define the so-called "inner product" (or scalar product) of \mathbf{x} and \mathbf{y} by

$$\mathbf{x} \cdot \mathbf{y} = \sum_{i=1}^{k} x_i y_i$$

and the norm of \mathbf{x} by

$$|\mathbf{x}| = (\mathbf{x} \cdot \mathbf{x})^{1/2} = (\sum_{i=1}^{k} x_i^2)^{1/2}$$

The structure now defined is called euclidean k-space.

Theorem 12 Suppose $x, y, z \in \mathbb{R}^k$, and a is real. Then

- $(a) |\mathbf{x}| \ge 0;$
- (b) $|\mathbf{x}| = 0$ if and only if $\mathbf{x} = \mathbf{0}$;

- (b) $|\mathbf{x}| = 0$ if that only if \mathbf{x} (c) $|\alpha \mathbf{x}| = |\alpha| |\mathbf{x}|;$ (d) $|\mathbf{x} \cdot \mathbf{y}| \le |\mathbf{x}| |\mathbf{y}|;$ (e) $|\mathbf{x} + \mathbf{y}| \le |\mathbf{x}| + |\mathbf{y}|;$ (f) $|\mathbf{x} \mathbf{z}| \le |\mathbf{x} \mathbf{y}| + |\mathbf{y} \mathbf{z}|.$

Theorem (a), (b), (c) and (f) will allow us to regard \mathbb{R}^k as a metric space.