

Analysis on Real Line

Uncultured Tramp

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1 The Real Type

1.1 Topology of an Archimedean Field

ReductioInfinima :: $\forall R : \text{Archimedean} . \lim_{n \rightarrow \infty} \frac{1}{n_R} = 0$

Proof =

Assume $U : \mathcal{U}_R(0)$,

$((-a, a), 1) := \text{orderTopology}(R) \text{neighborhood}(R, 0)(U) : \sum (-a, a) : \text{OpenInterval}(R) . (-a, a) \subset U$,

$(N, 2) := \text{Archimedean}(R)(a^{-1}) : \sum N \in \mathbb{N} . N > a^{-1}$,

Assume $n : \mathbb{N}$,

Assume (3) : $n \geq N$,

(4) := $\text{Transitive}(\text{order}(\mathbb{N})) : n > a^{-1}$,

(5) := $(4)^{-1} : \frac{1}{n} < a$,

(6) := $\dots : -a < 0 < \frac{1}{n}$,

(7) := $(\text{order}(-a, a)(5)(6))(1) : \frac{1}{n} \in U$;

\leadsto (3) := $I(\forall)I(\Rightarrow) : \forall n \in \mathbb{N} . n \geq N \Rightarrow \frac{1}{n} \in (-a, a)$;

\leadsto (2) := $I(\forall)I(\exists)(N) : \forall U : \text{Open}(R) . \exists N \in \mathbb{N} : \forall n \in \mathbb{N} . n \geq N \Rightarrow \frac{1}{n} \in (-a, a)$,

(*) := $\text{Limit}(4) : \lim_{n \rightarrow \infty} \frac{1}{n} = 0$;

□

ContinuousAddition :: $\forall R : \text{Archimedean} . \forall x, y : \text{Converging}(R) . \lim_{n \rightarrow \infty} x_n + y_n = \left(\lim_{n \rightarrow \infty} x_n \right) + \left(\lim_{n \rightarrow \infty} y_n \right)$

Proof =

$X := \lim_{n \rightarrow \infty} x_n : R$,

$Y := \lim_{n \rightarrow \infty} y_n : R$,

Assume $\varepsilon : R_{++}$,

$(M', 1) := \text{Limit}(x, X)(\varepsilon/2) : \sum M' \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq M' . |x_n - X| < \varepsilon/2$,

$(M, 2) := \text{Limit}(y, Y)(\varepsilon/2) : \sum M \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq M . |y_n - Y| < \varepsilon/2$,

$N := \max(M', M) : \mathbb{N}$,

Assume $n : \mathbb{N}$,

Assume (3) : $n \geq N$,

() := $\text{TriangleIneq}(x_n - X, y_n - Y)(1, 2)(\text{order}(N)(3)) : |x_n + y_n - X - Y| \leq |x_n - X| + |y_n - Y| < \varepsilon$;

\leadsto (*) := $\text{Limit}I(\forall)I(\exists)(N)I(\forall)I(\Rightarrow) : \lim_{n \rightarrow \infty} x_n + y_n = X + Y$;

□

$$\text{ContinuousMultiplication} :: \forall R : \text{Archimedean} . \forall x.y : \text{Converging}(R) . \lim_{n \rightarrow \infty} x_n y_n = \left(\lim_{n \rightarrow \infty} x_n \right) \left(\lim_{n \rightarrow \infty} y_n \right)$$

Proof =

$$X := \lim_{n \rightarrow \infty} x_n : R,$$

$$Y := \lim_{n \rightarrow \infty} y_n : R,$$

$$\Delta := x - X : \mathbb{N} \rightarrow R,$$

$$(1) := \text{ContinuousAddition}(x_n, -X) : \lim_{n \rightarrow \infty} \Delta_n = 0,$$

$$\Delta' := y - Y : \mathbb{N} \rightarrow R,$$

$$(2) := \text{ContinuousAddition}(y_n, -Y) : \lim_{n \rightarrow \infty} \Delta'_n = 0,$$

$$\text{Assume } \varepsilon : R_{++},$$

$$\delta := \min \left(\frac{\varepsilon}{3|Y|}, \sqrt{\frac{\varepsilon}{3}} \right) : \hat{R},$$

$$\delta' := \min \left(\frac{\varepsilon}{3|X|}, \sqrt{\frac{\varepsilon}{3}} \right) : \hat{R},$$

$$(M, 3) := \text{Limit}(1)(\delta) : \sum M \in \mathbb{N} : \forall n \in \mathbb{N} : n \geq M . |\Delta_n| < \delta,$$

$$(M', 4) := \text{Limit}(2)(\delta') : \sum M' \in \mathbb{N} : \forall n \in \mathbb{N} : n \geq M' . |\Delta'_n| < \delta',$$

$$N := \max(M, M') : \mathbb{N},$$

$$\text{Assume } n : \mathbb{N},$$

$$\text{Assume } (5) : n \geq N,$$

$$() := \text{Limit}^{-1} \Delta_n \text{Limit}^{-1} \Delta'_n \text{TriangleIneq}(X \Delta'_n, Y \Delta_n, \Delta_n \Delta'_n) \text{AbsoluteHomogeneity}^2(X)(Y)(3, 4)(5) \text{Limit} \delta \text{Limit} \delta' :$$

$$: |x_n y_n - XY| \leq |X| |\Delta'_n| + |Y| |\Delta_n| + |\Delta_n \Delta'_n| < \varepsilon;$$

$$\leadsto (*) := \text{Limit} I(\forall) I(\exists)(N) I(\forall) I(\Rightarrow) : \lim_{n \rightarrow \infty} x_n y_n = XY;$$

□

$$\text{ContinuousInverse} :: \forall R : \text{Archimedean} . \forall x : \text{Converging}(R) . \forall (1) : \forall n \in \mathbb{N} . x_n \neq 0 .$$

$$. \forall (2) : \lim_{n \rightarrow \infty} x_n \neq 0 . \lim_{n \rightarrow \infty} x_n^{-1} = \left(\lim_{n \rightarrow \infty} x_n \right)^{-1}$$

Proof =

$$X := \lim_{n \rightarrow \infty} x_n : R,$$

$$\Delta := \frac{x}{X} - 1 : \mathbb{N} \rightarrow R,$$

$$(1) := \text{ContinuousMultiplication}(x, X^{-1}) \text{ContinuousAddition} \left(\frac{x}{X}, -1 \right) : \lim_{n \rightarrow \infty} \Delta_n = 0,$$

$$\text{Assume } \varepsilon : R_{++},$$

$$\delta := \min \left(\frac{\varepsilon}{2}, \frac{1}{2} \right) : R_{++},$$

$$(N, 2) := \text{Limit}(1) : \sum N \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq N . |\Delta_n| < \delta,$$

$$\text{Assume } n : \mathbb{N},$$

$$\text{Assume } (3) : n \geq N,$$

$$() := \text{Limit}^{-1} \Delta_n \text{AbsoluteHomogeneity} \Delta_n ((2)(3) \text{Limit} \delta)^2 : \left| \frac{X}{x_n} - 1 \right| = \left| \frac{1}{1 + \Delta_n} - 1 \right| = \frac{|\Delta_n|}{|1 + \Delta_n|} < 2|\Delta_n| < \varepsilon;$$

$$\leadsto (2) := \text{Limit} I(\forall) I(\exists)(N) I(\forall) I(\Rightarrow) : \lim_{n \rightarrow \infty} \frac{X}{x_n} = 1,$$

$$:= \text{ContinuousMultiplication} \left(\frac{X}{x}, X^{-1} \right) : \lim_{n \rightarrow \infty} x_n^{-1} = X^{-1};$$

□

BernoulliIneq :: $\forall R : \text{OrderedField} . \forall x \in (-1, +\infty)_R . \forall n \in \mathbb{N} . (1+x)^n \geq 1+nx$

Proof =

(1) := $\text{Reflexive}(\text{order}(R))(1+x) : 1+x \geq 1+x$,

Assume $n : \mathbb{N}$,

Assume (2) : **This**(n),

() := (2) **ReduceIneq**(nx^2) : $(1+x)^{n+1} \geq (1+nx)(1+x) = 1+(n+1)x+nx^2 \geq 1+(1+nx)$;

\leadsto (2) := $I(\forall)I(\Rightarrow) : \forall n \in \mathbb{N} . \text{This}(n+1) \Rightarrow (\text{This})(n)$,

(*) := $E(\mathbb{N})(1)(2) : \text{This}$;

□

PowerCompression :: $\forall R : \text{Archimedean} . \forall \gamma \in R . \forall (0) : 0 < |\gamma| < 1 . \lim_{n \rightarrow \infty} \gamma^n = 0$

Proof =

$\alpha := |\gamma|^{-1} : R$,

(1) := (0)⁻¹ : $\alpha > 1$,

$\beta := \gamma - 1 : R_{++}$,

Assume $\varepsilon : R_{++}$,

(N.2) := **ReductioInfima**($\beta\varepsilon$) : $\sum N \in \mathbb{N} . \forall n \in \mathbb{N} . n \geq N \Rightarrow \frac{1}{n} \leq \beta\varepsilon$,

Assume $n : \mathbb{N}$,

Assume (3) : $n \geq N$,

() := **AbsHomogen** ^{n} (γ) $\text{Reflexive}^{-1}(\beta)$ **BernoulliIneq**... (2)($n.(3)$) : $|\gamma^n| = \frac{1}{(1+\beta)^n} \leq \frac{1}{1+n\beta} \leq \frac{1}{n\beta} < \varepsilon$;

\leadsto (*) := $\text{Reflexive}^{-1} \text{Limit} I(\forall)I(\exists, N)I(\forall)I(\Rightarrow) : \lim_{n \rightarrow \infty} \gamma^n = 0$;

□

1.2 Intermediate Point Property

$\text{IntermediatePointProperty} :: ?\text{Poset}$

$R : \text{IntermediatePointProperty} \iff \forall A, B \subset R . A < B \Rightarrow \exists x \in R . A \leq x \leq B$

$\text{LowerUpperBound} :: \prod X : \text{Poset} . ?X \rightarrow ?X$

$x : \text{LowerUpperBound} \iff \Lambda A \subset X . x \geq A \ \& \ \forall y \in A . y \leq A \Rightarrow x \not\leq y$

$\text{UpperLowerBound} :: \prod X : \text{Poset} . ?X \rightarrow ?X$

$x : \text{UpperLowerBound} \iff \Lambda A \subset X . x \leq A \ \& \ \forall y \in A . y \geq A \Rightarrow x \not\leq y$

$\text{LUBExistsInIPP} :: \forall X : \text{IntermediatePointProperty} . \forall A : \text{BoundedFromAbove}(X) .$
 $. A \neq \emptyset \Rightarrow \exists \text{LowerUpperBound}(A)$

Proof =

$B := \{x \in X : x > A\} : ?X,$

(1) := $\text{BoundedFromAbove}(X)(\text{B}B) : B \neq \emptyset,$

(2) := $\text{IntermediatePointProperty}(X)(A, B) : \exists x \in X . A \leq x \leq B,$

$C := \{x \in X : A \leq x \leq B\} : ?X,$

(3) := $\text{B}C : C \neq \emptyset,$

(4) := $\dots : \min C \neq \emptyset,$

(x) := $\text{B}(\text{B}(4)) : \min C,$

$\Delta := x_n - X : \mathbb{N} \rightarrow R,$

(1) := $\text{ContinuousAddition}(x_n, -X) : \lim_{n \rightarrow \infty} \Delta_n = 0,$

Assume $y : \text{In}(x),$

Assume (5) : $y \geq A,$

Assume (6) : $x > y,$

(7) := (6)(2) : $y \leq B,$

(8) := $\text{B}C(7) : y \in C,$

(9) := $\text{B}x\text{B} \min : x \not\leq y,$

(10) := (6)(9) : $\perp;$

\leadsto (5) := $I(\forall)I(\Rightarrow)E(\perp) : \forall y \in X . y \geq A \Rightarrow x \not\leq y,$

(6) := $\text{BLowerUpperBound}(X)(A)(5, 2) : (x : \text{LowerUpperBound}(A));$

□

$\text{LUBsUniqueInToset} :: \forall X : \text{Toset} . \forall A \subset X . \forall x, y : \text{LowerUpperBound}(A) . x = y$

Proof =

(1) := $\text{B}_1\text{LowerUpperBound}(A)(x) : x \geq A,$

(2) := $\text{B}_2\text{LowerUpperBound}(A)(y)(x) : x \geq y,$

(3) := $\text{B}_1\text{LowerUpperBound}(A)(y) : y \geq A,$

(4) := $\text{B}_2\text{LowerUpperBound}(A)(x)(y) : y \geq x,$

(*) := $\text{BAntysymmetric}(\text{order}(X))(2, 4) : x = y;$

□

ULBExistsInIPP :: $\forall X : \text{IntermediatePointProperty} . \forall A : \text{BoundedFromBelow}(X) .$
 $. A \neq \emptyset \Rightarrow \exists \text{UpperLowerBound}(A)$

Proof =

$B := \{x \in X : x < A\} : ?X,$

(1) := $\exists \text{BoundedFromBelow}(X)(\exists B) : B \neq \emptyset,$

(2) := $\exists \text{IntermediatePointProperty}(X)(B, A) : \exists x \in X . B \leq x \leq A,$

$C := \{x \in X : B \leq x \leq A\} : ?X,$

(3) := $\exists \emptyset C : C \neq \emptyset,$

(4) := $\dots : \max C \neq \emptyset,$

(x) := $\exists \emptyset(4) : \max C,$

Assume $y : \text{In}(x),$

Assume (5) : $y \geq A,$

Assume (6) : $x > y,$

(7) := (6)(2) : $y \geq B,$

(8) := $\exists C(7) : y \in C,$

(9) := $\exists x \exists \max : x \not\leq y,$

(10) := (6)(9) : $\perp;$

\leadsto (5) := $I(\forall)I(\Rightarrow)E(\perp) : \forall y \in X . y \leq A \Rightarrow x \not\leq y,$

(6) := $\exists \text{UpperLowerBound}(X)(A)(5, 2) : (x : \text{UpperLowerBound}(A));$

□

ULBsUniqueInToset :: $\forall X : \text{Toset} . \forall A \subset X . \forall x, y : \text{UpperLowerBound}(A) . x = y$

Proof =

(1) := $\exists_1 \text{UpperLowerBound}(A)(x) : x \leq A,$

(2) := $\exists_2 \text{UpperLowerBound}(A)(y)(x) : x \leq y,$

(3) := $\exists_1 \text{UpperLowerBound}(A)(y) : y \leq A,$

(4) := $\exists_2 \text{UpperLowerBound}(A)(x)(y) : y \leq x,$

(*) := $\exists \text{Antysymmetric}(\text{order}(X))(2, 4) : x = y;$

□

supremum :: $\prod X : \text{Toset} \ \& \ \text{IntermediatePointProperty} . \text{BoundedFromAbove} \ \& \ \text{NonEmpty}(X) \rightarrow X$

supremum(A) = $\sup A := \text{LUBExistsInIPP} \ \& \ \text{ULBsUniqueToToset}(A)$

infimum :: $\prod X : \text{Toset} \ \& \ \text{IntermediatePointProperty} . \text{BoundedFromBelow} \ \& \ \text{NonEmpty}(X) \rightarrow X$

infimum(A) = $\inf A := \text{ULBExistsInIPP} \ \& \ \text{ULBsUniqueToToset}(A)$

Real := $\text{Archimedean} \ \& \ \text{IntermediatePointProperty}$

RealIsUncountable :: $\forall R : \text{Real} . \#R > \aleph_0$

Proof =

Assume (1) : $\#R = \aleph_0$,

$r := \text{Cardinal}(1) : \mathbb{N} \leftrightarrow_{\text{SET}} R$,

$a_1 := r(0) : R$,

$(b_1, l_1, 2) := -\text{Aechemedean}(R)(z) : \sum b_1 . b_1 < a_1$,

$I_0 := R :?R$,

$J_0 := R :?R$,

Assume $n : \mathbb{N}$,

$I_n := \{r(m) : m > n \ \& \ b_n < r(m) < a_n\} :?R$,

(3) := **SmallNumberLemma**($\text{Cardinal}(I_n)$) : $I_n \neq \emptyset$,

$a_{n+1} := \arg \min_{x \in I_n} r^{-1}(x) : \text{In}(I)$,

$(2_n) := \text{Cardinal}(bda_{n+1}) : b_n < a_{n+1} < a_n$,

$J_n := \{r(m) : m > n \ \& \ b_n < r(m) < a_{n+1}\} :?R$,

(4) := **SmallNumberLemma**($\text{Cardinal}(J_n)$) : $J_n \neq \emptyset$,

$b_{n+1} := \arg \min_{x \in J_n} r^{-1}(x) : \text{In}(J_n)$,

$(2'_n) := \text{Cardinal}(bda_{n+1}) : b_n < b_{n+1} < a_{n+1}$;

