# Analysis in $\mathbb{R}^n$

Chapter 1. The Real and Complex Number Systems  $\S 1.1$  Real Numbers

Jotsaroop Kaur

Department of Mathematics IISER Mohali

August 24, 2020

**Course Title:** Analysis in  $\mathbb{R}^n$ 

**Course Title:** Analysis in  $\mathbb{R}^n$ 

Course Number: MTH 301

**Course Title:** Analysis in  $\mathbb{R}^n$ 

Course Number: MTH 301

Text Book: W. Rudin, Principles of Mathematical Analysis,

McGraw-Hill 3rd edition, 1983.

**Course Title:** Analysis in  $\mathbb{R}^n$ 

Course Number: MTH 301

Text Book: W. Rudin, Principles of Mathematical Analysis,

McGraw-Hill 3rd edition, 1983.

Instructor's name: Jotsaroop Kaur

**Course Title:** Analysis in  $\mathbb{R}^n$ 

Course Number: MTH 301

Text Book: W. Rudin, Principles of Mathematical Analysis,

McGraw-Hill 3rd edition, 1983.

Instructor's name: Jotsaroop Kaur

Email Id: jotsaroop@iisermohali.ac.in

**Course Title:** Analysis in  $\mathbb{R}^n$ 

Course Number: MTH 301

Text Book: W. Rudin, Principles of Mathematical Analysis,

McGraw-Hill 3rd edition, 1983.

Instructor's name: Jotsaroop Kaur

Email Id: jotsaroop@iisermohali.ac.in

**Online Class Schedule** Mon, Tue, Thu - 2 p.m to 3 p.m. & Tutorial on Fri- 2 p.m. to 3 p.m.

Real number system as an Ordered field

- Real number system as an Ordered field
- Metric spaces and topology on real number system

- Real number system as an Ordered field
- Metric spaces and topology on real number system
- Numerical sequences & Series

- Real number system as an Ordered field
- Metric spaces and topology on real number system
- Numerical sequences & Series
- Ontinuous functions and properties

- Real number system as an Ordered field
- Metric spaces and topology on real number system
- Numerical sequences & Series
- Ontinuous functions and properties
- Riemann Integration

- Real number system as an Ordered field
- Metric spaces and topology on real number system
- Numerical sequences & Series
- Ontinuous functions and properties
- Riemann Integration
- Sequence of functions

- Real number system as an Ordered field
- Metric spaces and topology on real number system
- Numerical sequences & Series
- Ontinuous functions and properties
- Riemann Integration
- Sequence of functions
- Functions of severables variables

In this section we define real number informally and study field and ordered structure of real number system.

In this section we define real number informally and study field and ordered structure of real number system.

We know that following number systems:

In this section we define real number informally and study field and ordered structure of real number system.

We know that following number systems:

Set of Natural numbers  $\mathbb{N} = \{1, 2, 3, 4, \ldots\}$ 

In this section we define real number informally and study field and ordered structure of real number system.

We know that following number systems:

Set of Natural numbers 
$$\mathbb{N} = \{1, 2, 3, 4, \ldots\}$$

Set of Integers 
$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$$

In this section we define real number informally and study field and ordered structure of real number system.

We know that following number systems:

Set of Natural numbers 
$$\mathbb{N} = \{1, 2, 3, 4, \ldots\}$$

Set of Integers 
$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$$

Set of Rationals 
$$\mathbb{Q} = \{ \frac{m}{n} : m, n \in \mathbb{Z}, n \neq 0 \}$$

In this section we define real number informally and study field and ordered structure of real number system.

We know that following number systems:

Set of Natural numbers 
$$\mathbb{N} = \{1, 2, 3, 4, \ldots\}$$

Set of Integers 
$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$$

Set of Rationals 
$$\mathbb{Q} = \{ \frac{m}{n} : m, n \in \mathbb{Z}, n \neq 0 \}$$

Set of Reals  $\mathbb{R}$  is the completion of  $\mathbb{Q}$ .

The set of rationals number system has certain gap, by filling them we get the real number system. To realize the gap in rational number system we will see the following:

The set of rationals number system has certain gap, by filling them we get the real number system. To realize the gap in rational number system we will see the following:

#### Example 1

There is no rational p such that  $p^2 = 2$ 

The set of rationals number system has certain gap, by filling them we get the real number system. To realize the gap in rational number system we will see the following:

#### Example 1

There is no rational p such that  $p^2 = 2$ 

Proof: Suppose there exists rational p such that  $p^2 = 2$ . Then p can be written as  $p = \frac{m}{n}$  where m, n are integers which has no common factor.

