

# Math 104: Introduction to Real Analysis

## Lecture Notes

Noam Michael

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# 1 Lecture 1: January 20, 2026

**Lecture Overview:** We begin by proving  $\sqrt{2}$  is irrational, motivating the need for a number system without “gaps.” This leads us to define **ordered sets** and the crucial **Least Upper Bound Property (LUBP)**—the defining feature of  $\mathbb{R}$  that  $\mathbb{Q}$  lacks. We then introduce **fields** as algebraic structures with addition and multiplication, and combine these ideas into **ordered fields**. The real numbers are the unique complete ordered field.

## 1.1 Ordered sets and the least-upper-bound property

**Section Overview:** This section motivates the need for the real numbers by showing that  $\mathbb{Q}$  has “gaps”— $\sqrt{2}$  is irrational, yet we can get arbitrarily close to it with rationals. We develop the machinery of **ordered sets**: partial orders, total orders, upper/lower bounds, and the supremum/infimum. The central concept is the **Least Upper Bound Property (LUBP)**: every non-empty bounded-above subset has a supremum. This property distinguishes  $\mathbb{R}$  from  $\mathbb{Q}$  and is the foundation for all of real analysis. We prove that LUBP implies GLBP.

Consider the ancient problem from Greek times: can we write  $\sqrt{2}$  as a quotient of two natural numbers?

**Theorem 1.1.**  $\sqrt{2}$  is irrational; that is, there do not exist  $p, q \in \mathbb{N}$  such that  $\sqrt{2} = \frac{p}{q}$ .

*Proof.* Suppose, for contradiction, that  $\sqrt{2} = \frac{p}{q}$  for some  $p, q \in \mathbb{N}$  with  $\gcd(p, q) = 1$  (i.e., the fraction is in lowest terms).

Then  $2 = \frac{p^2}{q^2}$ , so  $p^2 = 2q^2$ .

This means  $p^2$  is even, so  $p$  is even. Write  $p = 2k$  for some  $k \in \mathbb{N}$ .

Then  $(2k)^2 = 2q^2$ , so  $4k^2 = 2q^2$ , hence  $q^2 = 2k^2$ .

This means  $q^2$  is even, so  $q$  is even.

But then both  $p$  and  $q$  are even, contradicting  $\gcd(p, q) = 1$ . □

Now consider two sets:

$$A = \{p \in \mathbb{Q} : p > 0 \text{ and } p^2 < 2\}, \quad B = \{p \in \mathbb{Q} : p > 0 \text{ and } p^2 > 2\}.$$

**Proposition 1.2.** A contains no largest element and B contains no smallest element.

*Proof.* Let  $p_0 \in A$ . Define

$$q = p_0 + \frac{2 - p_0^2}{p_0^2 + 2}.$$

Since  $p_0 \in A$ , we have  $p_0^2 < 2$ , so  $2 - p_0^2 > 0$ . Thus  $q > p_0$ .

We claim  $q \in A$ , i.e.,  $q^2 < 2$ . One can verify that

$$q^2 - 2 = \frac{(p_0^2 - 2)^2 \cdot (\text{positive})}{(p_0^2 + 2)^2}$$

which shows  $q^2 < 2$  when  $p_0^2 < 2$ .

Hence  $A$  has no largest element.

A similar argument shows  $B$  has no smallest element. □

**Definition 1.3** (1.3). If  $A$  is any set, we write  $x \in A$  to say that  $x$  is a **member** of  $A$ . Otherwise,  $x \notin A$ . The set that contains no elements is called the **empty set**, denoted  $\emptyset$ . If  $A \neq \emptyset$ , we say that  $A$  is **non-empty**.

If  $A, B$  are sets and  $\forall x \in A$  we have  $x \in B$ , we say that  $A \subset B$ , or  $A$  is a **subset** of  $B$ . If there exists an element  $x \in B$  with  $x \notin A$ , then  $A$  is a **proper subset** of  $B$ , denoted  $A \subsetneq B$ .

**Example.**  $3 \in \mathbb{N}$ , but  $-1 \notin \mathbb{N}$ . We have  $\mathbb{N} \subset \mathbb{Z}$  and  $\mathbb{N} \subsetneq \mathbb{Z}$  (since  $-1 \in \mathbb{Z}$  but  $-1 \notin \mathbb{N}$ ).