$\leadsto (I, J, a, b, 3) := I(\sum) : \sum(I, J) : \mathbb{N} \rightarrow ?R . \prod n \in \mathbb{N} . I_{n-1} \times J_{n-1} \ \& \ b < a \ \& \ b, a : \text{Monotonic}$,

(4) := $\text{Cardinal}(I, j, a, b, 3) : r^{-1}(a), r^{-1}(b) : \text{Increasing}$,

$A := a(\mathbb{N}) :?R$,

$B := b(\mathbb{N}) :?R$,

(5) := $\text{Cardinal} A \text{Cardinal} B(3) : B < A$,

$(z, 6) := \text{IntermediatePointProperty} : \sum z \in R . B \leq z \leq A$,

(7) := $\text{Cardinal} z \text{Cardinal} I \text{Cardinal} J(6) : \forall n . z \in I_n \ \& \ z \in J_n$,

(8) := $\text{Cardinal} a(7)(4) : a_{r^{-1}(z)} = z$,

(*) := $\text{Cardinal} A(3)(8)(6) : \perp$;

$\leadsto (1) := E(\perp) : \#R \neq \aleph_0$,

(2) := **RationalsInCharZero**(R) : $\mathbb{Q} \subset R$,

(3) := $\text{Cardinal}^{-1} \text{GeCardinality}(2)(1) : \#R > \aleph_0$,

□

1.3 Construction By Cuts [!!]

$\text{DedikindCuts} :: ?(\mathbb{Q} \times \mathbb{Q})$

$(A, B) : \text{DedikindCuts} \iff A < B \ \& \ A \cup B = \mathbb{Q} \ \& \ \forall x \in A . x \text{ ! } \text{LowerUpperBound}(A)$

$\text{DedikindAdd} :: \text{DedindCuts} \times \text{DedikindCuts} \rightarrow \text{DedikindCuts}$

$\text{DedikindAdd}((A, B), (C, D)) = (A, B) + (C, D) := (A + C, B + D)$

1.4 Construction By Completion

$\text{Cauchy} :: ?(\mathbb{N} \rightarrow \mathbb{Q})$

$x : \text{Cauchy} \iff \forall \varepsilon \in \mathbb{Q}_{++} . \exists N \in \mathbb{N} : \forall n, m \in \mathbb{N} . \forall (0) : n \geq N \ \& \ m \geq N . |x_n - x_m| \leq \varepsilon$

$\text{EqualCauchy} :: ?(\text{Cauchy} \times \text{Cauchy})$

$(x, u) : \text{EqualCauchy} \iff x = y \iff \lim_{n \rightarrow \infty} (x_n - y_n) = 0$

$\text{CauchyEquality} :: (\text{EqualCauchy} : \text{Equality}(\text{Cauchy}))$

Proof =

Assume $x : \text{Cauchy}$,

(1) := $\text{Inverse}(x) : x - x = 0$,

(2) := $\text{ConstantLimit}0 : \lim_{n \rightarrow \infty} 0 = 0$,

() := $\text{InverseEqualCauchy}(2) : x = x$;

$\leadsto (1) := \text{Reflexive}I(\forall) : (\text{EqualCauchy} : \text{Reflexive})$,

Assume $x, y : \text{Cauchy}$,

Assume (2) : $x = y$,

(3) := $\text{Commutative}(\text{addition}(\mathbb{Q}))\text{InverseEqualCauchy}(2) : \lim_{n \rightarrow \infty} y_n - x_n = \lim_{n \rightarrow \infty} x_n - y_n = 0$,

() := $\text{InverseEqualCauchy}(3) : y = x$;

$\leadsto (2) := \text{Symmetric}I(\forall)I(\Rightarrow) : (\text{EqualCauchy} : \text{Symmetric})$,

Assume $x, y, z : \text{Cauchy}$,

Assume (3) : $x = y \ \& \ y = z$,

(4) := $\text{AddZero}(-y_n)\text{ContinuousAddition}\text{InverseEqualCauchy}(3) :$

$: \lim_{n \rightarrow \infty} x_n - z_n = \lim_{n \rightarrow \infty} x_n - y_n + y_n - z_n = (\lim_{n \rightarrow \infty} x_n - y_n) + (\lim_{n \rightarrow \infty} y_n - z_n) = 0$,

() := $\text{InverseEqualCauchy}(4) : x = z$;

$\leadsto (3) := \text{Transitive}I(\forall)I(\Rightarrow) : (\text{EqualCauchy} : \text{Transitive})$,

(*) := $\text{Transitive} : (\text{EqualCauchy} : \text{Equality})$;

□

$\mathbb{R} := \frac{\text{Cauchy}}{\text{EqualCauchy}} : ??\text{Cauchy}$,

CauchyAddition :: $\forall x, y : \text{Cauchy} . x + y : \text{Cauchy}$

Proof =

Assume $\varepsilon : \mathbb{Q}_{++}$,

$(M, 1) := \text{dCauchy}(x)(\varepsilon/2) : \sum M \in \mathbb{N} : \forall n, m \in \mathbb{N} : n \geq M : m \geq M . |x_n - x_m| < \varepsilon/2,$

$(M', 2) := \text{dCauchy}(y)(\varepsilon/2) : \sum M' \in \mathbb{N} : \forall n, m \in \mathbb{N} : n \geq M' : m \geq M' . |y_n - y_m| < \varepsilon/2,$

$N := \max(M, M') : \mathbb{N},$

Assume $n, m : \mathbb{N},$

Assume $(3) : n \geq N \ \& \ m \geq N,$

$() := \text{TriangleIneq}(x_n - x_m, y_n - y_m)(1, 2)(\text{d}N(3)) :$

$: |x_n + y_n - x_m - y_m| \leq |x_n - x_m| + |y_n - y_m| < \varepsilon;$

$\leadsto (*) := \text{d}^{-1}\text{Cauchy}I(\forall)I(\exists)(N)I(\forall) : (x + y : \text{Cauchy});$

□

AddCauchyClass :: $\mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$

AddCauchyClass $([a], [b]) = [a] + [b] := [a + b]$

CauchyClassAdditionIsWellDefined :: $\forall [a], [b] \in \mathbb{R} . \forall x \in [a] . \forall y \in [b] [x + y] = [a + b]$

Proof =

$(1) := \text{ContinuousAddition}(x_n - a_n, y_n - a_n)\text{dEqualCauchy}^2(x_n, a_n)(y_n, b_n) :$

$: \lim_{n \rightarrow \infty} x_n + y_n - a_n - b_n = \left(\lim_{n \rightarrow \infty} x_n - a_n \right) + \left(\lim_{n \rightarrow \infty} y_n - b_n \right) = 0,$

$(*) := \text{d}\mathbb{R}\text{d}^{-1}\text{EqualCauchy}(1) : [x + y] = [a + b];$

□

CauchyClassesAsGroup :: $(\mathbb{R}, +) : \text{Abelean}$

Proof =

Assume $[a], [b], [c] : \mathbb{R},$

$() := \text{d}(+, \mathbb{R})\text{d}(-, \mathbb{N} \rightarrow \mathbb{Q}) : [a] + [-a] = [a - a] = [0],$

$() := \text{d}(+, \mathbb{R})\text{d}(0, \mathbb{N} \rightarrow \mathbb{Q}) : [a] + [0] = [a + 0] = [a],$

$() := \dots :$

$: ([a] + [b]) + [c] = [a + b] + [c] = [(a + b) + c] = [a + (b + c)] = [a] + [b + c] = [a] + ([b] + [c]),$

$() := \dots : [a] + [b] = [a + b] = [b + a] = [b] + [a];$

$\leadsto (*) := \text{d}^{-1}\text{Abelean}I(\forall) : ((\mathbb{R}, +) : \text{Abelean});$

□

CauchyMult :: $\forall x, y : \text{Cauchy} . xy : \text{Cauchy}$

Proof =

$(K, 1) := \text{dCauchy}(x)(1) : \sum K \in \mathbb{N} : \forall n, m \in \mathbb{N} : n \geq K : m \geq K . |x_n - x_m| < 1,$

$(K', 2) := \text{dCauchy}(y)(1) : \sum K' \in \mathbb{N} : \forall n, m \in \mathbb{N} : n \geq K' : m \geq K' . |y_n - y_m| < 1,$

$L := \max(K, K') : \mathbb{N},$

Assume $\varepsilon : \mathbb{Q}_{++},$

$\delta := \max\left(\frac{\varepsilon}{3(|y_L| + 1)}, \sqrt{\frac{\varepsilon}{3}}\right) : \hat{\mathbb{Q}},$

$\delta' := \max\left(\frac{\varepsilon}{3(|x_L| + 1)}, \sqrt{\frac{\varepsilon}{3}}\right) : \hat{\mathbb{Q}},$

$(M, 3) := \text{dCauchy}(x)(\delta) : \sum M \in \mathbb{N} : \forall n, m \in \mathbb{N} : n \geq M : m \geq M . |x_n - x_m| < \delta,$

$(M', 4) := \text{dCauchy}(y)(\delta') : \sum M' \in \mathbb{N} : \forall n, m \in \mathbb{N} : n \geq M' : m \geq M' . |y_n - y_m| < \delta',$

$N := \max(M, M', L) : \mathbb{N},$

Assume $n, m : \mathbb{N},$

Assume $(5) : n \geq N \ \& \ m \geq N,$

$\Delta := x_m - x_n : \mathbb{Q},$

$\Delta' := y_m - y_n : \mathbb{Q},$

$() := \text{d}^{-1}\Delta \text{d}^{-1}\Delta' \text{TriangleIneq}(\dots) \text{AbsHomogen}^3(\dots) \text{d}L \text{d}N(5, \text{d}\Delta, \text{d}\Delta') \text{d}\delta \text{d}\delta' :$
 $: |x_n y_n - x_m y_m| = |y_n \Delta + x_n \Delta' + \Delta \Delta'| \leq |y_n| |\Delta| + |x_n| |\Delta'| + |\Delta| |\Delta'| < \varepsilon;$

$\leadsto (*) := \text{d}^{-1} \text{Cauchy} I(\forall) I(\exists)(N) I(\forall) : (xy : \text{Cauchy});$

□

multCauchyClass :: $\mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$

multCauchyClass $([a], [b]) = [a][b] := [ab]$

CauchyClassMultiplicationIsWellDefined :: $\forall [a], [b] \in \mathbb{R} . \forall x \in [a] . \forall y \in [b] . [a][b] = [x][y]$

Proof =

$\Delta := a - x : \mathbb{N} \rightarrow \mathbb{Q},$

$\Delta' := b - y : \mathbb{N} \rightarrow \mathbb{Q},$

$(1) := \text{dEqualCauchy}(a, x) : \lim_{n \rightarrow \infty} \Delta_n = 0,$

$(2) := \text{dEqualCauchy}(b, y) : \lim_{n \rightarrow \infty} \Delta'_n = 0,$

$(3) := \text{d}^{-1}\Delta \text{d}^{-1}\Delta' \text{ContinuousMultiplication}^3(\Delta, a)(\Delta', b)(\Delta, \Delta') :$
 $: \lim_{n \rightarrow \infty} a_n b_n - x_n y_n = - \lim_{n \rightarrow \infty} \Delta_n a_n + \Delta'_n b_n + \Delta_n \Delta'_n = 0,$

$(*) := \text{d}^{-1} \text{EqualCauchy}(ab, xy) : ab = xy,$

□

CauchyClassesAsRing :: $(\mathbb{R}, +, \cdot) : \text{CommutativeRing}$

Proof =

Assume $[a], [b], [c] : \mathbb{R}$,

$() := \dots : [a][1] = [a]$,

$() := \dots : [a][b] = [ab] = [ba] = [b][a]$,

$() := \dots : ([a][b])[c] = [ab][c] = [(ab)c] = [a(bc)] = [a][bc] = [a]([b][c])$,

$() := \dots : ([a] + [b])[c] = [a + b][c] = [(a + b)c] = [ac + bc] = [ac] + [bc] = [a][c] + [b][c]$;

$\leadsto (*) := \mathfrak{D}^{-1} \text{CommutativeRing} : (\mathbb{R}, +, \cdot) : \text{CommutativeRing}$;

□

SeparatedFromZero :: ?**Cauchy**

$x : \text{SeparatedFromZero} \iff \exists s \in \mathbb{Q}_{++} : \forall n \in \mathbb{N} . |x_n| \geq s$

CauchyInverse :: $\forall x : \text{SeparatedFormZero} . x^{-1} : \text{Cauchy}$

Proof =

$(s, 0) := \mathfrak{D} \text{SeparatedFromZero}(x) : \sum s \in \mathbb{Q}_{++} . \forall n \in \mathbb{N} . |x_n| \geq s$,

Assume $\varepsilon : \mathbb{Q}_{++}$,

$\delta := \min \left(\frac{s}{2}, \frac{s^2 \varepsilon}{2} \right) : \mathbb{Q}_{++}$,

$(N, 1) := \mathfrak{D} \text{Cauchy}(x)(\delta) : \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} : n, m \geq N . |x_n - x_m| \leq \delta$,

Assume $n, m : \mathbb{N}$,

Assume $(2) : \min(n, m) \geq N$,

$\Delta := x_m - x_n : \mathbb{Q}$,

$() := \mathfrak{D}^{-1} \Delta \text{AbsHomogen}(\Delta)(1)(2) \mathfrak{D} \mathfrak{D} \Delta(0)(1)(2) \mathfrak{D} \mathfrak{D} \Delta :$

$: \left| \frac{1}{x_n} - \frac{1}{x_m} \right| = \left| \frac{1}{x_n} - \frac{1}{x_n + \Delta} \right| = \frac{|\Delta|}{|x_n| |(x_n + \Delta)|} \leq \frac{2|\Delta|}{s^2} \leq \varepsilon$;

$\leadsto (*) := \mathfrak{D}^{-1} \text{Cauchy} I(\forall) I(\exists, N) I(\forall) I(\Rightarrow) : (x^{-1} : \text{Cauchy})$;

□

CauchyClassInversion :: $\forall [x] \in \mathbb{R} . [x] \neq [0] \Rightarrow \exists [y] \in \mathbb{R} : [x][y] = [1]$

Proof =

$(s, 1) := \mathfrak{D} \text{EqualCauchy}([x], [0]) \mathfrak{D}[x] : \sum s \in \mathbb{Q}_{++} . \forall N \in \mathbb{N} . \exists n \in \mathbb{N} : n \geq N . |x_n| \geq s$,

$n_1 := (1)(1) : \mathbb{N}$,

$(z_1, 2_1) := x_{n_1} : \sum z_1 \in \mathbb{Q} : |z_1| \geq s$,

Assume $m : \mathbb{N}$,

$(n_{m+1} 3_m) := (1)(n_m + 1) : \sum n_{m+1} \in \mathbb{N} . n_{m+1} \geq n_m + 1 > n_m$,

$(z_{m+1}, 2_{m+1}) := x_{n_{m+1}} : \sum z_{m+1} \in \mathbb{Q} . |z_{m+1}| \geq s$;

$\leadsto (n, z, 2) := I \left(\sum \right) : \sum (n, z) : \text{Subsequencer} \times \mathbb{N} \rightarrow \mathbb{Q} . z = x(n) \ \& \ \forall m \in \mathbb{N} . |z_m| \geq s$,

$(3) := \mathfrak{D}^{-1} \text{Cauchy}(2) : (z : \text{Cauchy})$,

$(4) := \mathfrak{D}^{-1} \text{SeparatedFromZero}(2) : (z : \text{SeparatedFromZero})$,

Assume $\varepsilon : \mathbb{Q}_{++}$,

$(N, 5) := \text{Cauchy}(x) : \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} . \max(n, m) \geq N . |x_m - x_n| \leq \varepsilon$,

Assume $m : \mathbb{N}$,

Assume (6) : $m \geq N$,

(7) : $\text{Subsequencer}(n)(m) : n_m \geq n$,

() : $(2)_1(m)(5)(6, 7) : |x_m - z_m| = |x_m - x_{n_m}| \leq \varepsilon$;

$\leadsto (5) := \text{Limit}I(\forall)I(\exists, N)I(\forall)I(\Rightarrow) : \lim_{n \rightarrow \infty} x_n - z_n = 0$,

(6) : $\text{EqualCauchy}(5) : [z] = [x]$,

(*) : $E(=)(6)\left([z^{-1}][x]\right)\text{multCauchyClass} : [z^{-1}][x] = [z^{-1}][z] = [1]$;

□

CauchyClassesAreField :: $(\mathbb{R}, +, \cdot) : \text{Field}$

Proof =

...

