

## Introductory Analysis

### Proof Techniques

#### Proof of uniqueness

Assume two separate elements with the required property and then prove that they must be equal to each other.

#### Proof by contradiction

Assume that a false statement is true and show that this results in a contradiction

### Reals 1

#### Axioms of the reals

The real numbers are a field which also has ordered and Dedekind complete

*Field* A set  $F$  with two operators  $+$  and  $\cdot$  such that  $\forall f_1, f_2, f_3 \in F$

- Addition
  - **(A1)**  $(f_1 + f_2) + f_3 = f_1 + (f_2 + f_3)$  Addition is associative
  - **(A2)**  $f_1 + f_2 = f_2 + f_1$  Addition is commutative
  - **(A3)**  $\exists 0 | f_1 + 0 = f_1$  Identity of addition
  - **(A3)**  $\exists -f_1 | f_1 + (-f_1) = 0$
- Multiplication
  - **(M1)**  $(f_1 f_2) f_3 = f_1 (f_2 f_3)$  Multiplication is associative
  - **(M2)**  $f_1 f_2 = f_2 f_1$  Multiplication is commutative
  - **(M3)**  $\exists 1 \neq 0 | f_1 1 = f_1$  Identity of addition
  - **(M4)**  $(\forall f_1 \in F | f_1 \neq 0) \exists f_1^{-1} | f_1 (f_1^{-1}) = 1$
- Distribution
  - **(D1)**  $f_1 (f_2 + f_3) = f_1 f_2 + f_1 f_3$  multiplication is distributive over addition

#### AXIOMS OF COMPARISON

- Order
  - **(O1)** The trichotomy property of reals.
    - \*  $(\forall r \in \mathbb{R})$  exactly one is true
    - \*  $a > 0 \quad a = 0 \quad a < 0$

Let  $r_1, r_2 \in \mathbb{R}$  then  $r_1$  is called larger than  $r_2$  written  $r_1 > r_2$  if  $r_1 - r_2 > 0$

- (O<sub>2</sub>)  $a > 0 \wedge b > 0 \rightarrow a + b > 0$
- (O<sub>3</sub>)  $a > 0 \wedge b > 0 \rightarrow ab > 0$

#### DIEDEKIN COMPLETENESS AXIOM

- Completeness
  - (C) All bounded sets have superior and infimum

Find the definition of a monotonic transformation

#### Collararies

b)  $a < b \wedge b < c \rightarrow a < c$  transitivity

sort of

PROOF

- $r_1 \geq b \Leftrightarrow a > b \wedge a = b$
- $a \leq b \Leftrightarrow a = b \wedge a < b$

$$b > a \Leftrightarrow b - a \geq 0 \text{ (i)}$$

$$b - c \geq 0 \text{ (ii)}$$

combining i and ii with previous theorem  $(b - a) + c - b \geq 0 \rightarrow a - c \geq 0$   
(addition axioms)  $c \geq 0$

PROOF by contradiction  $a > 0 \Leftrightarrow a^{-1} > 0 \wedge a < 0 \Leftrightarrow a^{-1} < 0$

**Case  $a > 0$**

(i)  $a \neq 0$  Trichotomy

(ii)  $\exists a^{-1}$  (M<sub>3</sub>)  $\wedge$  (i)

**Case  $a^{-1} < 0$**

1.  $-a^{-1} > 0$  (a)

2.  $-a^{-1} \cdot a > 0$  (O<sub>3</sub>)

3.  $-1 > 0$  Contradiction

**Case  $a^{-1} = 0$   $\#$ .  $1 = a \cdot a^{-1}$  (M<sub>3</sub>)  $> \#$ .  $= 0$  (Multiplication by zero)**

**Contradiction**

**Conclusion  $a > 0 \Leftrightarrow a^{-1} > 0$**

**Case  $a < 0$**

(i)  $a \neq 0$  Trichotomy

(ii)  $\exists a^{-1}$  (M<sub>3</sub>)  $\wedge$  (i)

**Case  $a^{-1} = 0$   $\#$ .  $1 = a \cdot a^{-1} = 0$  Contradiction (Multiplication by zero) (M<sub>3</sub>)**

**Case  $a^{-1} > 0$   $\#$ .  $-1 = -aa^{-1} > 0$**

$$1 > 0 \wedge a \neq 0 \rightarrow a^2 > 0 \text{ use this to show } 1 > 0$$

#### Absolute value

#### Absolute value

$$|a| \forall a \in \mathbb{R} := \begin{cases} a \geq 0 & = a \\ a < 0 & -a \end{cases}$$

#### PROPERTIES

- $|a| = 0 \Leftrightarrow a = 0$ 
  - if  $a = 0 \rightarrow |a| = 0$  definition
  - if  $|a| = 0 \rightarrow a = 0$  contrapositive
- $|b - a| = |-a|$
- use each three cases of dichotomy
- try d and e tutorial questions

