

MATH 4200

MATHEMATICAL ANALYSIS I

These are my notes of Prof. Gregor Kovačić's
Notes. (And class)

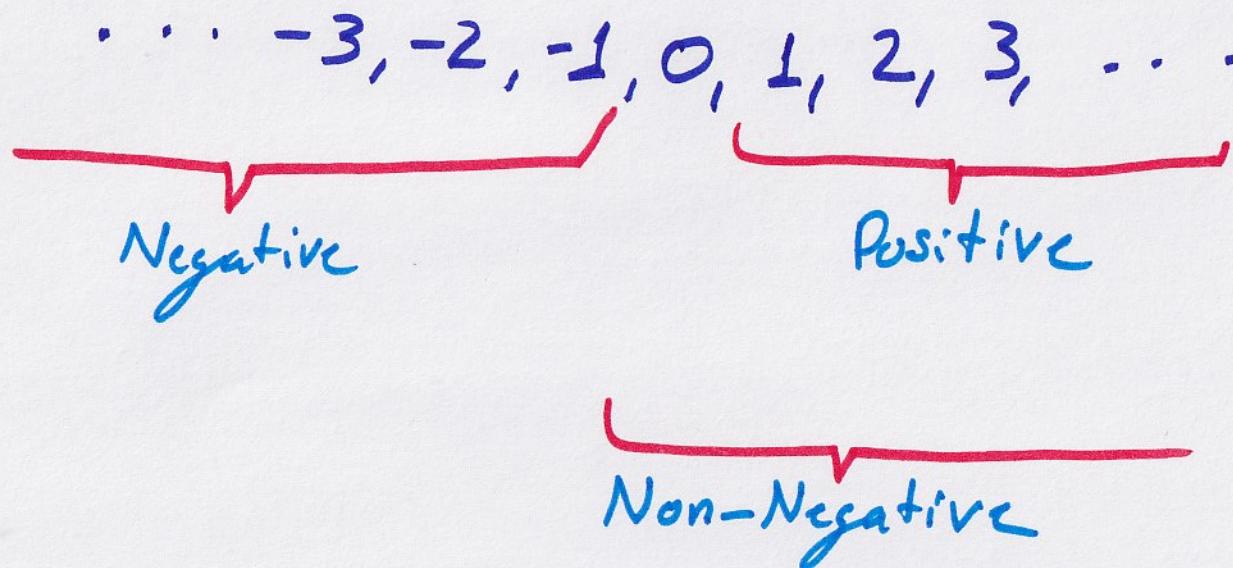
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INTEGERS (\mathbb{Z})



There are Infinitely Many Integers;
A Countable Infinity

Arithmetic Rules (Axioms)

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1.) Commutativity: $n + m = m + n$

2.) Associativity: $[n + m] + p = n + [m + p]$

3.) $0 + m = m + 0 = m$ (Zero)

4.) Negative: $m + (-m) = (-m) + m = 0$
 $-m$ = Negative m

Subtraction: $n + (-m) \equiv n - m$

1.) - 4.) Make the Integers a Commutative Group.

Short Hand: Multiplication: $mn = \underbrace{n + n + \dots + n}_m$

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Induction Principle

Theorem: If some Property (E.g., a Formula) holds for $n=1$, And we can show That it holds for $n+1$ Whenever it holds for n , Then it holds for all Positive Integers

Proof. It holds for $n=1$, Therefore For $1+1=2, 2+1=3, 4, 5, \text{ ETC.}$

Examples: 1.) $1+2+\dots+n=?$

$$1+2+\dots+n=S$$

~~1+2+...+n=S~~

$$n+n-1+\dots+1=S$$

Let's add these

Looking at the second S,

$$n + n - 1 + n - 2 + \dots + \underbrace{n - (n-1)}_{\text{This is } 1} = S$$

re-align and add

$$1 + 2 + 3 + \dots + n - 2 + n - 1 + n$$

$$n + n - 1 + n - 2 + n - 3 + \dots + n - (n-2) + n - (n-1)$$

+

$$n^2 + n$$

we have n n's plus one more n

so we have $2S = n(n+1)$

$$S = \frac{n(n+1)}{2}$$

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Prove this by Induction:

$$n=1: \quad 1 = \frac{1 \cdot (1+1)}{2} = 1$$

$$n \rightarrow n+1: \quad \text{Let } 1 + 2 + \dots + n = \frac{n(n+1)}{2}$$

What is $1 + 2 + \dots + n + (n+1)$?