□

CauchyClassGE :: $?(\mathbb{R} \times \mathbb{R})$

$([a], [b]) : \text{CauchyClassGE} \iff [a] \geq [b] \iff \exists x \in [a] : \exists y \in [b] : \forall n \in \mathbb{N} . x_n \geq y_n$

CauchyClassOrder :: $\text{CauchyClassGE} : \text{Order}(\mathbb{R})$

Proof =

Assume $[x] : \mathbb{R}$,

(1) : $\text{Reflexive}(\text{order}(\mathbb{N} \rightarrow \mathbb{Q})) : x \geq x$,

() : $\text{CauchyClassGe}(1) : [x] \geq [x]$;

$\leadsto (1) := \text{Reflexive}I(\forall) : \left(\text{CauchyClassGe} : \text{Reflexive}(\mathbb{R}) \right)$,

Assume $[a], [b] : \mathbb{R}$,

Assume (2) : $[a] \geq [b] \ \& \ [b] \geq [a]$,

$(x, y, 3) := \text{D}(2)_1 : \sum (x, y) \in [a] \times [b] . x \geq y$,

$(x', y', 4) := \text{D}(2)_2 : \sum (x', y') \in [a] \times [b] . y' \geq x'$,

(5) : $\text{D}\mathbb{R}\left([b]\right)\text{EqualCauchy}(y, y')(3)(4)\text{D}\mathbb{R}\left([a]\right)\text{EqualCauchy}(x, x') :$

$: 0 = \lim_{n \rightarrow \infty} y_n - y'_n \leq \lim_{n \rightarrow \infty} x_n - y'_n \leq \lim_{n \rightarrow \infty} x_n - x'_n = 0$,

(6) : $\text{DoubleIneqLimit}(5) : \lim_{n \rightarrow \infty} x_n - y'_n = 0$,

() : $\text{D}\mathbb{R}([a].[b])\text{EqualCauchy}\text{D}x\text{D}y'(6) : [a] = [b]$;

$\leadsto (2) := \text{Antisymmetric}I(\forall)I(\Rightarrow) : \left(\text{CauchyClassGE} : \text{Antisymmetric}(\mathbb{R}) \right)$,

Assume $[a], [b], [c] : \mathbb{R}$,

Assume (3) : $[a] \geq [b] \ \& \ [b] \geq [c]$,

$(x, y, 4) := \text{D}(3)_1 : \sum (x, y) \in [a] \times [b] . x \geq y$,

$(x', z, 5) := \text{D}(3)_2 : \sum (y', z) \in [b] \times [c] . y' \geq z$,

$\Delta := y' - y : \mathbb{N} \rightarrow \mathbb{Q}$,

(6) : $\text{EqualCauchy}(y, y')\text{D}^{-1}\Delta : \lim_{n \rightarrow \infty} \Delta_n = 0$,

$$\begin{aligned}
(7) &:= (4) \left(x + |\Delta| \right) \bar{\partial}^{-1} \Delta \text{AbsValueIsGreater}(5) : \\
&: x + |\Delta| \geq y + |\Delta| = y' - \Delta + |\Delta| \geq y' \geq z, \\
(8) &:= \bar{\partial} \text{inverse}(x_n)(6) : \lim_{n \rightarrow \infty} x_n + |\Delta_n| - x_n = \lim_{n \rightarrow \infty} |\Delta_n| = 0, \\
(9) &:= \bar{\partial} \mathbb{R} \bar{\partial}^{-1} \text{EqualCauchy}(*) : x + |\Delta| \in [a], \\
() &:= \bar{\partial} \text{CauchyClassGe}(9) \bar{\partial} z(8) : [a] \geq [c]; \\
\leadsto (3) &:= \bar{\partial}^{-1} \text{Transitive} : \left(\text{CauchyClassGe} : \text{Transitive}(\mathbb{R}) \right), \\
(*) &:= \bar{\partial}^{-1} \text{Order} : \left(\text{CauchyClassGe} : \text{Order}(\mathbb{R}) \right); \\
&\square
\end{aligned}$$

$$\text{CauchyClassOrderIsTotal} :: \forall [x], [y] \in \mathbb{R} . [x] \leq [y] \mid [y] \leq [x]$$

Proof =

$$\begin{aligned}
(1) &:= \text{LEM}([x] = [y]) : [x] = [y] \mid [x] \neq [y], \\
\text{Assume } (2) &: [x] = [y], \\
(3) &:= \bar{\partial} \text{Reflexive}(\text{order}(\mathbb{R}))(2) : [x] \leq [y], \\
() &:= I(|)(3)([y] \leq [x]) : [x] \leq [y] \mid [y] \leq [x]; \\
\leadsto (2) &:= I(\Rightarrow) : [x] = [y] \Rightarrow \left([x] \leq [y] \mid [y] \leq [x] \right), \\
\text{Assume } (3) &: [x] \neq [y], \\
(s, 4) &:= \bar{\partial} \mathbb{Q}_{++} \bar{\partial} \text{EqualCauchy}(3) : \sum s \in \mathbb{Q}_{++} . \forall N \in \mathbb{N} . \exists n \in \mathbb{N} : n \geq N . |x_n - y_n| \geq s, \\
(M, 5) &:= \bar{\partial} \text{Cauchy}(x)(s/4) : \sum M \in \mathbb{N} . \forall n, m \in \mathbb{N} : n \geq M \ \& \ m \geq M . |x_n - x_m| \leq \frac{s}{4}, \\
(L, 6) &:= \bar{\partial} \text{Cauchy}(y)(s/4) : \sum L \in \mathbb{N} . \forall n, m \in \mathbb{N} : n \geq L \ \& \ m \geq L . |y_n - y_m| \leq \frac{s}{4}, \\
N &:= \max(M, L) : \mathbb{N}, \\
(7) &:= \bar{\partial} \text{Total}(\text{order}(\mathbb{Q}))(x_N, y_N) : x_N \geq y_N \mid y_N \geq x_N, \\
\text{Assume } (8) &: x_N \geq y_N, \\
\text{Assume } n &: \mathbb{N}, \\
\text{Assume } (9) &: n \geq N, \\
(m, 10) &:= (4)(N) : \sum m \in \mathbb{N} . m \geq N \ \& \ x_m - y_m > s, \\
() &:= \dots : x_n - y_n \geq x_m - y_m - \frac{s}{2} \geq \frac{s}{2} > 0; \\
\leadsto (9) &:= \bar{\partial} \text{order}(\mathbb{N} \rightarrow \mathbb{Q}) : x(+N) \geq y(+N), \\
(10) &:= \bar{\partial} \text{CauchyClassGE}(9) : [x] \geq [y]; \\
\leadsto (8) &:= I(\Rightarrow) I(I) : x_N \geq y_N \Rightarrow [x] \geq [y] \mid [y] \geq [x], \\
\leadsto (9) &:= \text{RepeatInvert}(x, y) : y_N \geq x_N \Rightarrow [x] \geq [y] \mid [y] \geq [x], \\
() &:= E(|)(7, 8, 9) : [x] \geq [y] \mid [y] \geq [x]; \\
\leadsto (3) &:= I(\Rightarrow) : [x] \neq [y] \Rightarrow \left([x] \geq [y] \mid [y] \geq [x] \right), \\
(4) &:= E(|)(1, 2, 3) : [x] \geq [y] \mid [y] \geq [x]; \\
&\square
\end{aligned}$$

CauchyClassesAreOrderedField :: $(\mathbb{R}, \geq) : \text{OrderedField}$

Proof =

Assume $[a], [b], [c] : \mathbb{R}$,

Assume (1) : $[a] \geq [b]$,

$(x, y, 2) := \delta \text{CauchyClassGE}(x) : \sum (x, y) \in [a] \times [y] . x \geq y$,

$(3) := (2) + c : x + c \geq x + y$,

$() := \delta^{-1} \text{CauchyClassGE}(x) : [a] + [c] = [x + c] \geq [y + c] = [b] + [c]$;

$\leadsto (1) := I(\forall)I(\Rightarrow) : \forall [a], [b], [c] \in \mathbb{R} . [a] \geq [b] \Rightarrow [a] + [c] \geq [b] + [c]$,

Assume $[a], [b] : \mathbb{R}$,

Assume (2) : $[a] \geq [0] \ \& \ [b] \geq [0]$,

$(x, 3) := \delta \text{CauchyClassGE}(x) : \sum x \in [a] . x \geq 0$,

$(y, 4) := \delta \text{CauchyClassGE}(y) : \sum y \in [b] . y \geq 0$,

$(5) := \delta \text{OrderedField}(\mathbb{Q})(x, y) : xy \geq 0$,

$(6) := \delta^{-1} \text{CauchyClassGE}(5) : [a][b] \geq [xy] \geq [0]$;

$\leadsto (2) := I(\forall)I(\Rightarrow) : \forall [a], [b] \in \mathbb{R} . [a] \geq 0 \ \& \ [b] \geq 0 \Rightarrow [a][b] \geq [0]$,

$(3) := \delta^{-1} \text{OrderedField}(1)(2) : (\mathbb{R} : \text{OrderedField})$;

□

CauchyClassesAreArchimedean :: $(\mathbb{R}, \geq) : \text{Archimedean}$

Proof =

Assume $[x] : \mathbb{R}_{++}$,

$(N, 1) := \delta \text{Cauchy}(x)(1) : \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} . n \geq N \ \& \ m \geq N . |x_n - x_m| \geq 1$,

$n := \lceil x_N \rceil + 1 : \mathbb{N}$,

$y := x(N+) : \text{Cauchy}$,

Assume $m : \mathbb{N}$,

$() := \delta(y_m)(1)(N + m) \delta \text{ceiling}(x_N) \delta^{-1} n : y_m = x_{N+m} \leq x_N + 1 \leq \lceil x_N \rceil + 1 = n$;

$\leadsto (1) := \delta \text{order}(\mathbb{N} \rightarrow \mathbb{Q}) : y \leq n$,

$(2) := \delta y(1) \delta \mathbb{R} : [x] \leq [n]$;

$\leadsto (3) := I(\forall)I(\exists, n) : \forall [x] \in \mathbb{R}_{++} . \exists n \in \mathbb{N} : n \geq [x]$,

$(*) := \delta^{-1} \text{Archimedean} : (R : \text{Archimedean})$;

□

CauchyClassesAreReal :: $\mathbb{R} : \text{Real}$

Proof =

Assume $A, B : ?\mathbb{R}$,

Assume (1) : $A < B$,

$X := \{x \in \mathbb{R} : A < x < B\} : ?\mathbb{R}$,

(2) := **LEM** $\left(X = \emptyset\right) : X = \emptyset \mid X \neq \emptyset$,

Assume (3) : $X \neq \emptyset$,

$(x, 4) := (3)(\partial X) : A \leq x \leq B$;

$\leadsto (3) := I(\rightarrow)I(\exists, x) : X \neq \emptyset \Rightarrow A \leq x \leq B$,

Assume (4) : $X = \emptyset$,

$(x_1, 1) := \partial \text{NonEmpty}(A) : \sum x_1 \in \mathbb{R} . x_1 \in A$,

Assume $n : \mathbb{N}$,

$(x_{n+1}, 3) := (1)(4) : \sum x_{n+1} \in A . x_{n+1} + \frac{1}{2n} \geq A \ \& \ x_n \leq x_{n+1}$;

$\leadsto (x, 3) := I\left(\prod\right) : \prod n \in \mathbb{N} . \sum x_n \in A . x_{n+1} + \frac{1}{2n} \geq A \ \& \ x_n \leq x_{n+1}$,

(4) := $\partial^{-1} \text{Nondecreasing}(3) : (x : \text{Nondecreasing})$,

Assume $n : \mathbb{N}$,

$(a^n, 5) := \partial \mathbb{R}(x_n)(4) : \sum a^n : \text{Cauchy} . a^n \in x_n \ \& \ a^n \leq a^{n+1} \ \& \ \forall k, l \in \mathbb{N} . |a_k^n - a_l^n| < \frac{1}{2n}$,

$y_n := a_n : \mathbb{Q}$;

$\leadsto y := I(\rightarrow) : \mathbb{N} \rightarrow \mathbb{Q}$,

Assume $\varepsilon : \mathbb{Q}_{++}$,

$(N, 5) := \text{ReductioInfima}(\varepsilon) : \frac{1}{N} \leq \varepsilon$,

Assume $n, m : \mathbb{N}$,

Assume (6) : $n > N \ \& \ m > N$,

() := $\partial(a^n, a^m)(3)_1(5) : |x_n + x_m| < \varepsilon$;

$\leadsto (5) := \partial^{-1} \text{Cauchy} \partial I(\forall) I(\exists, N+1) I(\forall) I(\Rightarrow) : (y : \text{Cauchy})$,

Assume $a : A$,

(6) := $\partial y : a \leq \Lambda n \in \mathbb{N} . y_n + \frac{1}{n}$,

(7) := $\partial \mathbb{R} \partial \text{EqualCauchy}\left(y, \Lambda n \in \mathbb{N} . y_n + \frac{1}{n}\right) : \Lambda n \in \mathbb{N} . y_n + \frac{1}{n} \in [y]$,

(8) := (6)(7) : $a \leq [y]$,

$\leadsto (6)^* := \partial^{-1} \text{SetIneq} : A \leq [y]$,

Assume $b : B$,

$(\beta, 7) := \partial \mathbb{R}(b) : \sum b \in \beta . \beta : \text{Decreasing}$,

$\text{Assume } n : \mathbb{N},$
 $() := \partial y(1) : y_n = a_n^n \leq \beta_n;$
 $\leadsto (8) := \partial \text{order}(\mathbb{N} \rightarrow \mathbb{Q}) : y \leq \beta,$
 $(9) := \partial \mathbb{R} \partial \text{CauchyClassGe} \partial \beta : [y] \leq b;$
 $\leadsto () := \partial^{-1} \text{SetIneq} : B \geq [y];$
 $\leadsto (1) := \partial^{-1} \text{IntermediatePointProperty} : \left(\mathbb{R} : \text{IntermediatePointProperty} \right),$
 $(2) := \partial^{-1} \mathbb{R}(1) : \left(\mathbb{R} : \text{Reals} \right);$
 \square

1.5 Rationals in Reals

\mathbb{R} : **Real**

RationalApproximation :: $\forall r \in \mathbb{R}_+ + . \forall \varepsilon \in \mathbb{R} . \exists q \in \mathbb{Q} . |r - q| \leq \varepsilon$

Proof =

$u_0 := \lfloor r \rfloor : \mathbb{Z}$,

Assume $n : \mathbb{N}$,

$d_n := \lceil 10^n(r - u_{n-1}(-1)) \rceil : \mathbb{Z}$,

$U_n := u_{n-1} + 10^{-n}d_n : \mathbb{R}$;

$\leadsto (u, 1) := I \left(\sum \right) : \sum u : \mathbb{N} \rightarrow \mathbb{Q} . |u_n - r| < 10^{-n}$,

$(*) := \text{PowerCompression}(1) : \exists n \in \mathbb{N} . |u_n - r| \leq \varepsilon$;

□

RationalsDensity :: $\mathbb{Q} : \text{Dense}(\mathbb{R})$

Proof =

...