**Definition 1.4.** A **binary relation** on a set  $S$  is a set of ordered pairs  $\langle x, y \rangle$  with  $x, y \in S$ .

**Example.** On  $\mathbb{Z}$ , the relation  $\leq$  is the set  $\{\langle x, y \rangle : x, y \in \mathbb{Z}, x \leq y\}$ , e.g.,  $\langle 2, 5 \rangle$  is in the relation.

**Definition 1.5.** A **partial order** is a binary relation  $\leq$  on  $S$  such that:

1. **Reflexive:**  $\forall x \in S, x \leq x$ .
2. **Anti-symmetric:**  $\forall x, y \in S$ , if  $x \leq y$  and  $y \leq x$ , then  $x = y$ .
3. **Transitive:**  $\forall x, y, z \in S$ , if  $x \leq y$  and  $y \leq z$ , then  $x \leq z$ .

**Example.** On the power set  $\mathcal{P}(\{1, 2\}) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$ , the subset relation  $\subseteq$  is a partial order (but not a total order, since  $\{1\} \not\subseteq \{2\}$  and  $\{2\} \not\subseteq \{1\}$ ).

**Definition 1.6.** A **total order** is a partial order with the additional axiom that any two elements are comparable. That is, for any  $x, y \in S$ , either  $x \leq y$  or  $y \leq x$  (non-exclusive).

**Example.** The usual  $\leq$  on  $\mathbb{R}$  is a total order: for any  $x, y \in \mathbb{R}$ , either  $x \leq y$  or  $y \leq x$ .

**Definition 1.7.** An **ordered set** is a set equipped with a total order.

**Example.**  $(\mathbb{Q}, \leq)$  and  $(\mathbb{R}, \leq)$  are ordered sets.

**Definition 1.8.** Suppose  $S$  is an ordered set and  $E \subset S$ . If there exists  $\beta \in S$  such that  $x \leq \beta$  for all  $x \in E$ , we say  $\beta$  is an **upper bound** of  $E$ . Similarly, if there exists  $\alpha \in S$  such that  $\alpha \leq x$  for all  $x \in E$ , we say  $\alpha$  is a **lower bound** of  $E$ .

**Example.** Let  $E = (0, 1) \subset \mathbb{R}$ . Then  $1, 2, 100$  are all upper bounds of  $E$ , and  $0, -5$  are lower bounds of  $E$ .

**Definition 1.9.** Suppose  $S$  is an ordered set and  $E \subset S$  is bounded above. If there exists  $\alpha \in S$  such that:

1.  $\alpha$  is an upper bound of  $E$ , and
2. if  $\gamma < \alpha$ , then  $\gamma$  is not an upper bound of  $E$ ,

then  $\alpha$  is called the **least upper bound** of  $E$  (or **supremum**), denoted  $\sup E$ .

**Example.**  $\sup(0, 1) = 1$  and  $\sup[0, 1] = 1$  in  $\mathbb{R}$ .

**Definition 1.10.** Suppose  $S$  is an ordered set and  $E \subset S$  is bounded below. If there exists  $\alpha \in S$  such that:

1.  $\alpha$  is a lower bound of  $E$ , and
2. if  $\gamma > \alpha$ , then  $\gamma$  is not a lower bound of  $E$ ,

then  $\alpha$  is called the **greatest lower bound** of  $E$  (or **infimum**), denoted  $\inf E$ .

**Example.**  $\inf(0, 1) = 0$  and  $\inf[0, 1] = 0$  in  $\mathbb{R}$ .

*Remark 1.11.* If  $\sup E$  or  $\inf E$  exists, it need not be an element of  $E$ . For example, the set  $A = \{p \in \mathbb{Q} : p > 0, p^2 < 2\}$  has  $\sup A = \sqrt{2}$  (in  $\mathbb{R}$ ), but  $\sqrt{2} \notin A$  since  $\sqrt{2} \notin \mathbb{Q}$ .

**Definition 1.12.** Let  $S$  be an ordered set.

1.  $S$  has the **least upper bound property** if for any non-empty  $E \subset S$  that is bounded above,  $\sup E$  exists in  $S$ .
2.  $S$  has the **greatest lower bound property** if for any non-empty  $E \subset S$  that is bounded below,  $\inf E$  exists in  $S$ .

**Example.**  $\mathbb{R}$  has the LUBP (and hence GLBP). However,  $\mathbb{Q}$  does not: the set  $A = \{p \in \mathbb{Q} : p > 0, p^2 < 2\}$  is bounded above in  $\mathbb{Q}$ , but  $\sup A = \sqrt{2} \notin \mathbb{Q}$ .