The set of rationals number system has certain gap, by filling them we get the real number system. To realize the gap in rational number system we will see the following:

#### Example 1

There is no rational p such that  $p^2 = 2$ 

Proof: Suppose there exists rational p such that  $p^2 = 2$ . Then p can be written as  $p = \frac{m}{n}$  where m, n are integers which has no common factor.

We see that  $p^2 = 2$  implies  $m^2 = 2n^2$  which implies  $m^2$  is even. Hence m is even (if m were odd,  $m^2$  would be odd).

The set of rationals number system has certain gap, by filling them we get the real number system. To realize the gap in rational number system we will see the following:

#### Example 1

There is no rational p such that  $p^2 = 2$ 

Proof: Suppose there exists rational p such that  $p^2 = 2$ . Then p can be written as  $p = \frac{m}{n}$  where m, n are integers which has no common factor.

We see that  $p^2 = 2$  implies  $m^2 = 2n^2$  which implies  $m^2$  is even. Hence m is even (if m were odd,  $m^2$  would be odd).

Write m = 2k for some integer k then  $4k^2 = 2n^2$  which implies  $2k^2 = n^2$ , therefore  $n^2$  is even and hence n is even.

This leads to the conclusion both m and n are even, contrary to our choice of m and n.

This leads to the conclusion both m and n are even, contrary to our choice of m and n.

Hence the there is no rational p such that  $p^2 = 2$ .

This leads to the conclusion both m and n are even, contrary to our choice of m and n.

Hence the there is no rational p such that  $p^2 = 2$ .

We examine the situation a little more closely:

### Example 2

Let  $A=\{p\in\mathbb{Q}:p>0,p^2<2\}$  and  $B=\{p\in\mathbb{Q}:p>0,p^2>2\}$  then A contains no largest number and B contains no smallest.

This leads to the conclusion both m and n are even, contrary to our choice of m and n.

Hence the there is no rational p such that  $p^2 = 2$ .

We examine the situation a little more closely:

#### Example 2

Let  $A = \{p \in \mathbb{Q} : p > 0, p^2 < 2\}$  and  $B = \{p \in \mathbb{Q} : p > 0, p^2 > 2\}$  then A contains no largest number and B contains no smallest.

Proof: It is enough to prove that any for  $p \in A$ , there exists another rational  $q \in A$  such that p < q and for every  $p \in B$  there exists another rational  $q \in B$  such that q < p.

To do this, we associate with each rational p > 0 the number

$$q = p - \frac{p^2 - 2}{p + 2} = \frac{2p + 2}{p + 2} \tag{0.1}$$

To do this, we associate with each rational p > 0 the number

$$q = p - \frac{p^2 - 2}{p + 2} = \frac{2p + 2}{p + 2} \tag{0.1}$$

Then

$$q^2 - 2 = \frac{2(p^2 - 2)}{(p+2)^2} \tag{0.2}$$

To do this, we associate with each rational p > 0 the number

$$q = p - \frac{p^2 - 2}{p + 2} = \frac{2p + 2}{p + 2} \tag{0.1}$$

Then

$$q^2 - 2 = \frac{2(p^2 - 2)}{(p+2)^2} \tag{0.2}$$

If p is in A then  $p^2 - 2 < 0$  (0.1) shows that q > p and (0.2) show that  $q^2 < 2$ . Thus q is in A.

To do this, we associate with each rational p > 0 the number

$$q = p - \frac{p^2 - 2}{p + 2} = \frac{2p + 2}{p + 2} \tag{0.1}$$

Then

$$q^2 - 2 = \frac{2(p^2 - 2)}{(p+2)^2} \tag{0.2}$$

If p is in A then  $p^2 - 2 < 0$  (0.1) shows that q > p and (0.2) show that  $q^2 < 2$ . Thus q is in A.

If p is in B then  $p^2 - 2 > 0$  (0.1) shows that 0 < q < p and (0.2) show that  $q^2 > 2$ . Thus q is in B.

In view of Example 1 and Example 2, the rational number system has certain gaps. The real number system fills these gaps. This is the principal reason for the fundamental role it plays in analysis.

In view of Example 1 and Example 2, the rational number system has certain gaps. The real number system fills these gaps. This is the principal reason for the fundamental role it plays in analysis.

In order to understand the structure of real number system we start with a brief discussion of the general concepts of ordered set and field.

#### Ordered Set

#### Order

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

• If  $x \in S$  and  $y \in S$  then one and only one of the statements

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

is true. (Law of trichotomy).