□

DisjointIntervalsAreAtmostCountable :: $\forall U : \text{Disjoint}(\text{OpenInterval}(\mathbb{R})) . |U| \leq \aleph_0$

Proof =

Assume $I : U$,

$(q_I, 1_I) := \text{Dense}(\text{RationalDensity})(I) : \sum q_I \in \mathbb{Q} . q_I \in I$;

$\leadsto q := I \left(\prod \right) : \prod I \in U . \mathbb{Q} \cup I$,

Assume $I, J : U$,

Assume (1) : $I \neq J$,

(2) : $\text{Dense } q_I : q_I \in I$,

(3) : $\text{Dense } q_J : q_J \in J$,

(4) : $\text{Disjoint}(1, 2, 3) : q_I \neq q_J$;

$\leadsto (5) := \text{Injection}^{-1} : (q : \text{Injection}(U, \mathbb{Q}))$,

(6) : $\text{InjectionCardinality}(5) : |U| \leq |\mathbb{Q}| = \aleph_0$;

□

Period :: $\prod G : \text{Abelian} . \prod X : \text{Set} . G \rightarrow X \rightarrow ?G$

$p : \text{Period} \iff \Lambda f : G \rightarrow X . \forall g \in G . f(p + g) = f(p) \ \& \ p \neq 0$

Periodic :: $\prod G : \text{Abelian} . \prod X : \text{Set} . ?(G \rightarrow X)$

$f : \text{Periodic} \iff \exists p : \text{Period}(f)$

Coirrational :: ?($\mathbb{R} \times \mathbb{R}$)

$(a, b) : \text{Coirrational} \iff \forall q \in \mathbb{Q} . qa \neq b$

IrrationalGenDense :: $\forall r \in \mathbb{Q}^{\mathbb{L}} . \{nr + m | n, m \in \mathbb{Z}\} : \text{Dense}$

Proof =

Assume (0) : $r > 0$,

$\Delta := \Lambda n \in \mathbb{Z} . \{nr\} : \mathbb{Z} \rightarrow [0, 1)$,

$x := \inf \text{Im } \Delta : [0, 1)$,

Assume (1) : $x = \min \text{Im } \Delta$,

(2) := $\partial \Delta \partial \mathbb{Q} : x \notin \mathbb{Q}$,

$\mathcal{N} := \{n \in \mathbb{N} : nx \geq 1\} : ?\mathbb{N}$,

(3) := $\partial \text{Archimedean}(\mathbb{R})(1/x) \partial \mathcal{N} : \mathcal{N} \neq \emptyset$,

$n := \inf \mathcal{N} : \mathbb{N}$,

Assume (4) : $nx - 1 \geq x$,

(5) := $(4) + 1 - x : (n - 1)x \geq 1$,

(6) := $\partial n \partial \min(5) : \perp$;

$\leadsto (4) := E(\perp) : nx - 1 < x$,

$(m, 5) := \partial x \partial r \partial \mathcal{N} \partial n : \sum m \in \mathbb{N} . nx - 1 = \Delta_m$,

(6) := $\partial x \partial \min(5) : \perp$;

$\leadsto (1) := E(\perp) : x \neq \min \text{Im } \Delta$,

$(\delta, 2) := \partial \inf(1) : \sum \delta \in \text{Im } \Delta . \lim_{n \rightarrow \infty} \delta_n = x$,

Assume $a : \mathbb{R}$,

Assume $\varepsilon : \mathbb{R}_{++}$,

$(N, 3) := \partial \text{Cauchy}(\delta) : \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} . |\delta_n - \delta_m| < \varepsilon$,

$(m, 4) := \partial \Delta(3)(2)(1) : \sum m \in \mathbb{N} . \Delta_m < \varepsilon$,

$\mathcal{N} := \{n \in \mathbb{Z} : n\Delta_m > r\} : ?\mathbb{Z}$,

(5) := $\partial \text{Archimedean}\left(\frac{r}{\Delta_m}\right) \partial \mathcal{N} : \mathcal{N} \neq \emptyset$,

$n := \arg \min_{n \in \mathcal{N}} |n| : \mathbb{Z}$,

() := $\partial \mathcal{N} \partial n(4) : |n\Delta_m - r| < \varepsilon$;

$\leadsto (*) := \partial \text{Dense} \partial \forall \partial \forall : \text{This}$;

□

$\text{DensePeriodicImage} :: \forall f : \text{Periodic}(\mathbb{R}, \mathbb{R}) \ \& \ C(\mathbb{R}, \mathbb{R}) \ . \ \forall \Delta \in \mathbb{R}_{++} \ .$
 $\ . \ \forall (0) : \left(\forall p : \text{Period}(f) \ . \ (p, \Delta) : \text{Coirrational} \right) \ . \ \{f(n\Delta) \mid n \in \mathbb{N}\} : \text{Dense}(\text{Im } f)$
 $\text{Proof} =$
 $p := \text{Periodic}(f) : \text{Period}(p),$
 $(1) := (0)(p) : (p, \Delta) : \text{Coirrational},$
 $\text{Assume } y : \text{Im } f,$
 $(x, 4) := \text{Im } f(y) : \sum x \in \mathbb{R} \ . \ f(y) = x,$
 $\text{Assume } \varepsilon : \mathbb{R}_{++},$
 $(\delta, 5) := \text{C}(\mathbb{R}, \mathbb{R})(x, \delta) : \sum \delta \in \mathbb{R}_{++} \ . \ \forall z \in (x - \delta, x + \delta) \ . \ f(z) \in (y - \varepsilon, y + \varepsilon),$
 $(m, z, 6) := \text{DenseGenGense}(x/p, \delta/p) : \sum m, z \in \mathbb{Z} \ . \ \left| \frac{m\Delta}{p} + z - \frac{x}{p} \right| < \frac{\delta}{p},$
 $(7) := p(6) : |m\Delta + pz - x| < \delta,$
 $() := \text{Period}(f)(p)(5)(7) : |f(m\Delta) - f(z)| = |f(m\Delta + pz) - y| \leq \varepsilon;$
 $\leadsto (*) := I(\forall)I(\forall)\text{Dense}^{-1} \text{This};$
 \square

2 Real Sequences

2.1 Monotonic Sequences

NondecreasingAndBoundedConverge :: $\forall x : \text{Nondecreasing} \ \& \ \text{BoundedFromAbove}(\mathbb{N}, \mathbb{R}) . x : \text{Convergent}$

Proof =

$X := x(\mathbb{N}) : ?\mathbb{R}$,

(1) := $\exists X \exists \text{BoundedFromAbove} x : (X : \text{BoundedFromAbove})$,

$c := \sup X : \mathbb{R}$,

Assume (2) : $\lim_{n \rightarrow \infty} x_n \neq c$,

$(\varepsilon, 3) := \exists \text{Limit}(2) : \sum \varepsilon \in \mathbb{R}_{++} . \forall n \in \mathbb{N} . \exists m \in \mathbb{N} : m \geq n \ \& \ |c - x_n| > \varepsilon$,

(4) := (3) $\exists c \exists \sup \exists X : \forall n \in \mathbb{N} . \exists m \in \mathbb{N} : m \geq n \ \& \ c - x_n > \varepsilon$,

(5) := $\exists \text{Nondecreasing}(4) : \forall n \in \mathbb{N} . c - x_n > \varepsilon$,

(6) := $\exists \sup \exists X(5) : c \neq \sup X$,

() := (6) $\exists c : \perp$;

$\leadsto (*) := E(\perp) : c = \lim_{n \rightarrow \infty} x_n$;

□

NonincreasingAndBoundedConverge :: $\forall x : \text{Nonincreasing} \ \& \ \text{BoundedFromBelow}(\mathbb{N}, \mathbb{R}) . x : \text{Convergent}$

Proof =

...

□

MonotonicAndBoundedConverges :: $\forall x : \text{Monotonic} \ \& \ \text{Bounded}(\mathbb{N}, \mathbb{R}) . x : \text{Convergent}$

Proof =

...

□

limitSuperior :: $\mathbb{N} \rightarrow \mathbb{R} \rightarrow \overline{\mathbb{R}}$

limitSupereior (x) = $\limsup x := \lim_{n \rightarrow \infty} \sup \{x_m | m \in \mathbb{N} : m \geq n\}$

limitInferior :: $\mathbb{N} \rightarrow \mathbb{R} \rightarrow \overline{\mathbb{R}}$

limitInferior (x) = $\liminf x := \lim_{n \rightarrow \infty} \inf \{x_m | m \in \mathbb{N} : m \geq n\}$

LimitReverse :: $\forall x : \mathbb{N} \rightarrow \mathbb{R} . - \limsup x = \liminf -x$

Proof =

...

□

LimSupStructure :: $\forall x : \mathbb{N} \rightarrow \mathbb{R} . \exists k : \text{Subsequencer} . \limsup x = \lim_{n \rightarrow \infty} x_{k_n}$

Proof =

$X := \Lambda n \in \mathbb{N} . \{x_m | m \in \mathbb{N} : m \geq n\} : \mathbb{N} \rightarrow ?\mathbb{R}$,

Assume (1) : $\forall n \in \mathbb{N} . \exists y \in X_n : y = \max X_n$,

$(y_1, 2_1) := (1)(1) : \sum y_1 \in X_1 . y_1 = \max X_1$,

$(k_1, 3_1) := \partial X_1(y_1) : \sum k_1 \in \mathbb{N} . y_1 = x_{k_1}$,

Assume $n : \mathbb{N}$,

$(y_{n+1}, 2_{n+1}) := (1)(k_n + 1) : \sum y_{n+1} \in X_{k_n+1} . y_{n+1} = \max X_{k_n+1}$,

$(k_{n+1}, 3_{n+1}) := \partial X_{k_n+1} \partial y_{n+1} : \sum k_{n+1} . y_{n+1} = x_{k_{n+1}}$,

$() := \partial X_{k_n+1} \partial k_{n+1} (3_{n+1})(2_{n+1}) : k_{n+1} > k_n$;

$\leadsto (k, 2) := \partial \text{Subsequencer} I(\sum) : \sum k : \text{Subsequencer} . \forall n \in \mathbb{N} . x_{k_n} = \max X_{k_n}$,

$() := \lim_{n \rightarrow \infty} (2) \partial^{-1} \sup \text{ConvergentSubseq} \left(\frac{\infty}{\mathbb{R}} \right) (\sup X_k) \partial^{-1} \limsup x :$

$\lim_{n \rightarrow \infty} x_{k_n} = \lim_{n \rightarrow \infty} \max X_{k_n} = \lim_{n \rightarrow \infty} \sup X_{k_n} = \lim_{n \rightarrow \infty} \sup X_n = \limsup x$;

$\leadsto (1) := I(\Rightarrow) I(\exists)(k) : \forall n \in \mathbb{N} . \exists y \in X_n : y = \max X_n \Rightarrow \text{This}$,

Assume (2) : $\exists n \in \mathbb{N} . \forall y \in X_n . y \neq \max X_n$,

$(n, 3) := E(\exists)(2) : \sum n \in \mathbb{N} . \forall y \in X_n . y \neq \max X_n$,

$(k, 4) := \partial X_n \partial \sup : \exists k : \text{Subsequencer} . \lim_{m \rightarrow \infty} x_{k_m} = \sup X_n$,

Assume $m : \mathbb{N}$,

Assume (5) : $m \geq n$,

$(l, 6) := \partial X_n \partial X_m : \sum l \in \mathbb{N} . \forall d \in \mathbb{N} : d \geq l . x_{k_l} \in X_m$,

$() := \partial \sup(6) : \sup X_m = \lim_{m \rightarrow \infty} x_{k_m}$;

$\leadsto () := \lim_{m \rightarrow \infty} \text{FinitelyReducedSequeve} \partial^{-1} \limsup : \lim_{m \rightarrow \infty} x_{k_m} = \lim_{m \rightarrow \infty} \sup X_m = \limsup x$;

$\leadsto (2) := I(\Rightarrow) I(\exists) : \exists n \in \mathbb{N} . \forall y \in X_n . y \neq \max X_n \Rightarrow \text{This}$,

$(3) := \text{LEM}(\forall n \in \mathbb{N} . \exists x \in X_n : x = \max X_n) : \forall n \in \mathbb{N} . \exists x \in X_n : x = \max X_n \mid$
 $\mid \exists n \in \mathbb{N} : \forall x \in X_n . x \neq \max X_n$,

$(*) := E(|)(1, 2, 3) : \text{This}$;

□

LimInfStructure :: $\forall x : \mathbb{N} \rightarrow \mathbb{R} . \exists k : \text{Subsequencee} . \lim_{n \rightarrow \inf} x_{k_n} = \liminf x$

Proof =

...

□

$\text{ConvergenceByCoincidence} :: \forall x : \text{Bounded}(\mathbb{N}, \mathbb{R}) . x : \text{Convergent} \iff \liminf x = \limsup x$
 $\text{Proof} =$
 $\text{Assume } (1) : (x : \text{Convergent}),$
 $X := \lim_{n \rightarrow \infty} x_n : \mathbb{R},$
 $(k, 2) := \text{LimSupStructure}(x) : \sum k : \text{Subsequencer} . \lim_{n \rightarrow \infty} x_{k_n} = \limsup x,$
 $(3) := \text{ConvergentSubseq}(2, \text{d}X) : \limsup x = X,$
 $(l, 4) := \text{LimInfStructure}(x) : \sum l : \text{Subsequencer} . \lim_{n \rightarrow \infty} x_{l_n} = \liminf x,$
 $(5) := \text{ConvergentSubseq}(4, \text{d}X) : \liminf x = X,$
 $() := E(=)(3)(5) : \liminf x = \limsup x;$
 $\leadsto (1) := E(\Rightarrow) : x : \text{Convergent} \Rightarrow \liminf x = \limsup x,$
 $\text{Assume } (2) : \liminf x = \limsup x,$
 $X := \limsup x : \mathbb{R},$
 $\text{Assume } n : \mathbb{N},$
 $() := \text{d} \sup \text{d} \inf : \inf\{x_m | m \in \mathbb{N} : m \geq n\} \leq x_n \leq \sup\{x_m | m \in \mathbb{N} : m \geq n\};$
 $\leadsto (3) := \text{d}^{-1} X \text{DoubleIneq}(2) \text{d}^{-1} \limsup \text{d}^{-1} \liminf \lim_{n \rightarrow \infty} \rightarrow \infty : \lim_{n \rightarrow \infty} = X,$
 $() := \text{d}^{-1} \text{Convergent}(3) : (x : \text{Convergent});$
 $\leadsto (2) := I(\Rightarrow) : \liminf x = \limsup x \Rightarrow x : \text{Convergent},$
 $(*) := I(\iff)(1, 2) : \liminf x = \limsup x \iff x : \text{Convergent};$
 \square

2.2 Stolz-Cizaro Theorem

Stolz :: ?($\mathbb{N} \rightarrow \mathbb{R}$)

$x : \text{Stolz} \iff \exists y : \mathbb{N} \rightarrow \mathbb{R} : \exists z : \text{Increasing} . \lim_{n \rightarrow \infty} z_n = \infty \ \& \ x = \frac{y}{z}$

stolzOperator :: **Stolz** $\rightarrow \mathbb{N} \rightarrow \mathbb{R}$

stolzOperator $\left(\frac{x}{y}\right) = \frac{\Delta x}{\Delta y} := \Lambda n \in \mathbb{N} . \frac{x_{n+1} - x_n}{y_{n+1} - y_n}$

StolzCizaro :: $\forall \frac{x}{y} : \text{Stolz} . \forall L \in \mathbb{R} . \lim_{n \rightarrow \infty} \frac{\Delta x_n}{\Delta y_n} = L \Rightarrow \lim_{n \rightarrow \infty} \frac{x_n}{y_n} = L$

Proof =

Assume $\varepsilon : \mathbb{R}$,

$(N, 1) := \text{Limit} \left(\frac{\Delta x}{\Delta y}, L \right) : \sum N \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq N . \left| \frac{\Delta x_n}{\Delta y_n} - L \right| < \varepsilon,$

Assume $n : \mathbb{N}$,

Assume $(2) : n \geq N$,

$() := (1)(n, 2)/(y_{n+1} - y_n) : (L - \varepsilon)(y_{n+1} - y_n) \leq x_{n+1} - x_n \leq (L + \varepsilon)(y_{n+1} - y_n);$

$\leadsto (2) := I(\forall) : \forall n \in \mathbb{N} : n \geq N . (L - \varepsilon)(y_{n+1} - y_n) \leq x_{n+1} - x_n \leq (L + \varepsilon)(y_{n+1} - y_n),$

Assume $k : \mathbb{N}$,

Assume $(3) : k > N$,

$(4) := \sum_{n=N}^{k-1} (2)(n) : (L - \varepsilon)(y_k - y_N) \leq x_k - x_N \leq (L + \varepsilon)(y_k - y_N),$

$(5) := (2)/y_k : (L - \varepsilon) \left(1 + \frac{y_N}{y_k} \right) \leq \frac{x_k}{y_k} + \frac{x_N}{y_k} \leq (L + \varepsilon) \left(1 + \frac{y_N}{y_k} \right);$

$\leadsto () := \text{LimitIneq} : (L - \varepsilon) \leq \lim_{n \rightarrow \infty} \frac{x_n}{y_n} \leq (L + \varepsilon);$

$\leadsto (1) := \lim_{\varepsilon \rightarrow 0} I(\forall) : L \leq \lim_{n \rightarrow \infty} \frac{x_n}{y_n} \leq L,$

$(*) := \text{DoubleIneq}(1) : \lim_{n \rightarrow \infty} \frac{x_n}{y_n} = L;$

□

2.3 Real Series

$\text{partialSums} :: \prod G : \text{TopologicalGroup} . (\mathbb{N} \rightarrow G) \rightarrow \mathbb{N} \rightarrow G$

$\text{partialSums}(x) = S(x) := \lambda n \in \mathbb{N} . \sum_{i=1}^n x_i$

$\text{ConvergentSeria} :: \prod G : \text{TopologicalGroup} . ?(\mathbb{N} \rightarrow G)$

$x : \text{ConvergentSums} \iff S(x) : \text{Convergent}$

$\text{infinitSum} :: \prod G : \text{TopologicalGroup} . \text{ConvergentSeria}(G) \rightarrow G$

$\text{infinitSum}(x) = \sum_{n=1}^{\infty} x_n := \lim_{n \rightarrow \infty} S_n(x)$

$\text{SeriaSum} :: \forall a, b : \text{ConvergentSeria}(\mathbb{R}) . \sum_{n=1}^{\infty} a_n + b_n = \sum_{n=1}^{\infty} a_n + \sum_{n=1}^{\infty} b_n$

Proof =

...