**Theorem 1.13** (LUBP implies GLBP). *Suppose  $S$  is an ordered set with the least upper bound property. Let  $B \subset S$ ,  $B \neq \emptyset$ , and suppose  $B$  is bounded below. Let  $L$  be the set of all lower bounds of  $B$ . Then  $\alpha = \sup L$  exists in  $S$ , and  $\alpha = \inf B$ .*

*Proof.* First,  $L \neq \emptyset$  since  $B$  is bounded below.

Second,  $L$  is bounded above: every  $b \in B$  is an upper bound for  $L$  (since if  $\ell \in L$ , then  $\ell \leq b$  by definition of lower bound).

By the LUBP,  $\alpha = \sup L$  exists in  $S$ .

We claim  $\alpha = \inf B$ :

1.  $\alpha$  is a lower bound of  $B$ : For any  $b \in B$ ,  $b$  is an upper bound of  $L$ , so  $\alpha \leq b$  (since  $\alpha$  is the least upper bound of  $L$ ).
2.  $\alpha$  is the greatest lower bound: If  $\gamma > \alpha$  and  $\gamma$  were a lower bound of  $B$ , then  $\gamma \in L$ , so  $\gamma \leq \sup L = \alpha$ , contradicting  $\gamma > \alpha$ . Thus  $\gamma$  is not a lower bound of  $B$ .

Thus  $\alpha = \inf B$ . □

## 1.2 Fields

**Section Overview:** This section introduces the algebraic structure underlying  $\mathbb{R}$ . We define **groups** (sets with an operation having identity, inverses, and associativity) and **fields** (sets with addition and multiplication that behave like we expect from  $\mathbb{Q}$  or  $\mathbb{R}$ ). We sketch how to construct  $\mathbb{N} \rightarrow \mathbb{Z} \rightarrow \mathbb{Q}$  using equivalence relations. The key definition is an **ordered field**: a field that is also an ordered set, allowing us to combine algebraic operations with comparison.  $\mathbb{R}$  is the unique complete ordered field.

**Definition 1.14.** A **binary operation** on  $S$  is a map  $S \times S \rightarrow S$ .

**Definition 1.15.** A **group** is a set  $G$  with a binary operation  $+$  satisfying the following axioms:

1. **Identity:** There exists  $0 \in G$  such that  $a + 0 = 0 + a = a$  for all  $a \in G$ .
2. **Existence of inverse:** For every  $a \in G$ , there exists  $-a \in G$  such that  $a + (-a) = 0$ .

3. **Associativity:** For all  $a, b, c \in G$ ,  $(a + b) + c = a + (b + c)$ .

If we add a fourth axiom:

4. **Commutativity:** For all  $a, b \in G$ ,  $a + b = b + a$ ,

then  $G$  is called an **abelian group**.

**Definition 1.16.** A **field** is a set  $F$  with two binary operations, addition (+) and multiplication ( $\cdot$ ), such that:

1.  $(F, +)$  is an abelian group with identity 0.
2.  $(F \setminus \{0\}, \cdot)$  is an abelian group with identity 1.

3. **Distributivity:** For all  $a, b, c \in F$ ,  $a \cdot (b + c) = a \cdot b + a \cdot c$ .

**Example.**  $\mathbb{Q}$ ,  $\mathbb{R}$ , and  $\mathbb{C}$  are fields.  $\mathbb{Z}$  is not a field (e.g., 2 has no multiplicative inverse in  $\mathbb{Z}$ ).

Zooming out, we can construct the number systems as follows:

The **natural numbers**  $\mathbb{N}$  can be defined by the cardinality of iterated power sets of  $\emptyset$ :

$$0 = |\emptyset|, \quad 1 = |\mathcal{P}(\emptyset)|, \quad 2 = |\mathcal{P}(\mathcal{P}(\emptyset))|, \quad \dots$$

The **integers** are defined as:

$$\mathbb{Z} = \{a - b : a, b \in \mathbb{N}\}.$$

**Definition 1.17.** An **equivalence relation**  $\sim$  on a set  $S$  has the following properties:

1. **Reflexive:**  $x \sim x$  for all  $x \in S$ .
2. **Symmetric:** If  $x \sim y$ , then  $y \sim x$ .
3. **Transitive:** If  $x \sim y$  and  $y \sim z$ , then  $x \sim z$ .