We can write

$$1 + 2 + \dots + n + (n+1) = (1 + 2 + \dots + n) + (n+1)$$

$$= \frac{n(n+1)}{2} + (n+1) = (n+1)\left(\frac{n}{2} + 1\right) = \frac{(n+1)(n+2)}{2}$$

By Hypothesis

$$= \frac{(n+1)((n+1)+1)}{2}$$

$$\text{So } 1 + 2 + \dots + n = \frac{n(n+1)}{2}$$

$$\text{So } n \rightarrow n+1 \rightarrow \frac{(n+1)(n+2+1)}{2}$$

2.) Show $1^2 + 2^2 + \dots + n^2 = \frac{n(n+1)(2n+1)}{6}$

$n=1$: $1^2 = 1 = \frac{1 \cdot 2 \cdot 3}{6} \quad \checkmark$

$n \rightarrow n+1$: $1^2 + 2^2 + \dots + n^2 + (n+1)^2 =$

$$= \frac{n(n+1)(2n+1)}{6} + (n+1)^2$$

$$= (n+1) \left[\frac{n(2n+1)}{6} + (n+1) \right]$$

$$= (n+1) \frac{n(2n+1) + 6(n+1)}{6}$$

$$= \frac{n+1}{6} [2n^2 + 7n + 6]$$

$$\text{Note, } (n+2)(2(n+1)+1) = (n+2)(2n+3) \\ = 2n^2 + 3n + 4n + 6 = 2n^2 + 7n + 6$$

So we can write,

$$\frac{(n+1)(n+1+1)(2(n+1)+1)}{6} \quad \checkmark$$

Binomial Formula :

$$\begin{aligned}(a+b)^n &= \binom{n}{0} a^n + \binom{n}{1} a^{n-1} b + \binom{n}{2} a^{n-2} b^2 + \dots \\ &\quad \dots + \binom{n}{n-1} a b^{n-1} + \binom{n}{n} b^n \\ &= \sum_{k=0}^n \binom{n}{k} a^{n-k} b^k\end{aligned}$$

(a, b - any Real or Even Complex Numbers, To be Discussed a bit Later)

$$\binom{n}{k} = \frac{n(n-1)(n-2)\cdots(n-k+1)}{k!} = \frac{n!}{k!(n-k)!}$$

→ This is the Binomial Coefficient
"n choose k"

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for $k = 0, 1, 2, \dots, n$

with $k! = 1 \cdot 2 \cdot \dots \cdot k$, $0! = 1$

for $n = 1$: $a+b = \binom{1}{0}a + \binom{1}{1}b$

$$= \frac{1!}{0! \cdot 1!} a + \frac{1!}{1! \cdot 0!} b = a + b \quad \checkmark$$

so what about

$n \rightarrow n+1$: $(a+b)^{n+1}$

$$(a+b)^{n+1} = (a+b)(a+b)^n =$$

$$= (a+b) \left[\binom{n}{0}a^n + \binom{n}{1}a^{n-1}b + \dots + \binom{n}{n}b^n \right]$$

$$\begin{aligned} &= \binom{n}{0}a^{n+1} + \left[\binom{n}{0} + \binom{n}{1} \right] a^n b + \left[\binom{n}{1} + \binom{n}{2} \right] a^{n-1} b^2 \\ &\quad + \dots + \left[\binom{n}{n-1} + \binom{n}{n} \right] a b^n + \binom{n}{n} b^{n+1} \end{aligned}$$

Therefore, we must show

$$\binom{n}{k} + \binom{n}{k+1} = \binom{n+1}{k+1}$$

We deduce this
from inside the
brackets " $[\dots]$ "

$$\begin{aligned}\binom{n}{k} + \binom{n}{k+1} &= \frac{n!}{k!(n-k)!} + \frac{n!}{(k+1)!(n-(k+1))!} \\&= \frac{n!}{k!(n-k-1)!} \left[\frac{1}{n-k} + \frac{1}{k+1} \right] \quad \frac{1}{(n-k)!} = \frac{1}{(n-k-1)!} * \frac{1}{n-k} \\&= \frac{n!}{k!(n-k-1)!} \frac{k+1+n-k}{(n-k)(k+1)} \\&= \frac{n!(n+1)}{(k+1)!(n-k)!} = \frac{(n+1)!}{(k+1)!(n+1-(k+1))!} \\&= \binom{n+1}{k+1}\end{aligned}$$