□

$\text{NthTermTest} :: \forall x : \text{ConvergentSeria}(\mathbb{R}) . \lim_{n \rightarrow \infty} x_n = 0$

Proof =

(1) := $\text{ConvergentIsCauchy} \circ \text{ConvergentSeria}(x) : (S(x) : \text{Cauchy})$,

Assume $\varepsilon : \mathbb{R}_{++}$,

$(N, 2) := \text{Cauchy}(x, 1)(\varepsilon) : \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} : \min(n, m) \geq N . |S_n(x) - S_m(x)| < \varepsilon$,

Assume $n : \mathbb{N}$,

Assume (3) : $n \geq N + 1$,

(4) := $\text{partialSums}(2)(n, 3) : |x_n| = |S_{n+1}(x) - S_n(x)| < \varepsilon$;

\leadsto (5) := $\text{Limit} I(\forall) I(\exists)(N + 1) I(\forall) I(\Rightarrow) : \lim_{n \rightarrow 0} x_n = 0$,

□

$\text{ComperissonTest} :: \forall a : \mathbb{N} \rightarrow \mathbb{R} . \forall b : \text{ConvergentSeria}(\mathbb{R}) . \forall (0) : |a| \leq b . a : \text{ConvergentSeria}(\mathbb{R})$

Proof =

(1) := $\text{ConvergentIsCauchy} \circ \text{ConvergentSeria}(b) : (S(b) : \text{Cauchy})$,

Assume $\varepsilon : \mathbb{R}$,

$(N, 2) := \text{Cauchy}(b, 1)(\varepsilon) : \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} : \max(n, m) \geq N . |S_n(b) - S_m(b)|$,

Assume $n, m : \mathbb{N}$,

Assume (3) : $\max(n, m) \geq N$,

$$() := \text{ThS}(a) \text{TriangleIneq}(a)(0) \text{Th}^{-1} S(b)(2)(n, m, 3) :$$

$$: |S_n(a) - S_m(a)| = \left| \sum_{i=n}^m a_i \right| \leq \sum_{i=m}^n |a_i| \leq \sum_{i=m}^n b_i = |S_n(b) - S_m(b)| < \varepsilon;$$

$$\leadsto (5) := \text{Th}^{-1} \text{ConvergentSums} I(\forall) I(\exists) (N+1) I(\forall) I(\Rightarrow) : \left(a : \text{ConvergentSeria} \right),$$

□

$$\text{alternatingSigns} :: \mathbb{N} \rightarrow \mathbb{Z}$$

$$\text{alternatingSigns} () = (-1)^n := \Lambda n \in \mathbb{N} . (-1)^n$$

$$\text{AlternatingTest} :: \forall x : \mathbb{N} \rightarrow \mathbb{R}_+ . \forall (0_1) : \lim_{n \rightarrow \infty} x_n = 0 . \forall (0_2) : \left(|x| : \text{Decreasing} \right) .$$

$$. (-1)^n x : \text{ConvergingSeria}(\mathbb{R})$$

$$\text{Proof} =$$

$$a := \Lambda n \in \mathbb{N} . \sum_{i=1}^{2n} (-1)^i x_i : \mathbb{N} \rightarrow \mathbb{R},$$

$$b := \Lambda n \in \mathbb{N} . \sum_{i=1}^{2n-1} (-1)^i x_i : \mathbb{N} \rightarrow \mathbb{R},$$

$$\text{Assume } n : \mathbb{N},$$

$$(*_1) := \text{Th} a \text{Th} \text{Decreasing}(x) : a_{n+1} - a_n = x_{2n+2} - x_{2n+1} < 0,$$

$$(*_2) := \text{Th} b \text{Th} \text{Decreasing}(x) : b_{n+1} - b_n = -x_{2n+1} + x_{2n} > 0,$$

$$() := \text{Th} b \text{Th} a \text{Th} x \text{Th} \mathbb{R}_+ : a_n - b_n = x_{2n} \geq 0;$$

$$\leadsto (1) := \text{Th}^{-1} \text{Increasing} \text{Th}^{-1} \text{Decreasing} \text{Th}^{-1} \text{order}(\mathbb{N} \rightarrow \mathbb{R}) : \left(a : \text{Decreasing} \right) \& \left(b : \text{Increasing} \right) \& b \leq a,$$

$$(2) := (1_1)(1_3) : b_1 \leq a,$$

$$(3) := \text{Th}^{-1} \text{BoundedFromBelow}(2) : \left(a : \text{BoundedFromBelow} \right),$$

$$(4) := (1_2)(1_3) : b \leq a_1,$$

$$(5) := \text{Th}^{-1} \text{BoundedFromAbove}(2) : \left(b : \text{BoundedFromAbove} \right),$$

$$6 := \text{NondecreasingAndBoundedConverge}(b, 1_2, 5) : \left(b : \text{Convergent} \right),$$

$$7 := \text{NonincreasingAndBoundedConverge}(a, 1_1, 3) : \left(a : \text{Convergent} \right),$$

$$A := \lim_{n \rightarrow \infty} a_n : \mathbb{R},$$

$$B := \lim_{n \rightarrow \infty} b_n : \mathbb{R},$$

$$(8) := \text{Th} A \text{Th} B(A - B) \text{LimitSum} \text{Th} a \text{Th} b(0_1) : A - B = \lim_{n \rightarrow \infty} a_n - \lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} x_{2n} = 0,$$

$$(9) := \text{Th} \text{Inverse}(\mathbb{R})(8) : A = B,$$

$$(*) := \text{SequenceCompositionLimits}(9, \text{Th} a, \text{Th} b) \text{Th}^{-1} \text{infiniteSum} : \sum_{n=1}^{\infty} (-1)^n x_n = A;$$

□

$$\text{geometricSeria} :: \mathbb{R} \rightarrow \mathbb{N} \rightarrow \mathbb{R}$$

$$\text{geometricSeria}(a) = a^n := \Lambda n \in \mathbb{N} . a^{n-1}$$

$$\text{FiniteGeometricSum} :: \forall a \in \mathbb{R} : a \neq 1 . \forall n \in \mathbb{N} . \sum_{i=0}^n a^i = \frac{1 - a^{i+1}}{1 - a}$$

Proof =

$$(1) := I(=)(1) : \sum_{i=0}^0 a^i = 1 = \frac{1 - a^1}{1 - a},$$

Assume $n : \mathbb{N}$,

Assume (2) : **This**(a, n),

$$(2) := \sum_{i=0}^{n+1} a^i = a^{n+1} + \frac{1 - a^{n+1}}{1 - a} = \frac{1 - a^{n+2}}{1 - a};$$

$$\leadsto (*) := I(\mathbb{N})(1) : \sum_{i=0}^n a^i = \frac{1 - a^{i+1}}{1 - a};$$

□

$$\text{InfiniteGeometricSum} :: \forall a \in (-1, 1) . \sum_{n=0}^{\infty} a^n = \frac{1}{1 - a}$$

Proof =

$$(*) := \text{infiniteSum}(a^n) \text{S}_n(a^n) \text{FiniteGeometricSum}(a) \text{PowerCompression}(a) :$$

$$\sum_{n=0}^{\infty} a^n = \lim_{n \rightarrow \infty} S_n(a^n) = \lim_{n \rightarrow \infty} \frac{1 - a^{n+1}}{1 - a} = \frac{1}{1 - a};$$

□

$$\text{RatioTest} :: \forall x : \mathbb{N} \rightarrow \mathbb{R} . \forall r \in (0, 1) . \forall (0) : \lim_{n \rightarrow \infty} \frac{|x_{n+1}|}{|x_n|} = r . x : \text{ConvergentSeries}$$

Proof =

$$\varepsilon := \frac{1 - r}{2} : (0, 1),$$

$$r' := r + \varepsilon : (0, 1),$$

$$(N, 1) := \text{Limit}(0)(\varepsilon) : \sum N \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq N . \left| \frac{|x_{n+1}|}{|x_n|} - r \right| < \varepsilon,$$

Assume $n : \mathbb{N}$,

Assume (2) : $n \geq N$,

$$() := \left(\text{absValuse}(1)(n, 2) + r \right) |x_n| \text{S}^{-1} r' : |x_{n+1}| < r' |x_n|;$$

$$\leadsto (2) := I(\forall) : \forall n \in \mathbb{N} : n \geq N . |x_{n+1}| < r' |x_n|,$$

$$(3) := \text{InductionIneq}(2) : \forall n \in \mathbb{N} . |x_{N+n}| < (r')^n |x_N|,$$

$$(*) := \text{ComparissonTest}(\text{InfiniteGeometricSum}(a), x_{+N}) + \sum_{i=1}^{N-1} x_i : (x : \text{ConvergentSeries}),$$

□

2.4 Absolute Convergence [!!]

$\text{AbsolutelyConvergent} :: ?\text{ConvergentSeria}(\mathbb{R})$

$x : \text{AbsolutelyConvergent} \iff |x| : \text{ConvergentSeria}(\mathbb{R})$

$\text{AbsConvStable} :: \forall x : \text{AbsolutelyConvergent}(\mathbb{R}) . \forall \sigma : \mathbb{N} \leftrightarrow_{\text{SET}} \mathbb{N} . \sum_{i=1}^{\infty} x_{\sigma(i)} = \sum_{i=1}^{\infty} x_i$

Proof =

Assume $\varepsilon : \mathbb{R}$,

$(N, 1) := \text{Cauchy} \text{ConvergentSeria} (\text{AbsolutelyConvergent}) (\varepsilon) :$

$: \sum N \in \mathbb{N} . \forall n, m \in \mathbb{N} : \max(n, m) \geq N . \left| S_n(|x|) - S_m(|x|) \right|,$

$M := \max\{\sigma^{-1}(n) : 1 \leq n \leq N\} : \mathbb{N},$

Assume $n, m : \mathbb{N}$,

Assume $(2) : n \geq M \ \& \ m \geq N,$

$(3) := \text{S}(x) \text{TriangularIneq} \text{M}(2) \text{S}(|x|)(1)(\text{N}) :$

$: \left| S_{\sigma(n)}(x) - S_m(x) \right| \leq \sum_{i=N}^{\sigma(n)} |x_i| + \sum_{i=N}^m |x_i| \leq 2 \sum_{i=N}^{\sigma(n)} |x_i| = 2 \left(S_{\sigma(n)}(|x|) - S_N(|x|) \right) < 2\varepsilon;$

$\leadsto (1) := \text{infinitSum} \text{ContinuousAddition} \text{Limit} : \sum_{i=1}^{\infty} x_{\sigma(i)} - \sum_{i=1}^{\infty} x_i = 0,$

$(*) := (1) + \sum_{i=1}^{\infty} x_i : \sum_{i=1}^{\infty} x_{\sigma(i)} = \sum_{i=1}^{\infty} x_i;$

□

$\text{ConditionallyConvergent} := \text{ConvergentSeria}(\mathbb{R}) \ \& \ ! \text{AbsolutelyConvergent} : \text{Type},$

$\text{support} :: \prod G : \text{Abelean} . (\mathbb{N} \rightarrow G) \rightarrow ?\mathbb{N}$

$\text{support}(x) = \text{supp } x := \{n \in \mathbb{N} : x_n \neq 0\}$

$\text{CondConvStructure} :: \forall x : \text{ConditionallyConvergent} . \# \text{supp } x^- = \infty = \# \text{supp } x^+$

Proof =

Assume $(1) : \# \text{supp } x^- < \infty,$

$(I, 2) := \text{Finite}(1) : \sum I : \text{Finite}(\mathbb{N}) . I = \text{supp } x^- ,$

$(3) := \text{ConditionallyConvergent}(x) \text{absValue} \text{S}^-(1)(2) : \sum_{i=1}^{\infty} x_i = \sum_{i=1}^{\infty} |x_i| + 2 \sum_{i \in I} x_i,$

$() := \text{AbsolutelyConvergent} \text{ConditionallyConvergent}(x) : \perp;$

$\leadsto (3) := E(\perp) : \# \text{supp } x^- = \infty,$

...

□

$$\text{RiemannRearrangementTHM} :: \forall x : \text{ConditionallyConvergent} . \forall r \in \mathbb{R} . \exists \sigma : \mathbb{N} \leftrightarrow_{\text{SET}} \mathbb{N} . \sum_{n=1}^{\infty} x_{\sigma(n)} = r$$

Proof =

$$I := \text{supp } x^+ : ?\mathbb{N},$$

$$J := \text{supp } x^- : ?\mathbb{N},$$

$$n := \text{CondConvStructure}(x) \text{p} I \text{dEqCard} : I \leftrightarrow_{\text{SET}} \mathbb{N},$$

$$m := \text{CondConvStructure}(x) \text{p} J \text{dEqCard} : J \leftrightarrow_{\text{SET}} \mathbb{N},$$

$$(1) := \text{dConditionallyConvergent}(x) \text{dabsVal} \text{p}^{-1} I \text{p}^{-1} J \text{d}^{-1} n \text{d}^{-1} m :$$

$$: \infty = \sum_{n=1}^{\infty} |x_n| = \sum_{i=1}^{\infty} x_{n_i} - \sum_{j=1}^{\infty} x_{m_j},$$

$$(2) := \text{p}^{-1} I \text{p}^{-1} J \text{d}^{-1} n \text{d}^{-1} m : \sum_{n=1}^{\infty} x_n = \sum_{i=1}^{\infty} x_{n_i} + \sum_{j=1}^{\infty} x_{m_j},$$

$$(3) := (1) + (2) : \sum_{i=1}^{\infty} x_{n_i} = \infty,$$

$$(4) := (1) - (2) : \sum_{j=1}^{\infty} x_{m_j} = -\infty,$$

$$(N_0, M_0, K_0) := (0, 0) : \mathbb{Z},$$

$$\text{Assume } a : \mathbb{Z}_+,$$

$$\text{Assume } i : \text{In}\{0, 1\},$$

$$R_{2a+i} := r - \sum_{j=1}^{K_{2a+i-1}} y_j : \mathbb{R},$$

$$\text{Assume } (5) : i = 0,$$

$$\mathcal{K} := \left\{ k \in \mathbb{N} : \sum_{j=N_{a-1}+1}^k x_{n_j} \geq R_{2a+i} \right\} : ?\mathbb{N},$$

$$(6) := (3) (\text{p}\mathcal{K}) : \mathcal{K} \neq \emptyset,$$

$$N_a := \min \mathcal{K} : \mathbb{N},$$

$$K_{2a} := K_{2a-1} + N_a - N_{a-1} : \mathbb{Z}_+,$$

$$\text{Assume } K_{2a-1} + k : (K_{2a-1}, K_{2a}] \mathbb{N},$$

$$y_{K_{2n}+k} := x_{N_a+k} : \mathbb{R};$$

$$\leadsto y := \text{Extend}(\rightarrow) : (0, K_{2a}] \rightarrow \mathbb{R},$$

$$(7_{n,i}) := \text{p} y \text{p}\mathcal{K} : r - \sum_{j=1}^{K_{2a}} \leq 0;$$

$$\leadsto (5^*) := \text{Alternative } (y) : \dots,$$

$$\text{Assume } (5) : i = 1,$$

$$\mathcal{K} := \left\{ k \in \mathbb{N} : \sum_{j=M_{a-1}+1}^k x_{m_j} \leq R_{2a+i} \right\} : ?\mathbb{N},$$

$$(6) := (3) (\text{p}\mathcal{K}) : \mathcal{K} \neq \emptyset,$$

$$M_a := \min \mathcal{K} : \mathbb{N},$$

$$K_{2a+1} := K_{2a} + M_a - M_{a-1} : \mathbb{Z}_+,$$

`productPartialSums` :: $\prod R : \text{Ring} . (\mathbb{N} \rightarrow R^2) \rightarrow \mathbb{N} \rightarrow R$

`productPartialSums` $(x, y) = S(x, y) := \Lambda n \in \mathbb{N} . \left(\sum_{i=1}^n x_i \right) \left(\sum_{i=1}^n y_i \right)$

`CauchyProduct` :: $\forall x, y : \text{AbsolutelyConvergent} . \sum_{n=1}^{\infty} \sum_{m=1}^{n-1} x_m y_{n-m} = \left(\sum_{n=1}^{\infty} x_n \right) \left(\sum_{n=1}^{\infty} y_n \right)$

`Proof` =

...