#### Triangle inequality

$$||a| + |b|| \geq |a| + |b|$$

- $|a + b| \leq |a| + |b|$  *tut*
- $||a| - |b|| \leq |a + b|$

proof

- $a = a - b + b \rightarrow |a| = |a - b + b| = |a - b| + |b|$
- $b = b - a + a \rightarrow |b| = |b - a + a| = |b - a| + |a|$
- by c  $|b| \leq |a - b| + |a| \rightarrow |b| \leq |b - a|$
- combining
- multiply  $** -1 **$
- $|a - b| \leq |a| - |b| - |a - b| \leq |a| - |b| \leq a - b$  | by d
- $\Leftrightarrow$  triangle inequality to prove with minus just sub in  $-b$

#### Positive Square Root

$$\forall (r \in \mathbb{R} | r \geq 0) \quad \exists \left( r^{\frac{1}{2}} \in \mathbb{R} | r^{\frac{1}{2}} \geq 0 \wedge \left( r^{\frac{1}{2}} \right)^2 = r \right) \text{ and } r^{\frac{1}{2}} \text{ is unique}$$

PROOF

- **Case  $r = 0$**

$$0^2 = 0 \quad \wedge \quad 0 \geq 0 \quad \wedge \quad 0 \text{ is unique} \quad \Rightarrow \quad r^{\frac{1}{2}} = 0$$

- **Case  $r > 0$**

$$- \exists r^{\frac{1}{2}}$$

$$* \exists S_s | S_s = \sup S \text{ (lemma 1, lemma 2, C)}$$

$$* \sup S^2 = r \text{ (lemma 3)}$$

$$S = \{x \in \mathbb{R} | 0 < x, x^2 < r\}$$

- $r^{\frac{1}{2}}$  is unique (lemma 4)

**lemma 1**  $S \neq \emptyset$

- **Case**  $a < 1$ 
  - $0 < a, a^2 < a \Rightarrow a \in S$
- **Case**  $a \geq 1$ 
  - $0 < \frac{1}{2}, \frac{1}{2}^2 < a \Rightarrow \frac{1}{2} \in S$

**lemma 2**  $S$  is bounded

- $a + 1$  is a bound
  - $(a + 1)^2$  is an upperbound of  $S$ 
    - \*  $x > a + 1 \Rightarrow x^2 > a^2 + 2a + 1 > 2a > a \Rightarrow x \notin S$

**lemma 3**  $S_s^2 = r$

Assume  $S_s^2 \neq r$

- **Case**  $S_s^2 < a$ 
  - **Contradiction**  $S_s + \epsilon \in S$  for some  $\epsilon > 0$  (lemma 3.1)
- **Case**  $S_s^2 < 0$ 
  - **Contradiction**
    - $S_s - \epsilon$  is an upperbound of  $S$  for some  $\epsilon > 0$  (lemma 3.2)

**lemma 3.1**

- Let  $\epsilon = \min \left\{ \frac{r - S_s}{4S_s}, S_s \right\}$

$$\begin{aligned}
 (S_s + \epsilon)^2 - a &= S_s^2 - a + 2(S_s\epsilon + \epsilon)\epsilon \\
 &\leq S_s - a + (2S_s + S_s) \frac{r - S_s^2}{4S_s} \\
 &\leq \frac{1}{4}(S_s^2 - r) < 0
 \end{aligned}$$

- $(S_s + \epsilon)^2 < a$

**lemma 3.2**

- Let  $\epsilon = \frac{S_s^2 - r}{2S_s}$

$$\begin{aligned}
 (S_s - \epsilon)^2 - a &= S_s^2 - 2S_s\epsilon - \epsilon^2 - a \\
 &> S_s^2 - 2S_s\epsilon \\
 &> 0 \text{ (Sub in } \epsilon \text{ and solve)} \\
 (S_s - \epsilon)^2 &> a
 \end{aligned}$$

- **Contradiction**  $S_s - \epsilon$  is an upperbound less than  $S_s$

**lemma 4**

(i)  $x^2 = r \quad y^2 = r \quad \wedge \quad r_1, r_2 > 0$

(ii)  $0 = r - r = x^2 - y^2 = (x + y)(x - y)$

(iii)  $x + y > 0$  (i)

(iv)  $x - y = 0$  (iii, ii)

**Conclusion**  $x = y$  So the positive square root is unique (iv)

**Glossary**

*Bound* The bound of a set is a number such that all numbers in the set are less than or greater than the set. A bound is not unique.

*Supremum* The supremum or infimum of a set the least upper bound or the greatest lower bound and is unique

*Maximum and minimum* If the supremum or infimum are elements of the set then they are the maximum and minimum otherwise there is no maximum or minimum

**Absolute value**

$$|a| \forall a \in \mathbb{R} := \begin{cases} a \geq 0 & = a \\ a < 0 & = -a \end{cases}$$