② If  $x, y, z \in S$ , if x < y and y < z then x < z. (Transitive law)

The statement "x < y" may be read as "x is less than y" or "x is smaller than y" or "x precedes y".

#### Order

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

• If  $x \in S$  and  $y \in S$  then one and only one of the statements

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

is true. (Law of trichotomy).

② If  $x, y, z \in S$ , if x < y and y < z then x < z. (Transitive law)

The statement "x < y" may be read as "x is less than y" or "x is smaller than y" or "x precedes y".

It is often convenient to write y > x in place of x < y.

The notation  $x \le y$  indicates that x < y or x = y, without specifying which of these two holds. In other words,  $x \le y$  is the negation of x > y.

The notation  $x \le y$  indicates that x < y or x = y, without specifying which of these two holds. In other words,  $x \le y$  is the negation of x > y.

#### Ordered Set

An ordered set is a set in which an order is defined.

The notation  $x \le y$  indicates that x < y or x = y, without specifying which of these two holds. In other words,  $x \le y$  is the negation of x > y.

#### Ordered Set

An ordered set is a set in which an order is defined.

For example,  $\mathbb Q$  is an ordered set with the order defined by r < s if s-r is a positive rational number. This order is called standard order on  $\mathbb Q$ .

#### Bounded above set and bounded below set

Suppose S is an ordered set and  $E \subset S$ .

#### Bounded above set and bounded below set

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  $\beta$  an upper bound of E.

#### Bounded above set and bounded below set

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  $\beta$  an upper bound of E.

If there exists an  $\alpha \in S$  such that  $\alpha \leq x$  for every  $x \in E$ , we say that E is bounded below and call  $\alpha$  a lower bound of E.

#### Bounded above set and bounded below set

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  $\beta$  an upper bound of E.

If there exists an  $\alpha \in S$  such that  $\alpha \leq x$  for every  $x \in E$ , we say that E is bounded below and call  $\alpha$  a lower bound of E.

We say that the set E is bounded if it is bounded above and bounded below.

#### Bounded above set and bounded below set

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  $\beta$  an upper bound of E.

If there exists an  $\alpha \in S$  such that  $\alpha \leq x$  for every  $x \in E$ , we say that E is bounded below and call  $\alpha$  a lower bound of E.

We say that the set E is bounded if it is bounded above and bounded below.

Example: The set  $\mathbb N$  of natural numbers is bounded below in  $\mathbb Q$  with standard order and 0 is a lower bound for  $\mathbb N$  but it is not bounded above.

#### Bounded above set and bounded below set

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  $\beta$  an upper bound of E.

If there exists an  $\alpha \in S$  such that  $\alpha \leq x$  for every  $x \in E$ , we say that E is bounded below and call  $\alpha$  a lower bound of E.

We say that the set E is bounded if it is bounded above and bounded below.

Example: The set  $\mathbb N$  of natural numbers is bounded below in  $\mathbb Q$  with standard order and 0 is a lower bound for  $\mathbb N$  but it is not bounded above.

Consider the set  $\{\frac{1}{n} : n \in \mathbb{N}\}$ , it is bounded in  $\mathbb{Q}$ .

### Least upper bound (lub) or supremum

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

#### Least upper bound (lub) or supremum

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

 $\bullet$  *I* is an upper bound of *E*.

### Least upper bound (lub) or supremum

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

- $\bullet$  *I* is an upper bound of *E*.
- ② If  $\gamma < I$  then  $\gamma$  is not an upper bound of E.

### Least upper bound (lub) or supremum

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

- $\bullet$  / is an upper bound of E.
- 2 If  $\gamma < I$  then  $\gamma$  is not an upper bound of E.

Then I is called the least upper bound (lub) of E or the supremum of E and we write

$$I = \sup E$$

#### Greatest lower bound (glb) or infimum

Suppose S is an ordered set,  $E \subset S$  and E is bounded below. Suppose there exists a  $g \in S$  with the following properties:

### Greatest lower bound (glb) or infimum

Suppose S is an ordered set,  $E \subset S$  and E is bounded below. Suppose there exists a  $g \in S$  with the following properties:

 $oldsymbol{0}$  g is a lower bound of E.

### Greatest lower bound (glb) or infimum

Suppose S is an ordered set,  $E \subset S$  and E is bounded below. Suppose there exists a  $g \in S$  with the following properties:

- $oldsymbol{0}$  g is a lower bound of E.
- 2 If  $g < \gamma$  then  $\gamma$  is not an lower bound of E.