□

2.5 Real Exponent [!!]

realExponent :: $\mathbb{R} \rightarrow \mathbb{Z}_+ \rightarrow \mathbb{R}$

realExponent $(a, 0) = a^0 := 1$

realExponent $(a, n) = a^n := aa^{n-1}$

realNegativeExponent :: $\mathbb{R}^\times \rightarrow \mathbb{Z}_{--} \rightarrow \mathbb{R}^\times$

realNegativeExponent $(a, -n) = a^{-n} := \frac{1}{a^n}$

PositiveRootExists :: $\forall a \in \mathbb{R}_+ . \forall n \in \mathbb{N} . \exists b \in \mathbb{R} . b = \sup\{x \in \mathbb{R} : x^n \leq a\}$

Proof =

$A := \{x \in \mathbb{R} : x^n \leq a\} : ?\mathbb{R},$

$(m, 1) := \text{Archimedean}(a) : \sum m \in \mathbb{N} . a < m,$

$(2) := \text{NaturalIneqExp}(1) : a < m \leq m^n,$

$(3) := \sqrt[n]{\text{p}A(2)} : A < m,$

$i(4) := \text{BoundedFomAbove}(3) : (A : \text{BoundedFromAbove}(\mathbb{R})),$

$b := \sup A : \mathbb{R};$

□

realRoot :: $\mathbb{N} \rightarrow \mathbb{R}_+ \rightarrow \mathbb{R}_+$

realRoot $(n, a) = \sqrt[n]{a} := \sup\{x \in \mathbb{R} : x^n \leq a\}$

realRationalExponent :: $\mathbb{R}_{++} \rightarrow \mathbb{Q} \rightarrow \mathbb{R}_{++}$

realsRationalExponent $\left(a, \frac{n}{m}\right) = a^{\frac{n}{m}} := (\sqrt[m]{a})^n$

RealRatExpIsConsistent :: $\forall x \in \mathbb{R}_{++} . \forall \frac{a}{b}, \frac{n}{m} \in \mathbb{Q} . \forall (0) : \frac{a}{b} =_{\mathbb{Q}} \frac{n}{m} . x^{\frac{a}{b}} = x^{\frac{n}{m}}$

Proof =

$(c, d, k, l, 1) := \text{Q}(1) : \sum cd, k \in \mathbb{N} . \sum l \in \mathbb{Z} . n = cl \ \& \ a = dl \ \& \ m = ck \ \& \ b = dk,$

$(2) := \text{BoundedFomAbove}(1) \text{BoundedFomAbove}(1) \text{BoundedFomAbove}(1) : x^{\frac{n}{m}} = (\sqrt[m]{x})^n = (\sqrt[k]{x})^{cl} = (\sqrt[b]{x})^a = x^{\frac{a}{b}};$

□

RootLimit :: $\forall a \in \mathbb{R}_{++} . \lim_{n \rightarrow \infty} a^{1/n} = 1$

Proof =

Assume (1) : $a \geq 1$,

Assume $n, m : \mathbb{N}$,

Assume (2) : $n > m$,

(3) := **RealRoot**(n, m)(a) : $(\sqrt[n]{a})^n = a = (\sqrt[m]{a})^m$,

(4*) := **IneqMult**(3₁)(1) : $\sqrt[n]{a} \geq 1$,

(5*) := **IneqMult**(3₂)(1) : $\sqrt[m]{a} \geq 1$,

Assume (6) : $\sqrt[n]{a} > \sqrt[m]{a}$,

(7) := **IneqMult**(4, 5)(2)(6) : $(\sqrt[n]{a})^n > (\sqrt[m]{a})^m$,

(8) := $I(E)$ (3, 7) : $a < a$,

() := **StricIneqI**(=)(a) : \perp ;

\leadsto (6*) := $E(\perp)$: $\sqrt[n]{a} \leq \sqrt[m]{a}$;

\leadsto (2) := δ^{-1} **Nonincreasing** δ^{-1} **BoundedFromBelow** :

: $\Lambda n \in \mathbb{N} . \sqrt[n]{a} : \text{Nonincreasing} \ \& \ \text{BoundedFromBelow}(\mathbb{N}, \mathbb{R}_{++})$,

(3) := **NonincreasingAndBoundedConverge**(2) : $\Lambda n \in \mathbb{N} . \sqrt[n]{a} : \text{Converging}(\mathbb{R})$;

$L := \lim_{n \rightarrow \infty} \sqrt[n]{a} = 1 : [1, a]$,

(4) := δ^{-1} **Subseq** : $\Lambda n \in \mathbb{N} . \sqrt[2^n]{a} : \text{Subseq}(\Lambda b \in \mathbb{N} . \sqrt[b]{a})$,

(5) := **SubseqLim** : $L = \lim_{n \rightarrow \infty} \sqrt[2^n]{a}$,

(6) := **LimitFixedPoint**(5) : $\sqrt{L} = L$,

() := δL (6) : $L = 1$;

\leadsto (1) := $I(\Rightarrow)$: $a \geq 1 \Rightarrow \lim_{n \rightarrow \infty} \sqrt[n]{a} = 1$,

Assume (2) : $a < 1$,

(3) := (2)⁻¹ : $a^{-1} \geq 1$,

(4) := **NegativeExponent**(1)(3) : $\lim_{n \rightarrow \infty} \left(\sqrt[n]{a} \right)^{-1} = \lim_{n \rightarrow \infty} \sqrt[n]{a^{-1}} = 1$,

() := **ContinuousDivision**(4) : $\lim_{n \rightarrow \infty} \sqrt[n]{a} = 1$;

\leadsto (2) := $I(\Rightarrow)$: $a < 1 \Rightarrow \lim_{n \rightarrow \infty} \sqrt[n]{a} = 1$,

(*) := $E(|)$ **IneqAlternative**($a, 1$)(1)(2) : $\lim_{n \rightarrow \infty} \sqrt[n]{a} = 1$;

□

ContinuousExponentI :: $\forall a \in \mathbb{R}_{++} . \forall q : \text{Cauchy}(\mathbb{Q}) . a^q : \text{Converging}$

Proof =

Assume $\varepsilon : \mathbb{R}_{++}$,

(1) := **ConvergingIsBounded** $\delta\text{Complete}(\mathbb{R})(q) : (q : \text{Bounded})$,

(m, 2) := **MonotonicExponent**(q, 1) : $\sum m \in \mathbb{N} . m = \arg \max_n a^{q_n}$,

(N, 3) := **RootLimit**(a) $\left(\frac{\varepsilon}{a^{q_m}}\right) : \sum N \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq N . |a^{1/n} - 1| < \frac{\varepsilon}{a^{q_m}}$,

(M, 4) := $\delta\text{Cauchy}(q)(1/N) : \sum M \in \mathbb{N} . \forall n, m \in \mathbb{N} : \min(n, m) \geq M . |q_n - q_m| < \frac{1}{N}$,

Assume $n, m : \mathbb{N}$,

Assume (5) : $\min(n, m) \geq M$,

() := **AbsHomogen**($a^{q_n} - a^{q_m}, a^{\min q_n, q_m}$)(2)**MonotonicExponent**(a, (3)(4)(5)) :

: $|a^{q_n} - a^{q_m}| = a^{\min(q_n, q_m)} |a^{|q_n - q_m|} - 1| < a^{q_m} \frac{\varepsilon}{a^{q_m}} = \varepsilon$;

$\leadsto (*) := \delta\text{Complete}(\mathbb{R})\delta^{-1}\text{Cauchy}I(\forall)I(\exists)(M)I(\forall)I(\Rightarrow) : (x^q : \text{Converging})$;

□

ContinuousExponentII :: $\forall a \in \mathbb{R}_{++} . \forall q, p : \text{Cauchy}(\mathbb{Q}) . \forall(0) : \lim_{n \rightarrow \infty} q_n = \lim_{m \rightarrow \infty} q_m . \lim_{n \rightarrow \infty} a^{q_n} = \lim_{n \rightarrow \infty} a^{p_n}$

Proof =

(1) := **ContinuousAddition**(0) : $\lim_{n \rightarrow \infty} q_n - p_n = 0$,

c := $\max \left\{ \max(a^{q_n}, a^{p_n}) : n \in \mathbb{N} \right\} : \mathbb{R}_{++}$,

(N, 3) := **RootLimit**(a) $\left(\frac{\varepsilon}{c}\right) : \sum N \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq N . |a^{1/n} - 1| < \frac{\varepsilon}{c}$,

(M, 4) := $\delta\text{Cauchy}(q)(1/N) : \sum M \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq M . |q_n - p_n| < \frac{1}{N}$,

Assume $n : \mathbb{N}$,

Assume (5) : $n \geq M$,

() := **AbsHomogen**($a^{q_n} - a^{p_n}, a^{\min q_n, p_n}$) $\mathfrak{p}^{-1}c$ **MonotonicExponent**(a, (3)(4)(5)) :

: $|a^{q_n} - a^{p_n}| = a^{\min(q_n, p_n)} |a^{|q_n - p_n|} - 1| < c \frac{\varepsilon}{c} = \varepsilon$;

$\leadsto (*) := \text{ContinuousAddition}\delta^{-1}\text{Limit}I(\forall)I(\exists)(M)I(\forall)I(\Rightarrow) : \lim_{n \rightarrow \infty} a^{q_n} = \lim_{n \rightarrow \infty} a^{p_n}$;

□

realRealExponent :: $\mathbb{R}_{++} \rightarrow \mathbb{R} \rightarrow \mathbb{R}_{++}$

realRealExponent (x, y) = $x^y := \lim_{n \rightarrow \infty} x^{q_n}$

where $q = \text{RationalApproximation}(y)$

3 Topology of The Real Line

3.1 Open And Closed Sets

OpenRealStructure :: $\forall U : \text{Open}(\mathbb{R}) . \exists I : \text{Countable} . \exists (a, b) : \text{Disjoint}(I, \text{OpenInterval}(\mathbb{R})) .$
 $. U = \bigcup_{i \in I} (a_i, b_i)$

Proof =

$(I, (a, b), 1) := \text{Topology}(\mathbb{R}) : \sum I : \text{Set} . \sum (a, b) : \text{Disjoint}(I, \text{OpenInterval}(\mathbb{R})) . U = \bigcup_{i \in I} (a_i, b_i),$

$(2) := \text{DisjointIntervalsAreAtmostCountable}(1) : (I : \text{Countable});$

□

ClosedRealStructure :: $\forall K : \text{Closed}(\mathbb{R}) . \exists I : \text{Countable} . \exists U : I \rightarrow \text{Open}(\mathbb{R}) . K = \bigcap_{i \in I} U_i$

Proof =

...

□

3.2 Nested Closed Intervals

$\text{length} :: \text{ClosedInterval}(\mathbb{R}) \rightarrow \mathbb{R}_+^\infty$

$\text{length}([a, b]) = \lambda[a, b] := b - a$

$\text{CantorIntersectionTheorem} :: \forall I : \text{Nested}(\mathbb{N}, \text{ClosedInterval}) . \forall(0) : \lim_{n \rightarrow \infty} \lambda(I_n) = 0 .$

$. \exists x \in \mathbb{R} . \bigcap_{n=1}^{\infty} I_n = \{x\}$

Proof =

$a := \min I_n : \mathbb{N} \rightarrow \mathbb{R},$

$(1) := \text{pa}\bar{\partial}\text{Nested}(I) : \left(a : \text{Nondecreasing} \ \& \ \text{BoundedFromAbove}(\mathbb{R}) \right),$

$(2) := \text{NondecreasingAndBoundedConverge} : \left(a : \text{Converging}(\mathbb{R}) \right),$

$A := \lim_{n \rightarrow \infty} a_n : \mathbb{R},$

Assume $n : \mathbb{N},$

$(b, 3) := \bar{\partial}\text{ClosedInterval} : \sum b \in \mathbb{R} . [a_n, b] = I_n,$

$(4) := \text{pA}\bar{\partial}b : a_n \leq A \leq b,$

$() := (4)(3) : A \in I_n;$

$\leadsto (3) := I(\forall) : \forall n \in \mathbb{N} . A \in I_n,$

$(4) := \bar{\partial}\text{intersect} : A \in \bigcap_{i=1}^n I_n,$

Assume $B : \bigcap_{n=1}^{\infty} I_n,$

Assume $(5) : A \neq B,$

$\delta := |A - B| : \mathbb{R}_{++},$

$(n, 6) := \bar{\partial}\text{Limit}(0)(\delta) : \sum n \in \mathbb{N} . \lambda(I_n) < \delta,$

$(7) := \bar{\partial}\text{Intersect}(n)\bar{\partial}A\bar{\partial}B : A, B \in I_n,$

$(8) := \bar{\partial}\text{ClosedInterval}\bar{\partial}\text{length}(6) : |A - B| < \delta,$

$() := \bar{\partial}\text{StrictIneq}(8)\text{p}\delta : \perp;$

$\leadsto (6) := I(\forall)E(\perp) : \forall B \in \bigcap_{n=1}^{\infty} I_n . B = A,$

$(7) := \bar{\partial}^{-1}\text{Singleton}(6) : \bigcap_{n=1}^{\infty} I_n = \{A\};$

□

BolzanoWeierstrass :: $\forall x : \text{Bounded}(\mathbb{N}, \mathbb{R}) . \exists n : \text{Subsequer} . x_n : \text{Converging}$

Proof =

$[a_1, b_1] := [\inf_n x_n, \sup_n y_n] : \text{ClosedInterval},$

$r := 2\lambda[a_1, b_1] : \mathbb{R}_+,$

$(1_1) := \text{p}I_1 \text{d} \liminf x \text{d} \limsup y : |[a_1, b_1] \cap \text{Im } x| = \infty,$

Assume $n : \mathbb{N},$

$I_1 := \left[a_n, \frac{a_n + b_n}{2} \right] : \text{ClosedInterval},$

$I_2 := \left[\frac{a_n + b_n}{2}, b_n \right] : \text{ClosedInterval},$

$(2)] := \text{p}I_1 \text{p}I_2 : I_1 \cup I_2 = [a_n, b_n],$

$(i, 3) := \text{PigionholePrinciple}(\aleph_0)(2)(1_n) : \sum i \in \{1, 2\} . |I_i \cap \text{Im } x| = \infty,$

$[a_{n+1}, b_{n+1}] := I_i : \text{ClosedInterval},$

$(2_n) := \text{p}[a_{n+1}, b_{n+1}]E(=)(3) : |[a_i, b_i] \cap \text{Im } x| = \infty,$

$(4_n^*) := \text{d}^{-1} \text{Subset} \text{p}[a_{n+1}, b_{n+1}] \text{p} \text{p}I_1 \text{p}I_2 : [a_{n+1}, b_{n+1}] \subset [a_n, b_n],$

$(5_n^*) := \text{d}^{-1} \text{length} \text{p}[a_{n+1}, b_{n+1}] \text{p} \text{p}I_1 \text{p}I_2 : \lambda[a_{n+1}, b_{n+1}] = \frac{\lambda[a_n, b_n]}{2};$

$\leadsto ([a, b], 2]) := I \left(\sum \right) \text{d}^{-1} \text{Nested}(4) \text{RecursiveApplication} I(\forall) :$

$: \sum [a, b] : \text{Nested}(\mathbb{N}, \text{ClosedInterval}) . \forall n \in \mathbb{N} . \lambda[a_n, b_n] = 2^{-n}r \ \& \ |[a_n, b_n] \cap \text{Im } x| = \infty,$

$(3) := \text{PowerCompression}(2_1) : \lim_{n \rightarrow \infty} \lambda[a_n, b_n] = 0,$

$(X, 4) := \text{CantorIntersectionTheorem}([a, b])(3) : \sum X \in \mathbb{R} . \{X\} = \bigcap_{n=1}^{\infty} [a_n, b_n],$

$(n, 5) := \text{d}^{-1} \text{Subseq} \Lambda m \in \mathbb{N} . \text{InfSeq}(x)[a_m, b_m] : \sum n : \text{Subsequer} . \forall m \in \mathbb{N} . x_{n_m} \in [a_m, b_m],$

Assume $\varepsilon : \mathbb{R}_{++},$

$(N, 6) := \text{dLimit}(3)(\varepsilon) : \sum N \in \mathbb{N} . \forall m \in \mathbb{N} : m \geq N . \lambda[a_m, b_m] < \varepsilon,$

Assume $m : \mathbb{N},$

Assume $(7) : m \geq N,$

$(8) := (5)(m) : x_{n_m} \in [a_m, b_m],$

$(9) := (4) \text{dintersect}(m) : X \in [a_m, b_m],$

$(10) := \text{dlength}(8)(9)(6)(m, 7) : |X - x_{n_m}| < \varepsilon;$

$\leadsto (*) := \text{d}^{-1} \text{Limit} I(\forall) I(\exists)(N) I(\forall) I(\Rightarrow) : \lim_{m \rightarrow \infty} x_{n_m} = X;$

□

3.3 Sets of Partial Limits[!]

3.4 Elementary Baire Category

NowhereDense :: ?? \mathbb{R}

$A : \text{NowhereDense} \iff \forall U : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R}) . \exists V : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R}) : V \subset U \ \& \ V \cap A = \emptyset$

Meager :: ?? \mathbb{R}

$A : \text{Meager} \iff \exists Z : \mathbb{N} \rightarrow \text{NowhereDense} . A = \bigcup_{n=1}^{\infty} Z_n$

Comeager :: ?? \mathbb{R}

$A : \text{Comeager} \iff \exists U : \mathbb{N} \rightarrow \text{Dense} \ \& \ \text{Open}(\mathbb{R}) . A = \bigcap_{n=1}^{\infty} U_n$

RealBaireTheoremI :: $\forall U : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R}) . U \text{ ! Meager}$

Proof =

Assume (0) : $U : \text{Meager}$,

$(Z, 00) := \text{!Meager}(0) : \sum Z : \mathbb{N} \rightarrow \text{NowhereDense} . U = \bigcup_{n=1}^{\infty} Z_n,$

