

1 Set Theory

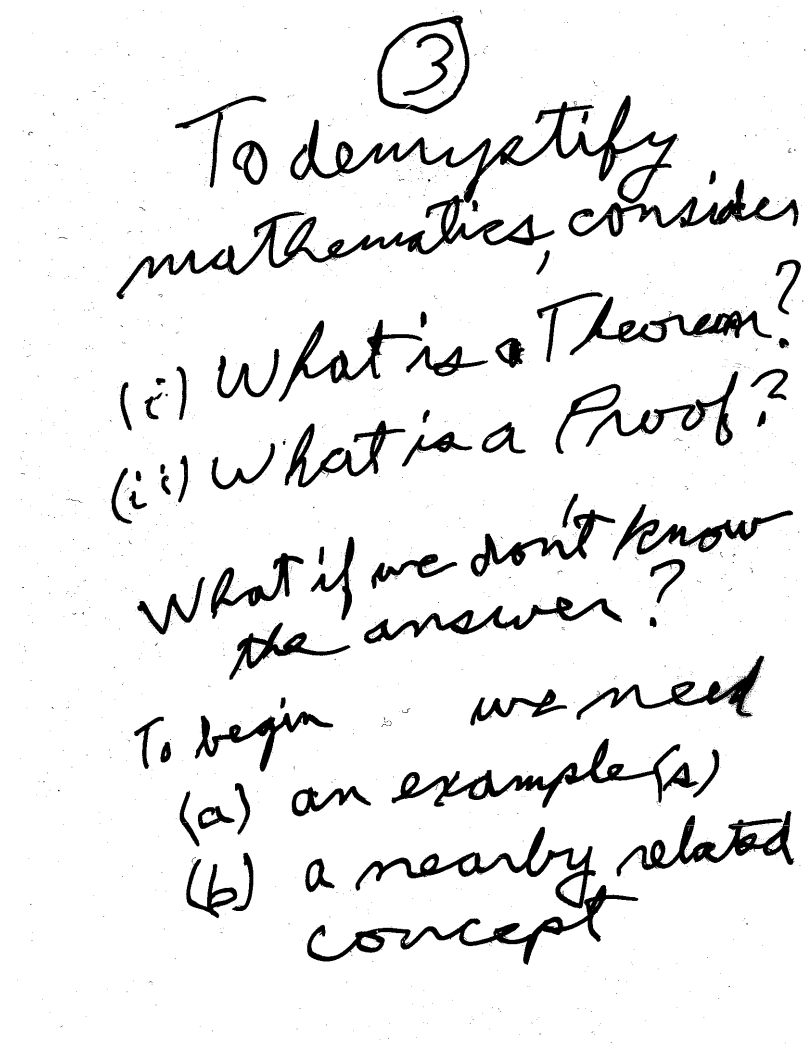
To demystify mathematics consider

- (i) What is a theorem?
- (ii) What is a proof?

What if we don't know the answer?

To begin we need

- (a) an example(s)
- (b) a nearly related concept



Related Concept: Greek Syllogism
example:

1. All men are mortal.
2. Socrates is a man.
3. Therefore, Socrates must die.

To analyze, recast in set theoretic terms via Venn Diagram.

(4)
Related Concept:
Greek Syllogism
Example:
(1) All men are mortal
(2) Socrates is a man
 \therefore (3) Socrates must die
To analyze, recast
in set theoretic terms
via Venn diagram



S : Socrates
 M : Set of Men
 D : Things that will die
 U : Things on Earth



S : Socrates
 M : set of men
 D : things that die
 U : things on earth

2 Generate \mathbb{N}

3 From \mathbb{Z} to \mathbb{R} via ordering

4 Sequence and Limits

Theorem Suppose $a_n \rightarrow a$ and $b_n \rightarrow b$. Then $a_n + b_n \rightarrow a + b$ (and $\lambda a_n \rightarrow \lambda a$) and $a_n b_n \rightarrow a \cdot b$

Theorem if $a_n \rightarrow a \neq 0$, then $\frac{1}{a_n} \rightarrow \frac{1}{a}$

corollary if $a_n \rightarrow a$ and $b_n \rightarrow b \neq 0$ then $\frac{a_n}{b_n} \rightarrow \frac{a}{b}$

(51)
Then Suppose $a_n \rightarrow a$ and
 $b_n \rightarrow b$. Then
 $a_n + b_n \rightarrow a + b$
(and $\lambda a_n \rightarrow \lambda a$)
and $a_n b_n \rightarrow a \cdot b$

Then If $a_n \rightarrow a \neq 0$,
then $\frac{1}{a_n} \rightarrow \frac{1}{a}$

Corollary If $a_n \rightarrow a$ and $b_n \rightarrow b \neq 0$ then
 $\frac{a_n}{b_n} \rightarrow \frac{a}{b}$

A method of proving convergence:
monotone sequences

Let $\{a_n\}$ be a sequence of reals. We say $\{a_n\}$ is monotonic if either $a_1 \leq a_2 \leq \dots \leq a_n \leq \dots$ or else $a_1 \geq a_2 \geq \dots \geq a_n \geq \dots$. In the first case $\{a_n\}$ is said to be (monotone) non-decreasing and in the second case it is (monotone) non-increasing. Theorem suppose a_n is monotonic and bounded. Then it converges in \mathbb{R} .