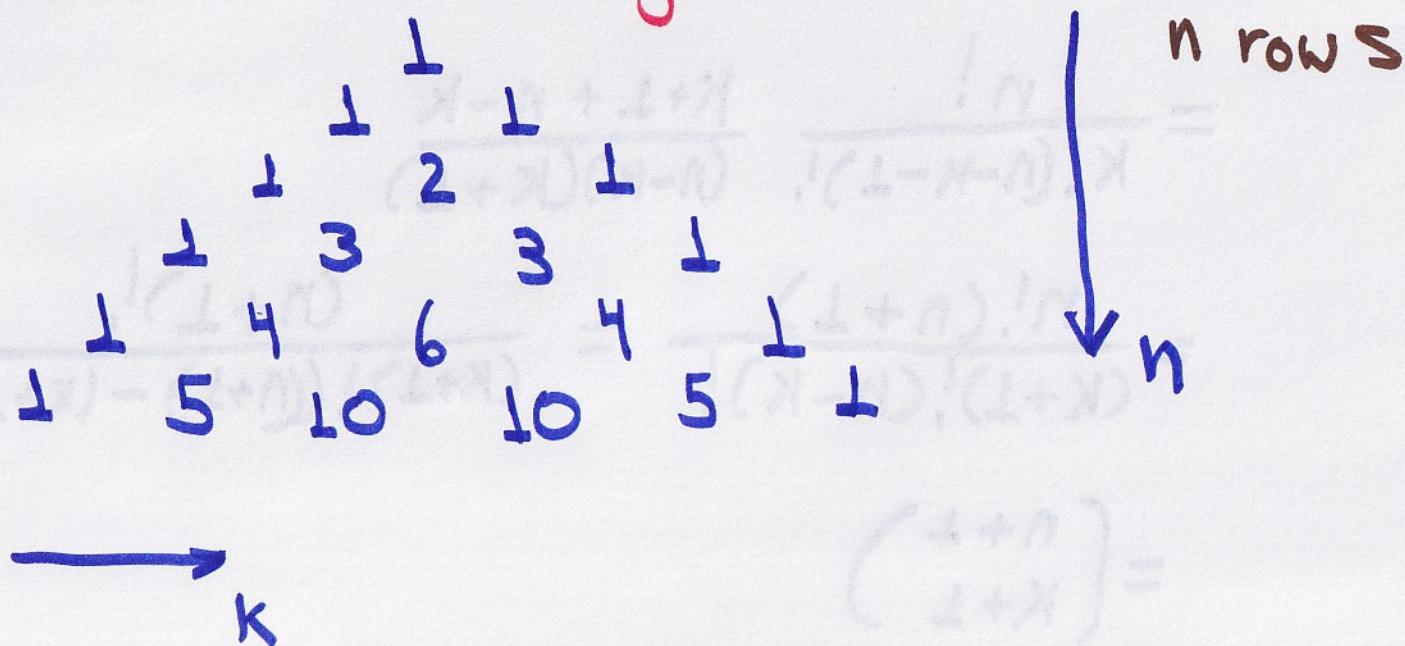
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$$\text{Note } \binom{n}{0} = \binom{n+1}{0} = \binom{n}{n} = \binom{n+1}{n+1} = 1$$

So we have

$$(a+b)^{n+1} = \binom{n+1}{0} a^{n+1} + \binom{n+1}{1} a^n b + \dots + \dots + \binom{n+1}{n} a b^n + \binom{n+1}{n+1} b^{n+1}$$

\Rightarrow Pascal's Triangle



The entry in the n th row and the k th column of Pascal's triangle is denoted $\binom{n}{k}$

We can see that it clearly follows from

$$\binom{n}{k} + \binom{n}{k+1} = \binom{n+1}{k+1}, \quad \binom{n}{0} = \binom{n+1}{0} = \binom{n}{n} = \binom{n+1}{n+1} = 1$$

Rational Numbers (\mathbb{Q})

Fractions: $\frac{p}{q}$, $q \neq 0$

$$\frac{m}{n} = \frac{p}{q} \quad \text{Precisely when } np = mq$$

Representation $\frac{p}{q}$ is made unique by cancelling common Factors

Rules of Arithmetic (Axioms)

I. Addition (Like Integers)

- 1.) $\alpha + \beta = \beta + \alpha$ (commutativity)
 - 2.) $(\alpha + \beta) + \gamma = \alpha + (\beta + \gamma)$ (associativity)
 - 3.) $\alpha + 0 = 0 + \alpha = \alpha$ (zero)
 - 4.) $\alpha + (-\alpha) = (-\alpha) + \alpha = 0$ (negative)
- (Subtraction: $\alpha - \beta \equiv \alpha + (-\beta)$)

II Multiplication (Exclude 0)

- 1.) $\alpha \beta = \beta \alpha$
- 2.) $\alpha(\beta \gamma) = (\alpha \beta) \gamma$
- 3.) $\alpha \cdot 1 = 1 \cdot \alpha = \alpha$ (Identity)
- 4.) $\alpha \left(\frac{1}{\alpha} \right) = \left(\frac{1}{\alpha} \right) \alpha = 1$ (Inverse, Reciprocal)

$$\text{Division: } \frac{\alpha}{\beta} = \alpha \cdot \left(\frac{1}{\beta}\right)$$