$(a, 1) := \text{!NonEmpty} : \sum a \in \mathbb{R} : a \in U,$

$(I_1, 2) := \text{!topology}(\mathbb{R}) \text{!Open}(\mathbb{R})(U)(a) : \sum I_1 : \text{OpenInterval}(\mathbb{R}) . a \in I_1 \subset U,$

$(K_1, 3_1) := \text{!ClosedIntervalIntermediateNumber}^2(I_1, 2) : \sum K_1 : \text{ClosedInterval}(\mathbb{R}) . K_1 \subset I_1,$

Assume $n : \mathbb{N}$,

$(V, 4) := \text{!OpenInterval!ClosedInterval}(K_n) : \sum V : \text{Open}(K_n) . V \subset K_n,$

$(I_{n+1}, 5) := \text{!NowhereDense}(Z_n) : \sum I_{n+1} : \text{Open}(\mathbb{R}) : I_{n+1} \subset V \ \& \ I_n \cap Z_n = \emptyset,$

$(K_{n+1}, 3_{n+1}) := \text{!ClosedIntervalIntermediateNumber}^2(I_{n+1}) \text{!topology}(\mathbb{R}) \text{!Open}(\mathbb{R}) :$
 $: \sum K_{n+1} : \text{ClosedInterval} . K_{n+1} \subset I_{n+1},$

$6_n := (3_n)(5_1)(4) : K_{n+1} \subset K_n,$

$7_n := \text{IntersectSubset}(3_n)(5_2) : K_{n+1} \cap Z_n = \emptyset;$

$\leadsto (K, 4) := I \left(\sum \right) \dots : \sum K : \text{Nested}(\mathbb{N}, \text{ClosedInterval}) . \forall n \in \mathbb{N} . K_n \cap Z_n = \emptyset,$

$(5) := \text{CantorIntersectTheorem} : \bigcap_{n=1}^{\infty} K_n \neq \emptyset,$

$H := \bigcap_{n=1}^{\infty} K_n \neq \emptyset : ??\mathbb{R},$

$(6) := \text{!H!Nested}(K) \text{!intersect}(3_1)(2) : H \subset U,$

$(7) := (00)(4)(H) : H \cap U = \emptyset,$

$() := (7)(6)(5) : \perp;$

$\leadsto (*) := E(\perp) : U \text{ ! Meager};$

□

RealBaireTheoremII :: $\forall A : \text{Comeager} . A : \text{Dense}(\mathbb{R})$

Proof =

$$(U, 1) := \text{Comeager}(A) : \sum U : \mathbb{N} \rightarrow \text{Open} \ \& \ \text{Dense}(\mathbb{R}) . A = \bigcap_{n=1}^{\infty} U_n,$$

Assume $n : \mathbb{N}$,

Assume $V : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R})$,

$$(x, 2) := \text{Dense}(\mathbb{R})(U)(V) : \sum x \in V . x \in U,$$

$$(W, 3) := \text{OpenIntersect}(V) \text{Open}(U, x) : \sum W : \text{Open}(\mathbb{R}) . x \in W \subset U \cap V,$$

$$(4) := \text{ComplementSubset}(3) : W \cap U^c = \emptyset;$$

$$\leadsto (2) := I(\forall) \text{NowhereDense} I(\forall) : \forall n \in \mathbb{N} . U_n^c : \text{NowhereDense},$$

$$(5) := \text{DeMorganLaw}(1) \text{Meager} : A^c = \bigcup_{n=1}^{\infty} U_n^c : \text{Meager},$$

Assume $V : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R})$,

$$(6) := \text{RealBaireTheoremII}(A^c, V) : V \not\subset A^c,$$

$$(a, 7) := \text{complement}(6) : \sum a \in A . a \in V;$$

$$\leadsto (*) := \text{Dense} I(\forall) I(\exists)(a) : (A : \text{Dense}(\mathbb{R}));$$

□

IrrationalsAreNotCountableUnionOfClosed :: $\forall C : \mathbb{N} \rightarrow \text{Closed}(\mathbb{R}) . \mathbb{Q}^c \neq \bigcup_{n=1}^{\infty} C_n$

Proof =

$$\text{Assume } (1) : \mathbb{Q}^c = \bigcup_{n=1}^{\infty} C_n,$$

Assume $n : \mathbb{N}$,

Assume $U : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R})$,

Assume $(2) : \forall V : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R}) . V \subset U \Rightarrow V \cap C_n \neq \emptyset$,

$$(3) := \text{Dense}(2) : (U \cap C_n : \text{Dense}(C_n)),$$

$$(4) := \text{IntersectSubset} \text{Dense}(U \cap C_n) \text{DenseClosure}(3) : U \subset C_n,$$

$$(q, 5) := \text{Subset}(4) \text{Dense}(\mathbb{Q})(U) : \sum q \in \mathbb{Q} . q \in C_n,$$

$$() := \text{complement}(1) \text{union}(5) : \perp;$$

$$\leadsto (2) := I(\forall) \text{NowhereDense} I(\forall) E(\perp) : \forall n \in \mathbb{N} . K_n : \text{NowhereDense},$$

$$q := \text{EqCard} : \mathbb{N} \leftrightarrow_{\text{SET}} \mathbb{Q},$$

$$C' := \lambda n \in \mathbb{N} . C_n \cup \{q_n\} : \mathbb{N} \rightarrow \text{NowhereDense},$$

$$(3) := \text{UnionCommute}(1) \text{ComplementUnion} : \bigcup_{n=1}^{\infty} C'_n = \bigcup_{n=1}^{\infty} C_n \cup \bigcup_{n=1}^{\infty} \{q_n\} = \mathbb{Q}^c \cup \mathbb{Q} = \mathbb{R},$$

$$() := \text{RealBaireTheoremI}(\mathbb{R})(C')(3) : \perp;$$

$$\leadsto (*) := E(\perp) : \mathbb{Q}^c \neq \bigcup_{n=1}^{\infty} C_n,$$

□

3.5 Cantor Set[!]

3.6 Meshes on Reals Intervals

$$\text{Mesh} :: \sum [a, b] : \text{ClosedInterval} . \mathbb{R}_{++} \rightarrow ? \sum n \in \mathbb{N} . \text{Increasing} \left(n, [a, b] \right)$$

$$(n, t) : \varepsilon\text{-Mesh} \iff \bigcup_{i=1}^{n-1} [t_i, t_{i+1}] = [a, b] \ \& \ \forall i \in \mathbb{N} : i < n . t_{i+1} - t_i < \varepsilon$$

$$\text{LittleStepsTHM} :: \forall \delta \in \mathbb{R}_{++} . \forall n \in \mathbb{N} . \forall \Delta : n \rightarrow [-\delta, \delta] . \forall x : \text{Between} \left(\Delta_1, \sum_{i=1}^n \Delta_i \right) .$$

$$. \exists k \in n : \left| \sum_{i=1}^k \Delta_i - x \right| \leq \delta$$

Proof =

$$S := \sum_{i=1}^n \Delta_i : \mathbb{R},$$

Assume (1) : $n = 1$,

(2) : $\vdash S(1) : \Delta_1 = S$,

(3) : $\partial \text{closedSet} : [\Delta_1, S] = \{S\}$,

(4) : $\partial x(3) : x = \Delta_1$,

(5) : $\partial \text{absVal}(3) \partial \delta : |x - \Delta_1| = 0 < \delta$;

\leadsto (1) : $\partial^{-1} \text{This} : \text{This}(\delta, 1)$,

Assume (2) : $\text{This}(\delta, n)$,

Assume $\Delta' : (n + 1) \rightarrow \mathbb{R} : \forall i \in n + 1 . |\Delta_i| < \delta$,

$$s_+ := \sum_{i=1}^{n+1} \Delta'_i : \mathbb{R},$$

$$s_- := \sum_{i=1}^n \Delta'_i : \mathbb{R},$$

$$(3) := \partial \text{Between}(\Delta_1, s_+)(s_1) : \left(x : \text{Between}(\Delta, s_-) \mid x : \text{Between}(s_-, s_+) \right),$$

Assume (4) : $x : \text{Between}(\Delta, s_-)$,

(5) : $(2)(\Delta'_n) : \text{This}(\delta, n + 1, \Delta')$;

\leadsto (4) : $I(\Rightarrow) : x : \text{Between}(\Delta, s_-) \Rightarrow \text{This}(\delta, n + 1, \Delta')$,

Assume (5) : $x : \text{Between}(s_-, s_+)$,

(6) : $\partial \Delta \vdash s_- \vdash s_+ : |s_- - s_+| < \delta$,

(7) : $(5)(6) : \text{This}(\delta, n + 1, \Delta')$;

\leadsto (5) : $I(\Rightarrow) : x : \text{Between}(s_-, s_+) \Rightarrow \text{This}(\delta, n + 1, \Delta')$,

() : $E(|)(3)(4)(5) : \text{This}(\delta, n + 1, \Delta')$;

$\leadsto (*) : E(\mathbb{N}) : \text{This}$;

□

MeshExists :: $\forall [a, b] : \text{ClosedInterval} . \forall \varepsilon \in \mathbb{R}_{++} . \exists (n, t) : \varepsilon\text{-Mesh}[a, b]$

Proof =

$$n := \left\lceil \frac{2(b-a)}{\varepsilon} \right\rceil : \mathbb{N},$$

$$t := \Lambda k \in n + 1 . \min \left(a + \frac{(k-1)\varepsilon}{2}, b \right) : \text{Increassing} \left(n, [a, b] \right),$$

$$(2) := \text{pt} \bar{\partial} \varepsilon : \forall i \in n . t_{i+1} - t_i \leq \frac{\varepsilon}{2} < \varepsilon,$$

Assume $x : \text{In}[a, b]$,

$$(k, 3) := \text{LittleStepsTHM} \left(\frac{\varepsilon}{2}, n + 1, \Lambda k \in n + 1 . [k > 1](t_k - t_{k-1}), x - a \right) : k \in n . x \in [t_i, t_{i+1}],$$

$$() := \bar{\partial}^{-1} \text{In} \bar{\partial} \text{union}(3) : x \in \bigcup_{i=1}^n [t_i, t_{i+1}];$$

$$\leadsto (3) := \bar{\partial}^{-1} \text{Subset} : [a, b] \subset \bigcup_{i=1}^n [t_i, t_{i+1}],$$

$$(4) := \text{pt}_1 : t_1 = a,$$

$$(5) := \text{pt}_{n+1} : t_{n+1},$$

$$(6) := \bar{\partial} \text{Union} \bar{\partial} \text{ClosedInterval} \bar{\partial} \text{Increasing}(t)(4)(5) : \bigcup_{i=1}^n [t_i, t_{i+1}] \subset [a, b],$$

$$(7) := \bar{\partial} \text{SetEq}(3)(6) : [a, b] = \bigcup_{i=1}^n [t_i, t_{i+1}],$$

$$(8) := \bar{\partial}^{-1} \varepsilon\text{-Mesh}(2)(7) : ((n-1, t) : \varepsilon\text{-Mesh}[a, b]);$$

□

mesh :: $\prod [a, b] : \text{ClosedInterval} . \prod \varepsilon \in \mathbb{R}_{++} . \varepsilon\text{-Mesh}[a, b]$

mesh () := **MeshExists** $([a, b], \varepsilon)$

$\text{partitionSystem} :: \prod [a, b] : \text{ClosedInterval} . ?? \sum n \in \mathbb{N} . \text{Increasing}(n, [a, b])$

$\text{partitionSystem} () = \mathfrak{P}[a, b] := \left\{ \{(n, t) : \varepsilon\text{-Mesh}\} \mid \varepsilon \in \mathbb{R}_{++} \right\}$

$\text{PartitionSystemsDirectNet} :: \forall [a, b] : \text{ClosedInterval} . \left(\mathfrak{P}[a, b], \subset \right) : \text{NetIndex}$

Proof =

Assume $P : \mathfrak{P}[a, b]$,

$() := \text{MeshExists} \partial \mathfrak{P}[a, b](P) : P \neq \emptyset$;

$\leadsto (1) := I(\forall) : \forall P \in \mathfrak{P} a, b . P \neq \emptyset$,

Assume $P, Q : \mathfrak{P}[a, b]$,

$(\varepsilon, 2) := \partial \mathfrak{P}[a, b](P) : \sum \varepsilon \in \mathbb{R}_{++} . P = \left\{ (n, t) : \varepsilon\text{-Mesh}[a, b] \right\}$,

$(\delta, 3) := \partial \mathfrak{P}[a, b](Q) : \sum \delta \in \mathbb{R}_{++} . Q = \left\{ (n, t) : \varepsilon\text{-Mesh}[a, b] \right\}$,

Assume $(4) : \delta \leq \varepsilon$,

Assume $(n, t) : \text{In}(Q)$,

$(5) := \partial \delta\text{-Mesh}(n, t)(3)(4) : \forall i \in n - 1 . t_{i+1} - t_i < \delta \leq \varepsilon$,

$(6) := \partial^{-1} \varepsilon\text{-Mesh}(5)(2) : (n, t) \in P$;

$\leadsto (7) := I(\Rightarrow) \partial^{-1} \text{Subset} : \delta \leq \varepsilon \Rightarrow Q \subset P$,

$(8) := \partial^{-1} \mathfrak{P}[a, b] \text{SubsetIntersection}(7) : P \cap Q = \left\{ (n, t) : \min(\delta, \varepsilon)\text{-Mesh}[a, b] \right\} \in \mathfrak{P}[a, b]$;

$\leadsto (2) := I(\forall) : \forall P, Q \in \mathfrak{P}[a, b] . P \cap Q \subset \mathfrak{P}[a, b]$,

$(*) := \partial^{-1} \text{NetIndex}(2) : \left(\left(\mathfrak{P}[a, b], \subset \right) : \text{NetIndex} \right)$;

□

4 Continuous Functions

4.1 Limit of a function

$$\begin{aligned} \text{UpperLimit} &:: \prod U : ?\mathbb{R} . ? \left(U \cup \{\inf U\} \times (U \rightarrow \mathbb{R}) \times \mathbb{R} \right) \\ (a, f, y) : \text{UpperLimit} &\iff \lim_{x \downarrow a} f(x) = y \iff \forall \epsilon \in \mathbb{R}_{++} . \exists \delta \in \mathbb{R}_{++} : \\ &: \forall x \in (a, a + \delta) \cap U . f(x) \in (y - \epsilon, y + \epsilon) \end{aligned}$$

$$\begin{aligned} \text{LowerLimit} &:: \prod U : ?\mathbb{R} . ? \left(U \cup \{\sup U\} \times (U \rightarrow \mathbb{R}) \times \mathbb{R} \right) \\ (a, f, y) : \text{LowerLimit} &\iff \lim_{x \uparrow a} f(x) = y \iff \forall \epsilon \in \mathbb{R}_{++} . \exists \delta \in \mathbb{R}_{++} : \\ &: \forall x \in (a - \delta, a) \cap U . f(x) \in (y - \epsilon, y + \epsilon) \end{aligned}$$

$$\text{TwoSidedFLimit} :: \prod U : ?\mathbb{R} . \forall f : U \rightarrow \mathbb{R} . \forall a \in U . \forall (0) \lim_{x \downarrow a} f(x) = f(a) = \lim_{x \uparrow a} f(x) . f \in C(U, \mathbb{R}, a)$$

Proof =

Assume $\varepsilon : \mathbb{R}$,

$$(\delta_+, 1) := (0_1)(\varepsilon) : \sum \delta_+ \in \mathbb{R}_{++} . \forall x \in (a, a + \delta_+) . |f(x) - f(a)| < \varepsilon,$$

$$(\delta_-, 2) := (0_1)(\varepsilon) : \sum \delta_- \in \mathbb{R}_{++} . \forall x \in (a - \delta_-, a) . |f(x) - f(a)| < \varepsilon,$$

$$\delta := \min(\delta_+, \delta_-) : \mathbb{R}_{++},$$

Assume $x : (a - \delta, a + \delta)$,

$$() := (1)(2)\delta\delta\delta x : |f(x) - f(a)| < \varepsilon;$$

$$\leadsto (1) := \delta^{-1}\text{Limit} : \lim_{x \rightarrow a} f(x) = f(a),$$

$$(*) := \text{SeqContAtAPoint}(1) : f \in C(C, \mathbb{R}, a);$$

□

$$\text{ZeroAtInftyTest} :: \forall f : C\left((0, \infty), \mathbb{R}\right) . \forall (0) : \forall x \in (0, \infty) . \lim_{n \rightarrow \infty} f(nx) = 0 . \lim_{x \rightarrow \infty} f(x) = 0$$

Proof =

$$\text{Assume } (1) : \lim_{x \rightarrow \infty} f(x) \neq 0,$$

$$(\varepsilon, 2) := \text{Limit}(1) : \sum \varepsilon \in \mathbb{R}_{++} . \forall \delta \in \mathbb{R}_{++} . \exists x \in (\delta, +\infty) . |f(x)| \geq \varepsilon,$$

$$C := \Lambda n \in \mathbb{N} . \left\{ x \in \mathbb{R}_{++} : |f(nx)| \leq \frac{\varepsilon}{2} \right\} : \text{Closed}(\mathbb{R}_{++}),$$

$$K := \Lambda n \in \mathbb{N} . \bigcap_{k=n}^{\infty} C_k : \text{Closed}(\mathbb{R}_{++}),$$

$$(3) := \text{p}K(1) : \bigcup_{n=1}^{\infty} K_n = \mathbb{R},$$

$$(N, 4) := \text{RealBairCategoryI}(3) : \sum N \in \mathbb{N} . K_N ! \text{NowhereDense},$$

$$\left((a, b), 5 \right) := \text{ClosedDense} \text{NowhereDense}(4) \text{p}K : \sum (a, b) \subset K_N : \forall x \in (a, b) . \& \forall n \in \mathbb{N} : n \geq N . \\ . |f(nx)| \leq \frac{\varepsilon}{2},$$

$$M := \max \left(N, \left\lceil \frac{a}{b-a} \right\rceil \right) : \mathbb{N},$$

Assume $k : \mathbb{N}$,

$$() := \text{M} \text{M}(k, a, b) : (M+k)b - (M+k+1) = K(b-a) + M(b-a) - a \geq \\ \geq K(b-a) + a - a = K(b-a) > 0;$$

$$\leadsto (6) := \text{M}^{-1} \text{union} : \bigcup_{n=M}^{\infty} (na, nb) = (Ma, +\infty),$$

$$(7) := (6)(5) : \forall x \in (Ma, +\infty) . |f(x)| < \varepsilon,$$

$$() := (7)(2) : \perp;$$

$$\leadsto (*) := E(\perp) : \lim_{x \rightarrow \infty} f(x) = 0;$$

□

...