The **rational numbers** are defined as:

$$\mathbb{Q} = \left\{ \frac{p}{q} : p \in \mathbb{Z}, q \in \mathbb{N}, q \neq 0 \right\} / \sim$$

We can verify this is an equivalence relation:  $\frac{p}{q} \sim \frac{r}{s}$  if and only if  $ps = rq$ .

**Definition 1.18.** An **ordered field** is a field which is also an ordered set.

**Proposition 1.19.** If  $x > 0$  and  $y < z$ , then  $xy < xz$ .

*Proof.* Since  $y < z$ , we have  $z - y > 0$ . Since  $x > 0$  and  $z - y > 0$ , we have  $x(z - y) > 0$ . Thus  $xz - xy > 0$ , so  $xy < xz$ .  $\square$

## 2 Lecture 2: January 22, 2026

**Lecture Overview:** We construct the real numbers  $\mathbb{R}$  as an ordered field with the Least Upper Bound Property (LUBP) containing  $\mathbb{Q}$  as a subfield, using Dedekind cuts. We prove key properties of  $\mathbb{R}$ : the Archimedean property and density of  $\mathbb{Q}$  in  $\mathbb{R}$ . Using the LUBP, we establish existence of  $n$ th roots of positive reals via a supremum argument. We discuss decimal/ternary representations and the Cantor set. We introduce the complex numbers  $\mathbb{C}$  and prove  $\mathbb{C}$  is not an ordered field. Finally, we define Euclidean spaces  $\mathbb{R}^n$  with inner products and norms, and prove the Cauchy-Schwarz inequality.

### 2.1 Dedekind Cuts

**Section Overview:** We define Dedekind cuts as a way to construct the real numbers from the rationals.

**Definition 2.1.** A **cut**  $\alpha \subset \mathbb{Q}$  is a nonempty, proper subset such that:

1. **Downward closed:** If  $p \in \alpha$  and  $q < p$ , then  $q \in \alpha$ .
2. If  $\sup \alpha$  exists, then  $\sup \alpha \notin \alpha$ .

The set of all cuts is ordered by inclusion:  $\alpha \leq \beta$  if and only if  $\alpha \subseteq \beta$ .

### 2.2 Field Operations on Cuts

**Section Overview:** We define addition and multiplication on cuts to make them into an ordered field.

**Addition:**

$$\alpha + \beta = \{r + s \mid r \in \alpha, s \in \beta\}$$

**Additive identity:**

$$0^* = \{p \in \mathbb{Q} \mid p < 0\}$$

**Multiplication:** For  $\alpha > 0^*$  and  $\beta > 0^*$ :

$$\alpha\beta = \{p \in \mathbb{Q} \mid p \leq rs \text{ for some } r \in \alpha, r > 0 \text{ and } s \in \beta, s > 0\}$$

### 2.3 Least Upper Bound Property

**Section Overview:** We show that the set of cuts has the LUBP.

For a nonempty set  $E$  of cuts that is bounded above:

$$\sup E = \bigcup_{\alpha \in E} \alpha$$

## 2.4 Embedding $\mathbb{Q}$ into $\mathbb{R}$

**Section Overview:** We embed the rationals into the reals as a subfield.

For  $p \in \mathbb{Q}$ , define the cut:

$$p^* := \{q \in \mathbb{Q} \mid q < p\}$$

This embedding  $p \mapsto p^*$  identifies  $\mathbb{Q}$  as a subfield of  $\mathbb{R}$ .

## 2.5 Properties of $\mathbb{R}$

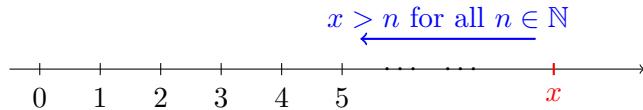
**Section Overview:** Having constructed  $\mathbb{R}$ , we now explore its key properties.