$$0 \cdot \alpha = 0 \Rightarrow 0 \text{ Has no Inverse}$$

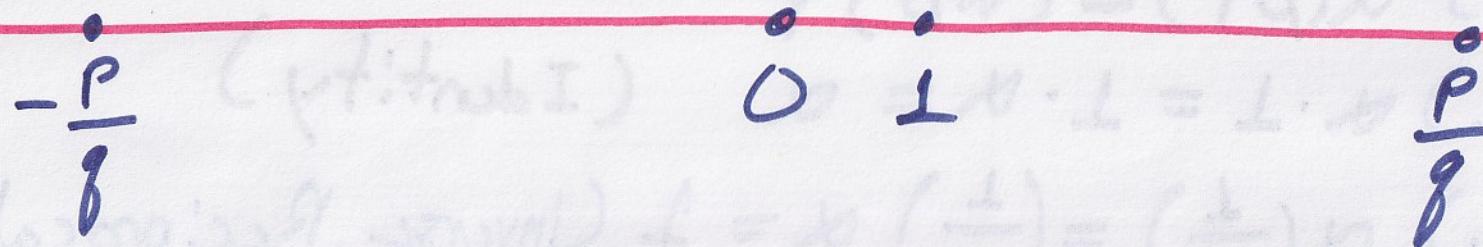
III. Distributive Law

$$1.) \alpha(\beta + \gamma) = \alpha\beta + \alpha\gamma$$

Integers can be thought of as rationals of the form

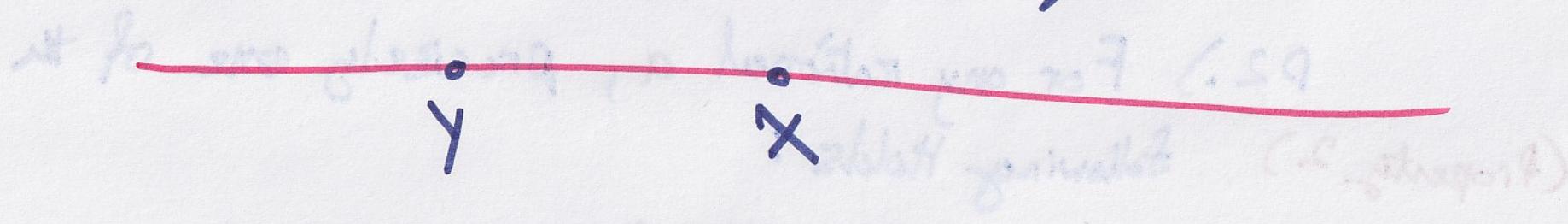
$$n = \frac{n}{1}$$

We can represent rationals as points on a straight line:



This induces Ordering Among Rationals:

$X > Y$ (Greater Than), if the point representing X is to the right of the point representing Y .



X is to the right of Y

How to Introduce order Logically?

We Observe that Positive Rationals ($\frac{p}{q} > 0$)

Satisfy the Following:

IV Positive Numbers

P1.) if $a > 0$ and ~~$b \geq 0$~~ $b > 0$, Then

(Property 1) $a+b > 0$ and $ab > 0$

P2.) For any rational a , precisely one of the

(Property 2) following holds :

$a > 0$, $a = 0$, or $-a > 0$.

Now, we define: $a > b$ if $a - b > 0$.

Simple Consequences

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1.) Addition of Inequalities :

If $a > b$ and $c > d$ then $a+c > b+d$

Proof. $a+c-(b+d) = (a-b)+(c-d) > 0$ (by P1.)

P1.) $a > 0, b > 0 \rightarrow a+b > 0, ab > 0$

We are saying " $a = (a-b)$ " and " $b = (c-d)$ "

So by P1 $(a-b)+(c-d) > 0$

" $a > b \rightarrow a-b > 0$ "

2.) Multiplication by a Positive Number :

If $a > b$ and $c > 0$, Then $ac > bc$

Proof. $ac - bc = (a-b)c > 0$ (by P1.)

From P1, we are saying " $a = ac$ ", " $b = -bc$ "

basically we are saying the inequality $ac > bc$ is true if P1 is true. P1 is true because of the number line

Definition $x < y$ (Smaller, Less than) if $y - x > 0$

We basically showed that, $x < y$ is true (We are saying, the concept of 'Less than' exists) because 'greater than' is true for the reverse.

3.) Multiplication by a Negative Number :

If $a > b$ and $c < 0$, Then $ac < bc$

Proof $(-c) > 0$ (by P2), So $(-c)(a - b) = -ca + cb > 0$

So $bc > ac$ P2) ' $-a > 0$ '

4.) If $a > b > 0$ and $c > d > 0$, Then $ac > bd > 0$

5.) INEquality ↗ Transitive :

If $a > b$ and $b > c$, Then $a > c$

Proof $a - c = (a - b) + (b - c) > 0$

Basically, we are saying P1 applies if we say
 $a > b \rightarrow a - b > 0$, They are both positive
 numbers on the number Line

DEF \geq Means $>$ OR =

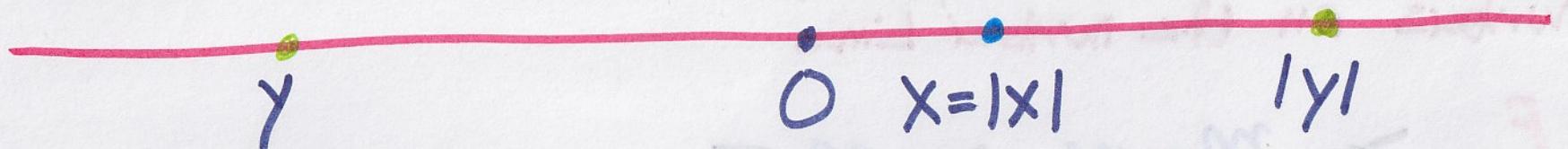
\leq Means $<$ OR =

E.G. $a \geq b$ IF $a - b \geq 0$

All the above consequences hold for \geq , too.