Then g is called the greatest lower bound (glb) of E or the infimum of E and we write

$$g = \inf E$$

Example 3: Consider the set  $A = \{\frac{1}{n} : n \in \mathbb{N}\}$  in  $\mathbb{Q}$ , then the set A is bounded above and bounded below. 1 is an uppper bound and 0 is a lower bound. We can check that 0 is the infimum of A and 1 supremum of A.

Example 3: Consider the set  $A = \{\frac{1}{n} : n \in \mathbb{N}\}$  in  $\mathbb{Q}$ , then the set A is bounded above and bounded below. 1 is an uppper bound and 0 is a lower bound. We can check that 0 is the infimum of A and 1 supremum of A.

Example 4: Let  $B = \{1 - \frac{1}{n^2} : n \in \mathbb{N}\} \subset \mathbb{Q}$  with standard order. We can check that lub B = 1 and glb B = 0.

Example 3: Consider the set  $A = \{\frac{1}{n} : n \in \mathbb{N}\}$  in  $\mathbb{Q}$ , then the set A is bounded above and bounded below. 1 is an uppper bound and 0 is a lower bound. We can check that 0 is the infimum of A and 1 supremum of A.

Example 4: Let  $B = \{1 - \frac{1}{n^2} : n \in \mathbb{N}\} \subset \mathbb{Q}$  with standard order. We can check that lub B = 1 and glb B = 0.

Example 5: Recall the sets A and B in Example 2:  $A = \{p \in \mathbb{Q} : p > 0, p^2 < 2\}$  and  $B = \{p \in \mathbb{Q} : p > 0, p^2 > 2\}$ . As a subset of  $\mathbb{Q}$ , A is bounded above. In fact upper bounds of A are exactly the members of B. Since B has no the smallest member, A has no least upper bound in  $\mathbb{Q}$ .

Example 3: Consider the set  $A = \{\frac{1}{n} : n \in \mathbb{N}\}$  in  $\mathbb{Q}$ , then the set A is bounded above and bounded below. 1 is an uppper bound and 0 is a lower bound. We can check that 0 is the infimum of A and 1 supremum of A.

Example 4: Let  $B=\{1-\frac{1}{n^2}:n\in\mathbb{N}\}\subset\mathbb{Q}$  with standard order. We can check that lub B=1 and glb B=0.

Example 5: Recall the sets A and B in Example 2:

 $A=\{p\in\mathbb{Q}:p>0,p^2<2\}$  and  $B=\{p\in\mathbb{Q}:p>0,p^2>2\}$ . As a subset of  $\mathbb{Q}$ , A is bounded above. In fact upper bounds of A are exactly the members of B. Since B has no the smallest member, A has no least upper bound in  $\mathbb{Q}$ .

Similarly, B is bounded below: The set of all lower bounds of B consists of A and of  $r \in \mathbb{Q}$  with  $r \leq 0$ . Since A has no largest member B has no greatest lower bound in  $\mathbb{Q}$ .

Note that if  $I = \sup E$  exists, then I may or may not be a member E. If  $I = \sup E$  is the member of E, then I is called maximum of E.

Note that if  $I = \sup E$  exists, then I may or may not be a member E. If  $I = \sup E$  is the member of E, then I is called maximum of E.

Similarly  $g = \inf E$  (if it exists) may or may not be a member of E. If  $g = \inf E$  is the member of E then g is called minimum of E.

Note that if  $I = \sup E$  exists, then I may or may not be a member E. If  $I = \sup E$  is the member of E, then I is called maximum of E.

Similarly  $g = \inf E$  (if it exists) may or may not be a member of E. If  $g = \inf E$  is the member of E then g is called minimum of E.

For the set  $A = \{\frac{1}{n} : n \in \mathbb{N}\}$  in  $\mathbb{Q}$ , 1 is the maximum and 0 is the infimum of A.

Note that if  $I = \sup E$  exists, then I may or may not be a member E. If  $I = \sup E$  is the member of E, then I is called maximum of E.

Similarly  $g = \inf E$  (if it exists) may or may not be a member of E. If  $g = \inf E$  is the member of E then g is called minimum of E.

For the set  $A = \{\frac{1}{n} : n \in \mathbb{N}\}$  in  $\mathbb{Q}$ , 1 is the maximum and 0 is the infimum of A.

For the set  $B = \{1 - \frac{1}{n^2} : n \in \mathbb{N}\} \subset \mathbb{Q}$ , 1 is the supremum and 0 is the minimum of A.