**Theorem 2.2** (Archimedean Property). *For any  $x, y \in \mathbb{R}$  with  $x > 0$ , there exists  $n \in \mathbb{N}$  such that  $nx > y$ .*

*Proof.* By contradiction. Suppose no such  $n$  exists, i.e.,  $nx \leq y$  for all  $n \in \mathbb{N}$ . Then the set  $A = \{nx : n \in \mathbb{N}\}$  is bounded above by  $y$ . By the LUBP,  $\sup A$  exists. Let  $\alpha = \sup A$ . Since  $x > 0$ , we have  $\alpha - x < \alpha$ , so  $\alpha - x$  is not an upper bound for  $A$ . Thus there exists  $m \in \mathbb{N}$  with  $mx > \alpha - x$ , which gives  $(m+1)x > \alpha$ . But  $(m+1)x \in A$ , contradicting that  $\alpha = \sup A$ .  $\square$

*Remark 2.3.* The Archimedean property ensures there are no **infinitely large** elements (every element is bounded by some natural number) and no **infinitesimals** (positive elements smaller than  $1/n$  for all  $n$ ). This property is essential for proving that  $\mathbb{Q}$  is dense in  $\mathbb{R}$ .

**Example of a non-Archimedean field:** Consider the field of rational functions  $\mathbb{R}(x)$  with the ordering where  $x$  is declared to be larger than every real number (i.e.,  $x > r$  for all  $r \in \mathbb{R}$ ). Then  $x > n$  for all  $n \in \mathbb{N}$ , so the Archimedean property fails. In this field,  $1/x$  is an infinitesimal: it is positive but smaller than  $1/n$  for all  $n \in \mathbb{N}$ .



**Theorem 2.4** (Density of  $\mathbb{Q}$  in  $\mathbb{R}$ ). *For any  $a, b \in \mathbb{R}$  with  $a < b$ , there exists  $q \in \mathbb{Q}$  such that  $a < q < b$ .*

*Proof.* Since  $b - a > 0$ , by the Archimedean property there exists  $n \in \mathbb{N}$  such that  $n(b - a) > 1$ , i.e.,  $nb - na > 1$ . Thus there exists an integer  $m$  with  $na < m < nb$ . Then  $a < \frac{m}{n} < b$ , and  $q = \frac{m}{n} \in \mathbb{Q}$ .  $\square$

## 2.6 The Roots of Reals

**Section Overview:** Having constructed  $\mathbb{R}$  with the LUBP, we can now prove that  $n$ th roots of positive reals exist, resolving the gap in  $\mathbb{Q}$  where  $\sqrt{2}$  was missing.

Previously, we showed that  $\sqrt{2} \notin \mathbb{Q}$ . Now that we have constructed  $\mathbb{R}$  with the LUBP, we can prove that  $n$ th roots exist.

**Theorem 2.5** (Existence of  $n$ th Roots). *For all  $x \in \mathbb{R}_{>0}$  and for all  $n \in \mathbb{Z}_{>0}$ , there exists a unique  $y \in \mathbb{R}_{>0}$  such that  $y^n = x$ .*

*Proof.* Let  $E = \{t \in \mathbb{R}_{>0} : t^n < x\}$ .

**$E$  is non-empty:** We have

$$\left(\frac{x}{x+1}\right)^n < \frac{x}{x+1} < x,$$

so  $\frac{x}{x+1} \in E$ .

**$E$  is bounded above:** (to be shown)

By the LUBP,  $y = \sup E$  exists.

**Claim:**  $y^n = x$ .

*Aside (Trichotomy):* Since  $\mathbb{R}$  is a totally ordered set, for any  $a, b \in \mathbb{R}$ , exactly one of the following holds:  $a < b$ ,  $a = b$ , or  $a > b$ . Thus for  $y^n$  and  $x$ , exactly one of  $y^n < x$ ,  $y^n = x$ , or  $y^n > x$  holds. We show the first and third cases lead to contradictions.

**Case 1:** Suppose  $y^n < x$ . Then there exists  $h > 0$  small enough such that  $(y + h)^n < x$ . But then  $y + h \in E$ , contradicting that  $y = \sup E$ .

**Case 2:** Suppose  $y^n > x$ . Then there exists  $h > 0$  small enough such that  $(y - h)^n > x$ . But then  $y - h$  is still an upper bound for  $E$ , contradicting that  $y = \sup E$  (the *least* upper bound).