We can replace $\geq \rightarrow >$, vice versa
 for all of the above consequences

Absolute Value



Def:

$$|0|=0, \quad |x| = \begin{cases} x, & x > 0 \\ -x, & x < 0 \end{cases}$$

This is the (Non-Negative) Distance from X to the Origin, 0

Proposition Let $a, b \geq 0$, and $a > b$. Then $a^2 > b^2$, and,
In general, $a^n > b^n$ for any positive integer n

Proof ~~if $a > b$~~

$$a^2 - b^2 = (a+b)(a-b) > 0$$

$$\text{And } a^n - b^n = (a^{n-1} + a^{n-2}b + \dots + ab^{n-2} + b^{n-1})(a-b) > 0$$

because $a^k, b^l, a^i b^j \geq 0$ by PL

Proposition If $a, b > 0$ and $a^2 > b^2$, Then $a > b$

Proof. $a - b = \frac{1}{a+b} (a^2 - b^2)$

We see that $(a^2 - b^2) = (a+b)(a-b)$

so $\frac{1}{a+b} (a^2 - b^2) = \frac{(a+b)}{a+b} (a-b) = a-b$

If $\frac{1}{a+b} \leq 0$ It would contradict P1.

because P1 says a and b are greater than zero

(Likewise: $a^n > b^n \Rightarrow a > b$)

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How Many (positive) Rationals are There?

As Many as (Positive) Integers.

$\frac{1}{1}$	$\frac{1}{2}$	$\frac{1}{3}$	$\frac{1}{4}$	$\frac{1}{5}$	\dots
$\frac{2}{1}$	$\frac{2}{2}$	$\frac{2}{3}$	$\frac{2}{4}$	$\frac{2}{5}$	\dots
$\frac{3}{1}$	$\frac{3}{2}$	$\frac{3}{3}$	$\frac{3}{4}$	$\frac{3}{5}$	\dots
$\frac{4}{1}$	$\frac{4}{2}$				



The numerators go up or down
and the denominators too

We have a (countable) Infinity of rational numbers

But we have "Gaps" Amongst Rational numbers

Proposition There is no rational λ s.t. $\lambda^2 = 2$

(i.e., $\sqrt{2}$ is not rational)

Proof. Let $\lambda^2 = \frac{p^2}{q^2} = 2 \Rightarrow p^2 = 2q^2$

We can assume that p and q have no common factors.

We see that p^2 is even $\Rightarrow p$ is even, $p = 2p'$.

$$\Rightarrow 4p'^2 = 2q^2 \Rightarrow q^2 = 2p'^2.$$

Therefore q^2 is even

$\Rightarrow q$ is even

$\Rightarrow p$ and q have a common factor, 2, which is a contradiction

b/c p^2 is even

$\rightarrow p$ is even

$$p = 2p' \rightarrow \frac{p}{2} = p'$$

$$p'^2 = \frac{p^2}{4}$$

by definition $\frac{p}{q}$ is a rational number

not $\frac{p}{2p}$, so we have a contradiction

So what are we going to do about this?

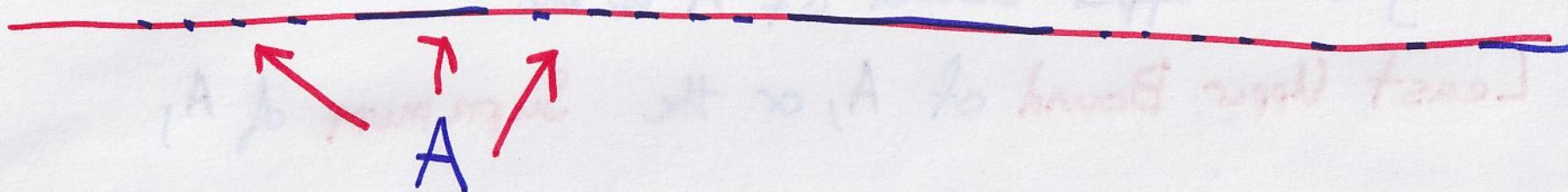
→ We fill all such "Gaps" on the Number Axis : **REAL NUMBERS (IR)**

So we need to demand that they satisfy the Arithmetic Rules I, II, III, and the Ordering Rules IV

And, In addition, they must satisfy a "Completeness" Property

Before we explain this, we need to go on a

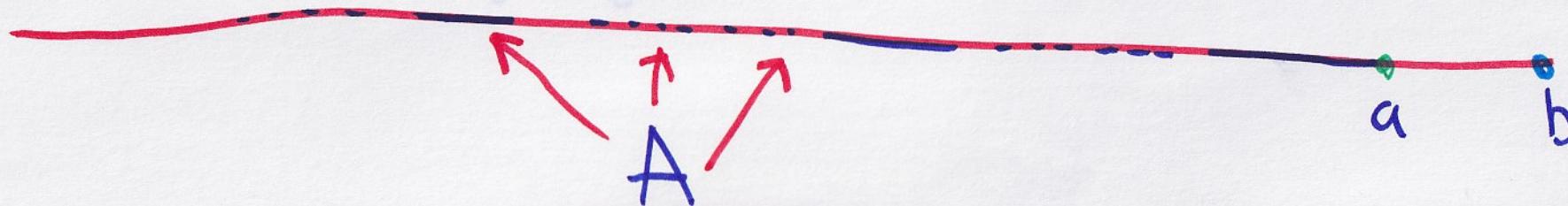
Digression: Let A be a set (collection) of rational (or Real) numbers.



