

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 $r_1 - r_2 > 0$

- (O₂) $a > 0 \wedge b > 0 \rightarrow a + b > 0$
- (O₃) $a > 0 \wedge b > 0 \rightarrow ab > 0$

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) $\exists a^{-1} \text{ (M}_3\text{)} \wedge \text{(i)}$

Case $a^{-1} < 0$

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

2. $-a^{-1} \cdot a > 0 \text{ (O}_3\text{)}$

3. $-1 > 0$ Contradiction

Case $a^{-1} = 0 > \#$. $1 = a \cdot a^{-1} \text{ (M}_3\text{)} > \# = 0 \text{ (Multiplication by zero)}$

Contradiction

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

Case $a < 0$

(i) $a \neq 0$ Trichotomy

(ii) $\exists a^{-1} \text{ (M}_3\text{)} \wedge \text{(i)}$

Case $a^{-1} = 0 > \#$. $1 = a \cdot a^{-1} = 0$ Contradiction (Multiplication by zero) (M₃)

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 $S \neq$

- **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

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