Therefore  $y^n = x$ . □

**Note to the reader:** This proof employs a fundamental technique in real analysis called a *supremum argument*. The strategy is:

1. **Define a set:** Construct a set  $E$  of elements that are “too small” (i.e.,  $t^n < x$ ).
2. **Apply LUBP:** Since  $E$  is nonempty and bounded above,  $\sup E$  exists—this is where we crucially use that  $\mathbb{R}$  has the Least Upper Bound Property.
3. **Use trichotomy:** By the trichotomy of total orders, the supremum  $y$  satisfies exactly one of  $y^n < x$ ,  $y^n = x$ , or  $y^n > x$ .
4. **Eliminate by contradiction:** Show that  $y^n < x$  contradicts  $y$  being an *upper* bound (we can go higher), and  $y^n > x$  contradicts  $y$  being the *least* upper bound (we can find a smaller upper bound).

This technique appears repeatedly throughout analysis whenever we need to prove existence of a value with a specific property. A similar technique is employed in Exercise 7 (showing the existence of the logarithm).

## 2.7 Decimals, Binaries, Ternaries

**Section Overview:** We discuss representations of real numbers in different bases.

Observe that decimal representations come in the form

$$n_0 + \frac{n_1}{10} + \frac{n_2}{100} + \cdots = n_0 + \sum_{k=1}^{\infty} \frac{n_k}{10^k}$$

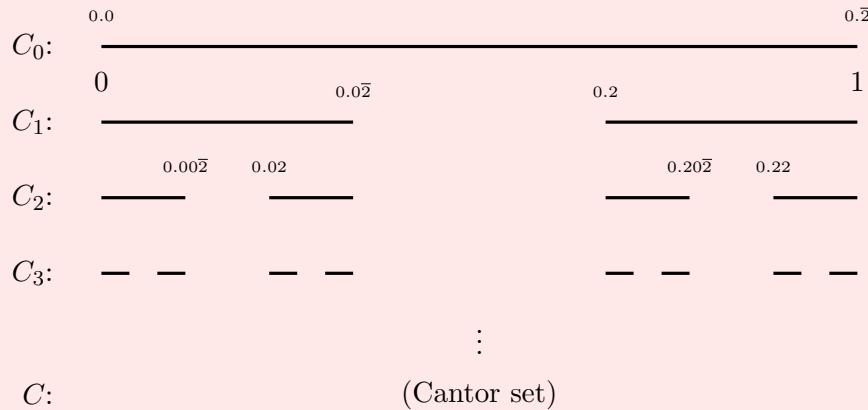
where  $n_0 \in \mathbb{Z}$  and  $n_k \in \{0, 1, 2, \dots, 9\}$  for  $k \geq 1$ .

If we consider the set of partial sums

$$E = \left\{ n_0, n_0 + \frac{n_1}{10}, n_0 + \frac{n_1}{10} + \frac{n_2}{100}, \dots \right\}$$

then  $x = \sup E$ .

**Note:** This construction is used to build the **Cantor set**. Starting with the interval  $[0, 1]$ , we iteratively remove the open middle third of each remaining interval:



Here the labels are *ternary* (base-3) expansions: e.g.,  $0.2_3 = \frac{2}{3}$ ,  $0.02_3 = \frac{2}{9}$ ,  $0.22_3 = \frac{8}{9}$ , and  $0.\bar{2}_3 = 0.222\dots_3 = 1$ .

The Cantor set  $C = \bigcap_{n=0}^{\infty} C_n$  consists of all points in  $[0, 1]$  whose ternary (base-3) expansion contains only the digits 0 and 2.

## 2.8 The Complex Field

**Section Overview:** We introduce the complex numbers  $\mathbb{C}$  as an extension of  $\mathbb{R}$ .

**Definition 2.6.** The **complex numbers** are defined as

$$\mathbb{C} = \mathbb{R}[x]/(x^2 + 1)$$

where each element is of the form  $z = a + bi$  with  $a, b \in \mathbb{R}$  and  $i^2 = -1$ .

**Theorem 2.7.**  $\mathbb{C}$  is not an ordered field.

*Proof.* By contradiction. Suppose  $\mathbb{C}$  is an ordered field. By trichotomy, either  $i > 0$  or  $i < 0$  (since  $i \neq 0$ ).

**Case 1:** If  $i > 0$ , then  $i^2 > 0$  (since squares of nonzero elements are positive in an ordered field). But  $i^2 = -1 < 0$ , a contradiction.