\times Belonging to A is denoted as $x \in A$.

(x is an Element of A)

Definition: If every $x \in A$ satisfies $x < b$, then b is an Upper Bound of A . (And A is Bounded above.)



Clearly, if $c > b$, Then c is also an upper bound of A .

Definition The Upper bound of A , say a , s.t. $a \leq b$ for any other upper bound of A is the

Least Upper Bound of A , or the Supremum of A ,

$$a = \sup A$$

IV Least Upper Bound Property:

Any set of Real Numbers, A , Which is Bounded Above, has the Least Upper Bound.

(IT is clearly Unique)

Consequences:

1.) \sqrt{a} exists for all $a \geq 0$.

Proof (Sketch) $\sqrt{a} = \sup$ of the set A of all
Rationals $\frac{p}{q}$ s.t. $\frac{p^2}{q^2} \leq a$ $a = \sup A^2$

Analogous Properties: B - Bounded Below, Lower Bound,
Greatest Lower Bound = Infimum

Clearly: $\sup(-A) = -\inf A$

2.) Archimedean Property: For any $x \in \mathbb{R}$
There is an integer, $n \in \mathbb{Z}$, s.t. $n > x$

Proof Let this be wrong for some $x \in \mathbb{R}$. Then
 $n \leq x$ for all $n \in \mathbb{Z} \Rightarrow \mathbb{Z}$ is bounded above

Well if $n \leq x$ for all $n \in \mathbb{Z}$ and $x \in \mathbb{R}$,
we have to have a supremum

$\Rightarrow \exists a = \sup \mathbb{Z}$. For $n \in \mathbb{Z}$ also
 $n+1 \in \mathbb{Z}$, so $n+1 \leq a$. But then $n \leq a-1$
 $\Rightarrow a-1$ is an Upper Bound of $\mathbb{Z} \Rightarrow a \neq \sup \mathbb{Z}$
 \Rightarrow Contradiction

We know $n \in \mathbb{Z}$ and $n+1 \in \mathbb{Z}$ but x is $n \leq x$
So we know $a = \sup \mathbb{Z}$, we are saying there is a
~~sup sup of \mathbb{Z}~~ but as $n+1 \in \mathbb{Z}$, ~~is~~ there isn't
a sup, so we have a contradiction

- ~~4.) For any $x \in \mathbb{R}$, $\exists n \in \mathbb{Z}$ s.t. $n \leq x < n+1$~~
- 3.) For any $\epsilon > 0$, \exists an integer $n \in \mathbb{Z}$, $n > 0$,
s.t. $0 < \frac{1}{n} < \epsilon$.

Proof by 2.), $\exists n \in \mathbb{Z}$ ($n > 0$) s.t. $n > \frac{1}{\varepsilon}$.

Multiply by ε and $\frac{1}{n}$. Both are > 0 , so the inequality is preserved $\Rightarrow \varepsilon > \frac{1}{n} > 0$.

4.) For any $x \in \mathbb{R}$, There is $n \in \mathbb{Z}$ s.t.
 $n \leq x < n+1$

Proof choose $N \in \mathbb{Z}$, $N > |x|$, i.e., $-N < x < N$

\Rightarrow There are finitely many integers

$$-N, -N+1, \dots, -1, 0, 1, \dots, N-1, N$$

We are in a range $(-N < x < N)$
So it's finite

Pick n to be the greatest of those that is $\leq x$

5.) For any $x \in \mathbb{R}$ and $N \in \mathbb{Z}$, $N > 0$, There exists an $n \in \mathbb{Z}$ s.t.

$$\frac{n}{N} \leq x < \frac{n+1}{N}$$

3.2

Proof Apply 4.) to Nx , so that $n \leq Nx < n+1$

$$\frac{n}{N} \leq x < \frac{n+1}{N}$$

$$n \leq xN < n+1$$

6.) **Approximation by Rational Numbers:**

If $x, \varepsilon \in \mathbb{R}, \varepsilon > 0$, There Exists a Rational $r \in \mathbb{Q}$
 s.t. $|x-r| < \varepsilon$

Proof by 3.), we find $N \in \mathbb{Z}, N > 0$ s.t. $\frac{1}{N} < \varepsilon$.

by 5.), Find an Integer n s.t. $\frac{n}{N} \leq x < \frac{n+1}{N}$.

$$\text{Then } 0 \leq x - \frac{n}{N} < \frac{n+1}{N} - \frac{n}{N} = \frac{1}{N} < \varepsilon,$$

$$\text{so } |x - \frac{n}{N}| < \varepsilon.$$

3.) $\varepsilon > 0, \exists n \in \mathbb{Z}, n > 0, \text{s.t. } 0 < \frac{1}{n} < \varepsilon$