Method (5.3) of Proving Conv:
monotone sequences

Let $\{a_n\}$ be a seq of reals.
We say $\{a_n\}$ is monotonic
iff ~~it is either~~ either
 $a_1 \leq a_2 \leq \dots \leq a_n \leq \dots$
or else

$a_1 \geq a_2 \geq \dots \geq a_n \geq \dots$

In the first case $\{a_n\}$ is
said to be (monotone)
non-decreasing and in

the second case it is
(monotone) non-increasing.

Then spce $\{a_n\}$ is monotonic
and bounded. Then it converges
in \mathbb{R} .

Theorem Let $\{a_n\}$ be monotonic in \mathbb{R} . Then in \mathbb{R}_∞

$$\lim_{n \rightarrow \infty} a_n = \begin{cases} \sup \{a_k\} & \text{if } a_1 \leq a_2 \leq a_3 \leq \dots \\ \inf \{a_k\} & \text{if } a_1 \geq a_2 \geq \dots \end{cases}$$

Pf. W.l.o.g suppose $a_1 \leq a_2 \leq \dots$ take away $b < \sup a_k$. Then $\exists k < \infty$ s.t. $b < a_k$. For all $n \geq k$, $a_n \geq a_k$ so $a_n > b$. But also $a_n \leq \sup \{a_k\}$

(52)

Then let $\{a_n\}$ be monot
in \mathbb{R} . Then in \mathbb{R}_∞
 $\lim_{n \rightarrow \infty} a_n = \begin{cases} \sup \{a_k\} & \text{if } a_1 \leq a_2 \leq a_3 \leq \dots \\ \inf \{a_k\} & \text{if } a_1 \geq a_2 \geq \dots \end{cases}$

Pf. W.l.o.g suppose $a_1 \leq a_2 \leq \dots$
Take any $b < \sup \{a_k\}$
Then $\exists k_* < \infty$ s.t.
 $b < a_{k_*}$. For all
 $n \geq k_*$, $a_n \geq a_{k_*}$ so
 $a_n > b$. But also $a_n \leq \sup \{a_k\}$

Theorem Let $\{a_n\}$ be any sequence in \mathbb{R} then $\exists 1 \leq n_1 < n_2 < \dots$ s.t. $a_{n_1}, a_{n_2}, a_{n_3}, \dots$ is monotonic (i.e. a_n has a monotonic sub sequence)

Pf: Either $a_1 \leq a_n$ for infinity many $n > 1$. Applying to each a_j Let $J = \{j \geq 1 : a_n \geq a_j \text{ for infinity many } n > j\}$ Case 1 $|J| = \infty$ Let $n_1 =$ smallest $j \in J$ $\exists n_2 > n_1$ with $n_2 \in J, \dots$ etc get n_k

(52A)

Then Let $\{a_n\}$ be any seq in \mathbb{R}

Then $\exists 1 \leq n_1 < n_2 < \dots$ s.t.

$a_{n_1}, a_{n_2}, a_{n_3}, \dots$ is monot.

(i.e. $\{a_n\}$ has a monotonic subsequence)

Pf: ~~Let~~ Either $a_1 \leq a_n$ for infinitely many $n > 1$ or $a_1 \geq a_n$ for infinitely many $n > 1$. Applying this question to each a_j :

Let $J = \{j \geq 1 : a_n \geq a_j \text{ for infinitely many } n > j\}$

Case 1 $|J| = \infty$

Let $n_1 =$ smallest $j \in J$

$\exists n_2 > n_1$ with $n_2 \in J, \dots$ etc

and $a_{n_1} \leq a_{n_2} \leq \dots$

Case 2 $|J| < \infty$ take away $n_1 > \max_{j \in J} j$

By construction, if n_2 is large enough $n_2 > n_1$ and $a_{n_2} < a_{n_1}$. By induction, having constructed $n_1 < n_2 < \dots < n_k$ p.t. $a_{n_1} > a_{n_2} > \dots > a_{n_k}$ $\exists n_{k+1} > n_k$ s.t. $a_{n_{k+1}} < a_{n_k}$

and so the theorem holds.

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and $a_{n_1} \leq a_{n_2} \leq \dots$

Case 2 $|J| < \infty$ and

Take any $n_1 > \max_{j \in J} j$

By construction, if n_2 is large enough

$n_2 > n_1$ and $a_{n_2} < a_{n_1}$

By induction, having constructed $n_1 < n_2 < \dots < n_k$

p.t. $a_{n_1} > a_{n_2} > \dots > a_{n_k}$

$\exists n_{k+1} > n_k$ s.t.

$a_{n_{k+1}} < a_{n_k}$

and so the theorem holds

- 5 Limit and Convergence
- 6 Infinite Series
- 7 Metric Spaces Part 1
- 8 Metric Spaces Part 2