**Case 2:** If  $i < 0$ , then  $-i > 0$ , so  $(-i)^2 > 0$ . But  $(-i)^2 = i^2 = -1 < 0$ , a contradiction. Therefore  $\mathbb{C}$  cannot be an ordered field.  $\square$

## 2.9 The Euclidean Spaces

**Section Overview:** We introduce Euclidean spaces  $\mathbb{R}^n$  as spaces of ordered  $n$ -tuples.

**Definition 2.8.** The **Euclidean space**  $\mathbb{R}^n$  is the set of all ordered  $n$ -tuples

$$\vec{x} = (x_1, x_2, x_3, \dots, x_n)$$

where  $x_i \in \mathbb{R}$  for each  $i = 1, \dots, n$ .

For  $\vec{x} = (x_1, \dots, x_n)$ ,  $\vec{y} = (y_1, \dots, y_n) \in \mathbb{R}^n$  and  $c \in \mathbb{R}$ :

**Addition:**

$$\vec{x} + \vec{y} = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$$

**Scalar multiplication:**

$$c\vec{x} = (cx_1, cx_2, \dots, cx_n)$$

**Inner product:**

$$\langle \vec{x}, \vec{y} \rangle = \vec{x} \cdot \vec{y} = \sum_{i=1}^n x_i y_i = x_1 y_1 + x_2 y_2 + \dots + x_n y_n$$

**Definition 2.9.** An **inner product** over  $\mathbb{R}$  is a map  $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{R}$  that is:

- Symmetric bilinear and positive definite (for real vector spaces), or
- Hermitian sesquilinear and positive definite (for complex vector spaces).

**Properties:**

- **Symmetric:**  $\langle x, y \rangle = \langle y, x \rangle$
- **Hermitian:**  $\langle x, y \rangle = \overline{\langle y, x \rangle}$  (conjugate symmetry)
- **Bilinear:** Linear in both arguments:

$$\begin{aligned}\langle ax + by, z \rangle &= a\langle x, z \rangle + b\langle y, z \rangle \\ \langle x, ay + bz \rangle &= a\langle x, y \rangle + b\langle x, z \rangle\end{aligned}$$

- **Sesquilinear:** Linear in one argument, conjugate-linear in the other:

$$\begin{aligned}\langle ax + by, z \rangle &= a\langle x, z \rangle + b\langle y, z \rangle \\ \langle x, ay + bz \rangle &= \bar{a}\langle x, y \rangle + \bar{b}\langle x, z \rangle\end{aligned}$$

- **Positive definite:**  $\langle x, x \rangle \geq 0$ , with equality if and only if  $x = 0$

**Definition 2.10.** The **norm** of a vector  $\vec{x}$  is defined as

$$\|\vec{x}\| = \sqrt{\langle \vec{x}, \vec{x} \rangle} = \sqrt{\sum_{i=1}^n x_i^2}$$

**Properties of a norm:**

- **Triangle inequality:**  $\|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|$
- **Absolute homogeneity:**  $\|c\vec{x}\| = |c| \cdot \|\vec{x}\|$  for all  $c \in \mathbb{R}$
- **Positive definite:**  $\|\vec{x}\| \geq 0$ , with equality if and only if  $\vec{x} = \vec{0}$

**Theorem 2.11** (Cauchy-Schwarz Inequality). *For all  $\vec{x}, \vec{y} \in \mathbb{R}^n$ :*

$$|\langle \vec{x}, \vec{y} \rangle| \leq \|\vec{x}\| \|\vec{y}\|$$

*Proof.* Consider the function  $f(t) = \|\vec{x} + t\vec{y}\|^2$  for  $t \in \mathbb{R}$ . By positive definiteness,  $f(t) \geq 0$  for all  $t$ .

Expanding:

$$f(t) = \langle \vec{x} + t\vec{y}, \vec{x} + t\vec{y} \rangle = \|\vec{x}\|^2 + 2t\langle \vec{x}, \vec{y} \rangle + t^2\|\vec{y}\|^2$$

This is a quadratic in  $t$  that is always non-negative. For a quadratic  $at^2 + bt + c \geq 0$  for all  $t$ , the discriminant must satisfy  $b^2 - 4ac \leq 0$ .

Here  $a = \|\vec{y}\|^2$ ,  $b = 2\langle \vec{x}, \vec{y} \rangle$ ,  $c = \|\vec{x}\|^2$ , so:

$$4\langle \vec{x}, \vec{y} \rangle^2 - 4\|\vec{x}\|^2\|\vec{y}\|^2 \leq 0$$

Therefore  $\langle \vec{x}, \vec{y} \rangle^2 \leq \|\vec{x}\|^2\|\vec{y}\|^2$ , and taking square roots gives the result.  $\square$