5.) $x \in \mathbb{R}$ and $N \in \mathbb{Z}, N > 0, \exists n \in \mathbb{Z} \text{ s.t. } \frac{n}{N} \leq x < \frac{n+1}{N}$

Decimal Representation of Real Numbers

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Let a_1, a_2, \dots, a_n be any integers chosen from among
0, 1, 2, 3, 4, 5, 6, 7, 8, 9

$a_0.a_1a_2 \dots a_n$ Denotes the rational number

$$r = a_0 + \frac{a_1}{10} + \frac{a_2}{100} + \dots + \frac{a_n}{10^n} \quad (a_0 \in \mathbb{Z})$$

If $m, n \in \mathbb{Z}$, $n > m$, then

$$a_0 \cdot a_1 \cdots a_m \leq a_0 \cdot a_1 \cdots a_n$$

$$a_0 \cdot a_1 \cdots a_m + \frac{a_{m+1}}{10^{m+1}} + \dots + \frac{a_n}{10^n} \leq a_0 \cdot a_1 \cdots a_m + \frac{9}{10^{m+1}} + \dots + \frac{9}{10^n}$$

$a_0 \cdot a_1 \cdots a_m + \frac{1}{10^m}$ $\underbrace{\qquad\qquad\qquad}_{+ \frac{1}{10^n}}$

34 Infinite Decimal

$$a_0.a_1a_2a_3\cdots = \sup \{a_0.a_1a_2a_3\cdots a_n \mid n \in \mathbb{Z}, n > 0\}$$

For any $n \in \mathbb{Z}, n > 0$

$$a_0.a_1\cdots a_n \leq a_0.a_1a_2a_3\cdots \leq a_0.a_1a_2\cdots a_n + \frac{1}{10^n}$$

$\Rightarrow \sup$ exists

Non-uniqueness $1.000\cdots = 0.9999\cdots$

I suppose $1.000\cdots$ is the sup of something that
is equivalent of $0.9999\cdots$

$$1.000\cdots = \sup \{ \quad \} + \dots$$

Proposition : Real Numbers are Uncountably Infinite

proof Suppose they are countable, so enumerate them in some fashion.
It is enough to enumerate just those with $0 \leq x \leq 1$
(because if you can't count them, you can count all the Reals even less.)

$$0.a_1^{(1)} a_2^{(1)} a_3^{(1)} \cdots$$

$$0.a_1^{(2)} a_2^{(2)} a_3^{(2)} \cdots$$

$$0.a_1^{(3)} a_2^{(3)} a_3^{(3)} \cdots$$

Focus on $a_j^{(j)}$. Construct a new number b :

If $a_j^{(j)} = 5$, Let $b_j = 6$. If $a_j^{(j)} \neq 5$, Let $b_j = 5 \Rightarrow b \neq a^{(j)}$ for any (j) ,
so there is a real number, $0 \leq b \leq 1$

$a^{(j)}$'s represent all Real numbers between 0 and 1
 \Rightarrow contradiction \Rightarrow You cannot count Reals

$a^{(j)}$ represents all the Real numbers between 0 and 1
 but as b is a new number, we showed it also represents
 all the real numbers between 0 and 1. (\leq, \geq are implied)
 which produces a certain contradiction that shows
 we cannot count the real numbers.

The Explicit construction of Reals will come later

Powers: Let $a \in \mathbb{R}$. Then $a^n = \underbrace{a \cdot a \cdots a}_n$

Rules: 1.) $a^{n+m} = a^n a^m$ 2.) $(a^n)^m = a^{nm}$

3.) $a^n > 0, a \neq 0$

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Proof of 3.) : if $a > 0$, clear, we get it. If $a < 0$ Then
 $a \cdot a > a \cdot 0 \Rightarrow a^2 > 0 \Rightarrow a^{2n} = (a^2)^n > 0$

N-th Root of a : $\sqrt[n]{a} = x$ s.t. $a = x^n$

Proposition: if $a \geq 0$, $\sqrt[n]{a}$ exists

Proof $\sqrt[n]{a} = \sup \left\{ \frac{p}{q} \mid \left(\frac{p}{q} \right)^n \leq a \right\}$

This is showing a ~~set~~ is bounded
and a lot more.

Rational Powers: $a^{\frac{p}{q}} = \sqrt[q]{a^p}$

Rules 1.) and 2.) Above hold for rational Powers

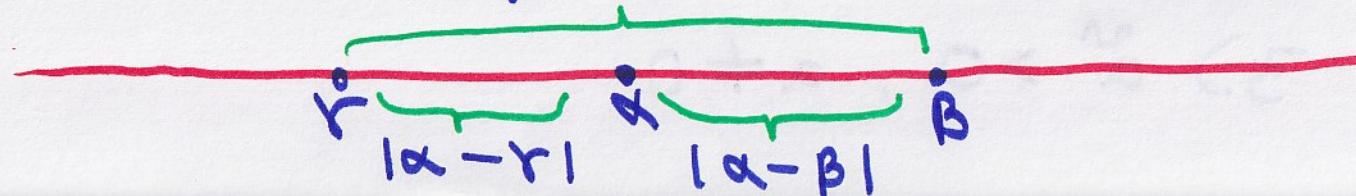
Important Inequalities

Triangle Inequality: $|a+b| \leq |a| + |b|$

Equivalent: If $a = \alpha - \gamma$, $b = \gamma - \beta$ Then

$$|\alpha - \beta| \leq |\alpha - \gamma| + |\gamma - \beta|$$

$$|\alpha - \beta|$$



Proof Distinguish $a+b \geq 0$ and $a+b < 0$

If $a+b \geq 0$ Then $|a+b| = a+b \leq |a| + |b|$
(because $a \leq |a|, b \leq |b|$)

If $a+b < 0$ Then $|a+b| = -(a+b) = -a + (-b) \leq |a| + |b|$

This is how the inequality work (and absolute value)

Corollary $|a+b+c| \leq |a| + |b| + |c|$

because $|a+b+c| \leq |a+b| + |c| \leq |a| + |b| + |c|$

Likewise, $|a_1 + \dots + a_n| \leq |a_1| + \dots + |a_n|$

Estimate $|a+b|$ From Below:

$$|a| = |(a+b) + (-b)| \leq |a+b| + |-b|$$

$\underbrace{|a+b| + |b|}$

$$\Rightarrow |a+b| \geq |a| - |b|$$

If you exchange a and b , IT makes no difference

$$\Rightarrow |a+b| \geq |b| - |a| \Rightarrow |a+b| \geq ||a| - |b||$$

If you take $-b$ instead of b :

$$|a-b| \geq |(|a|-|b|)|$$

From $|a+b| \geq |(|a|-|b|)|$

Cauchy-Schwartz Inequality

Let $a_1, \dots, a_n, b_1, \dots, b_n \in \mathbb{R}$ Then

$$(a_1b_1 + \dots + a_nb_n)^2 \leq (a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)$$

$$\left(\sum_{i=1}^n a_i b_i \right)^2 \leq \left(\sum_{i=1}^n a_i^2 \right) \left(\sum_{i=1}^n b_i^2 \right)$$

 This is supposed to be the largest side



$$\bar{a} \cdot \bar{b} \leq |\bar{a}| |\bar{b}|$$

Proof Let $A = a_1^2 + \dots + a_n^2$, $B = a_1b_1 + \dots + a_nb_n$
 $C = b_1^2 + \dots + b_n^2$

The inequality is $B^2 \leq AC$. To Prove it, observe that for any $t \in \mathbb{R}$,

$$0 \leq (a_1 + tb_1)^2 + \dots + (a_n + tb_n)^2$$

$$\begin{aligned}
 & a_1^2 + 2ta_1b_1 + t^2 b_1^2 + \dots + a_n^2 + 2t a_n b_n + t^2 b_n^2 \\
 & = a_1^2 + \dots + a_n^2 + 2t(a_1b_1 + \dots + a_n b_n) + t^2(b_1^2 + \dots + b_n^2) \\
 & = A + 2Bt + Ct^2
 \end{aligned}$$

You can assume $C > 0$ (If not, $B=0$, so $0 \leq 0$.)

\Rightarrow The discriminant of the Quadratic expression for t must be ≤ 0

$$\Rightarrow B^2 - AC \leq 0 \Rightarrow AC \geq B^2$$

B, C, A here are composed of related variables

so one grows/decrease with the others, so

$4B^2 - 4AC$ must be negative or the initial statement is false

Alternative proof: $0 \leq A + 2Bt + Ct^2$

$$\cancel{C\left[\left(t+\frac{B}{C}\right)^2 + \left(\frac{A}{C} - \frac{B^2}{C}\right)\right]} \quad \downarrow$$

originally the given way $C\left[\left(t+\frac{B}{C}\right)^2 + \left(A - \frac{B^2}{C}\right)\right]$

The minimum of this expression is attained

by $t = -\frac{B}{C} \Rightarrow 0 \leq AC - B^2$

$$A + 2Bt + Ct^2 \Big|_{t=-\frac{B}{C}} = A - \frac{B^2}{C}$$

You can see the inequality from here

Ex.) Let $a_1 = \sqrt{x}$, $b_1 = \sqrt{y}$, $a_2 = \sqrt{y}$, $b_2 = \sqrt{x}$

$$\Rightarrow (2\sqrt{xy})^2 \leq (x+y)^2$$

$$\sqrt{xy} \leq \frac{x+y}{2}$$

~~$a_1 \neq b_1$~~

$$a_1 b_1 + a_2 b_2 \leq (a_1^2 + a_2^2)(b_1^2 + b_2^2)$$

$$\sqrt{x}\sqrt{y} + \sqrt{x}\sqrt{y} \leq (x+y)(y+x)$$

$$2\sqrt{xy} \leq (x+y)^2$$

\Rightarrow Geometric mean is Less than Arithmetic mean