□

4.2 Points of Discontinuity

RemovableDiscontinuity :: $\prod U : ?\mathbb{R} . f : U \rightarrow \mathbb{R} . ?U$

$a : \text{RemovableDiscontinuity} \iff \exists b \in \mathbb{R} : \lim_{x \downarrow a} f(x) = b = \lim_{x \uparrow a} f(x) \ \& \ b \neq f(a)$

DiscontinuityI :: $\prod U : ?\mathbb{R} . f : U \rightarrow \mathbb{R} . ?U$

$a : \text{DiscontinuityI} \iff \exists b, c \in \mathbb{R} : \lim_{x \downarrow a} f(x) = b \ \& \ \lim_{x \uparrow a} f(x) = c \ \& \ b \neq c$

DiscontinuityII :: $\prod U : ?\mathbb{R} . f : U \rightarrow \mathbb{R} . ?U$

$a : \text{DiscontinuityII} \iff \left(\forall b \in \mathbb{R} . \lim_{x \downarrow a} f(x) \neq b \right) \mid \left(\forall b \in \mathbb{R} . \lim_{x \uparrow a} f(x) \neq b \right)$

setOfDiscontinuities :: $\prod U : ?\mathbb{R} . U \rightarrow \mathbb{R} \rightarrow ?U$

$\text{setOfDiscontinuities}(f) = \mathcal{D}(f) := \left\{ x \in U : f \not\in C(U, \mathbb{R}, x) \right\}$

oscillationInSet :: $\prod U : ?\mathbb{R} . (U \rightarrow \mathbb{R}) \rightarrow ?U \rightarrow \mathbb{R}_+^\infty$

$\text{oscillationInSet}(f, X) = \omega(f, X) := \sup_{a, b \in X} |f(x) - f(y)|$

oscillationAtPoint :: $\prod U : ?\mathbb{R} . (U \rightarrow \mathbb{R}) \rightarrow U \rightarrow \mathbb{R}_+^\infty$

$\text{oscillationAtPoint}(f, x) = \omega(f, x) := \lim_{t \rightarrow 0} \omega\left(f, (x - t, x + t) \cap U\right)$

OscillationZeroIffC :: $\forall U : ?\mathbb{R} . \forall f : U \rightarrow \mathbb{R} . \forall x \in U . \omega(f, x) = 0 \iff f \in C(U, \mathbb{R}, x)$

Proof =

Straight from definitions.

□

$$\text{DiscSetStructure} :: \forall f : \mathbb{R} \rightarrow \mathbb{R} . \exists C : \mathbb{N} \rightarrow \text{Closed}(\mathbb{R}) . \mathcal{D}(f) = \bigcup_{n=1}^{\infty} C_n$$

Proof =

$$C := \lambda n \in \mathbb{N} . \left\{ x \in \mathbb{R} : \omega(f, x) \geq \frac{1}{n} \right\} : \mathbb{N} \rightarrow ?\mathbb{R},$$

Assume $n : \mathbb{N}$,

Assume $x : \text{In}(C_n^{\mathbb{C}})$,

$$(1) := \text{complement} \text{b} C_n : \omega(f, x) < \frac{1}{n},$$

$$(\Delta, 2) := \text{StrictIneq}(1) : \sum \Delta \in \mathbb{R}_{++} . \omega(f, x) + \Delta < \frac{1}{n},$$

$$(t, 3) := \text{b} \omega(f, x)(1) : \sum t \in \mathbb{R}_{++} . \omega(f, (x - t, x + t)) < \omega(f, x) + \Delta,$$

Assume $y : \text{In}(x - t, x + t)$,

$$(4) := \text{b} \omega(f, y)(3)(2) : \omega(f, y) \leq \omega(f, (x - t, x + t)) < \omega(f, x) + \Delta < \frac{1}{n},$$

$$() := \text{b}^{-1} \text{complement} \text{b} C_n : y \in C_n^{\mathbb{C}};$$

$$\leadsto () := \text{b}^{-1} \text{Subset} : (x - t, x + t) \subset C_n^{\mathbb{C}};$$

$$\leadsto (1) := I(\forall) \text{b}^{-1} \text{ClosedOpenByNeighbourhoods} : \forall n \in \mathbb{N} . C_n : \text{Closed},$$

$$(*) := \text{OscillationZeroIffC}(\text{b} C) : \mathcal{D}(f) = \bigcup_{n=1}^{\infty} C_n;$$

□

$$\text{DiscSetofMonotonicAtmostCountable} :: \forall f : \text{Monotonic}(\mathbb{R}, \mathbb{R}) . \# \mathcal{D}(f) \leq \aleph_0$$

Proof =

Assume $(1) : (f : \text{NonDecreasing}(\mathbb{R}))$,

Assume $x : \mathcal{D}(f)$,

$$(a, b) := (\lim_{x \downarrow t} f(t), \lim_{x \uparrow t} f(t)) : \text{OpenInterval};$$

$$\leadsto (a, b) := I(\rightarrow) : \mathcal{D}(f) \rightarrow \text{OpenInterval},$$

$$(2) := \text{b} \text{Increasing}(f) \text{b} (a, b) : ((a, b) : \text{Disjoint}(\mathcal{D}(f), \text{OpenInterval})),$$

$$(*) := \text{DisjointIntervalsAreAtmostCountable}(2) : \# \mathcal{D}(f) \leq \aleph_0;$$

...

□

4.3 Uniformly Continuous Functions

GlobalUCCriterion :: $\forall f \in C(\mathbb{R}, \mathbb{R}) . \forall a, b \in \mathbb{R} . \forall (1) : \lim_{x \rightarrow \infty} f(x) = a \ \& \ \lim_{x \rightarrow -\infty} f(x) = b . f \in UC(\mathbb{R}, \mathbb{R})$

Proof =

Assume $\varepsilon : \mathbb{R}_{++}$,

$$(t, 1) := \text{LimToInfty}(0_1) \left(\frac{\varepsilon}{2} \right) : \sum t \in \mathbb{R}_{++} . \forall x \in (t, +\infty) . |f(x) - a| < \frac{\varepsilon}{2},$$

$$(s, 2) := \text{LimToInfty}(0_2) \left(\frac{\varepsilon}{2} \right) : \sum s \in \mathbb{R}_{++} . \forall x \in (-\infty, s) . |f(x) - b| < \frac{\varepsilon}{2},$$

$$(\delta_+, 3) := \text{C}(f)(t)(\varepsilon/2) : \sum \delta_+ \in \mathbb{R}_{++} : \forall x \in (t - \delta_+, t + \delta_+) . |f(x) - f(t)| < \frac{\varepsilon}{2},$$

$$(\delta_-, 4) := \text{C}(f)(s)(\varepsilon/2) : \sum \delta_- \in \mathbb{R}_{++} : \forall x \in (s - \delta_-, s + \delta_-) . |f(x) - f(s)| < \frac{\varepsilon}{2},$$

$$I := [s - \delta_-, t + \delta_+] : \text{ClosedInterval},$$

$$(5) := \text{CompactUCCriterion}(f, I) : \left(f|_I : UC(I, \mathbb{R}) \right),$$

$$(\delta_0, 6) := \text{UC}(I, \mathbb{R})(5)(\varepsilon) \text{constrict}(f, I) : \sum \delta_0 \in \mathbb{R}_{++} . \forall x, y \in \mathbb{R} . |f(x) - f(y)| < \varepsilon,$$

$$\delta := \min(\delta_-, \delta_0, \delta_+) : \mathbb{R}_{++},$$

Assume $x, y : \mathbb{R}$,

Assume (7) : $|x - y| < \delta$,

$$(8) := \text{I}(7) : x, y \in (-\infty, s) \mid x, y \in I \mid x, y \in (t, +\infty),$$

$$() := E(|)(1)(2)(6) : |f(x) - f(y)| < \varepsilon;$$

$$\leadsto (*) := \text{I}^{-1}UC(\mathbb{R}, \mathbb{R}) : f \in UC(\mathbb{R}, \mathbb{R});$$

□

4.4 Intermediate Value Theorem

IntermediateValueTHM :: $\forall f \in C([a, b], \mathbb{R}) . \forall y \in [f(a), f(b)] . \exists x \in [a, b] : f(x) = y$

Proof =

(1) := **CompactUCCritrion**($f, [a, b]$) : $(f : UC([a, b], \mathbb{R}))$,

Assume $n : \mathbb{N}$,

($\delta, 2$) := $\delta UC(1)(1/n) : \sum \delta \in \mathbb{R}_{++} . \forall x, y \in [a, b] : |x - y| < \delta . |f(x) - f(y)| < \frac{1}{n}$,

($m, x, 3$) := **mesh** $([a_n, b_n], \delta) : \sum n \in \mathbb{N} . x : \text{Increasing}(n, [a_n, b_n]) . [a, b] = \bigcup_{i=1}^{n-1} [x_i, x_{i+1}]$

& $\forall i \in \mathbb{N} : i < m . x_{i+1} - x_i < \delta$,

(4) := $\text{p}(2)(r) : m \geq n$,

($i, 5$) := $\arg \min_i |f(x_i) - y| : n$,

$u_n := x_i : \text{In}[a, b]$,

(6_n) := **LittleStepTHM**(3)(4) $\text{p}(u_n)\text{p}(i) : |f(u_n) - y| < \frac{1}{n}$;

$\leadsto (u, 2) := I\left(\sum\right) I(\forall) : \sum u : \mathbb{N} \rightarrow [a, b] . \forall n \in \mathbb{N} . |f(u_n) - y| < \frac{1}{n}$,

(3) := **TwoSideLimit**(0, $\Lambda n \in \mathbb{N} . 1/n$)**ReductioInfima**(2) : $\lim_{n \rightarrow \infty} f(u_n) = y$,

($m, 4$) := **BolzanoWeierstrass**($[a, b], u$) : $\sum m : \text{Subsequer} . u_m : \text{Converging}$,

$x := \lim_{n \rightarrow \infty} u_{m_n} : \text{In}[a, b]$,

(*) := **SubseqLimit**(3, $f(u)$)**SeqContinuous**(f, x) $\text{p}x(f(x)) : f(x) = f\left(\lim_{n \rightarrow \infty} u_{m_n}\right) = \lim_{n \rightarrow \infty} f(u_{m_n}) = y$;

□

FreshmensFixedPointTHM :: $\forall f : C([0, 1], [0, 1]) . \exists x \in [0, 1] : f(x) = x$

Proof =

$g := \Lambda x \in [0, 1] . f(x) - x : C([0, 1], \mathbb{R})$,

Assume (1) : $f(0) \neq 0 \ \& \ f(1) \neq (1)$,

(2) := $\delta g \delta [0, 1](1) : 0 \in [g(1), g(0)]$,

($x, 3$) := **IntermediateValueTHM**(g)(2)(0) : $\sum x \in [0, 1] . g(x) = 0$,

() := $\delta g(3) : f(x) = x$;

$\leadsto (1) := I(\Rightarrow) I(\exists)(x) : (f(0) \neq 0 \ \& \ f(1) \neq (1)) \neq 1 \Rightarrow \exists x \in [0, 1] . f(x) = x$,

(*) := $E(|)(\dots)(1) : \exists x \in [0, 1] . f(x) = x$;

□

IncreasingHomeomorphism :: $\forall f : \text{Increasing} \ \& \ C\left([a, b], \mathbb{R}\right) . f : [a, b] \leftrightarrow_{\text{TOP}} [f(a), f(b)]$

Proof =

Assume $x : [a, b]$,

(1) := $\exists x : a \leq x \leq b$,

(2) := $\exists \text{Increasing}(f)(1) : f(a) \leq f(x) \leq f(b)$,

() := $\exists^{-1}[f(a), f(b)](2) : f(x) \in [f(a), f(b)]$;

$\leadsto (0) := \exists^{-1} \text{Codomain} : \left(f : [a, b] \rightarrow [f(a), f(b)] \right)$,

Assume $y : [f(a), f(b)]$,

() := **IntermediateValueTHM**(f, y) : $\exists x \in [a, b] \ f(x) = y$;

$\leadsto (1) := \exists^{-1} \text{Surjection} : \left(f : [a, b] \twoheadrightarrow [f(a), f(b)] \right)$,

Assume $t, s : [a, b]$,

Assume (2) : $f(t) = f(s)$,

() := $\exists \text{Increasing}(2) : t = s$;

$\leadsto (2) := \exists^{-1} \text{Injection} : \left(f : [a, b] \hookrightarrow [f(a), f(b)] \right)$,

(3) := $\exists^{-1} \text{Bijection}(1)(2) : \left(f : [a, b] \leftrightarrow [f(a), f(b)] \right)$,

Assume $f(x) : \mathbb{N} \rightarrow [f(a), f(b)]$,

Assume $f(X) : [f(a), f(b)]$,

Assume (4) : $\lim_{n \rightarrow \infty} f(x_n) = f(X)$,

Assume (5) : $\lim_{n \rightarrow \infty} x_n \neq X$,

($\varepsilon, 6$) := $\exists \text{Limit}(5) : \sum \varepsilon \in \mathbb{R}_{++} . \forall N \in \mathbb{N} . \exists n \in \mathbb{N} : n \geq N . |x_n - X| \geq \varepsilon$,

$\delta := \min \left(|f(X) - f(X - \varepsilon)|, |f(X) - f(X + \varepsilon)| \right) : \mathbb{R}_{++}$,

Assume $N : \mathbb{N}$,

($n, 7$) := (6)(N) : $\sum n \in \mathbb{N} : n \geq N . |x_n - X| \geq \varepsilon$,

() := $\exists \text{Increasing}(f)(7) \exists^{-1} \delta : |f(x_n) - f(X)| \geq \delta$;

$\leadsto (7) := \text{Negate} \exists \text{Limit} : \lim_{n \rightarrow \infty} f(x_n) \neq f(X)$,

() := (7)(4) : \perp ;

$\leadsto (4) := \text{SeqContinuous} I(\forall) I(\forall) I(\Rightarrow) E(\perp) : f^{-1} : [f(a), f(b)] \rightarrow_{\text{TOP}} [a, b]$,

(*) := $\exists^{-1} \text{Homeo}(3)(4) : f : [a, b] \leftrightarrow_{\text{TOP}} [f(a), f(b)]$;

□

4.5 Continuous Wonders[!]

5 Convergence of Functions

5.1 Pointwise Topology

`pointwisePolynorm` :: $\prod A \subset \mathbb{R} . A \rightarrow (A \rightarrow \mathbb{R}) \rightarrow \mathbb{R}_+$
`pointwisePolynorm` $(x, f) = \mathbf{p}_x(f) := |f(x)|$

`PointwiseIsPolynormed` :: $\forall A \subset \mathbb{R} . \mathbf{p}(A) : \text{Polynorm}(\mathbb{R})$

`Proof` =

`Assume` $x : \text{In}(A)$,

$(1) := \partial \mathbf{p}_x(0) \partial \text{absValue} : \mathbf{p}_x(0) = |0(x)| = |0| = 0$,

`Assume` $f, g : A \rightarrow \mathbb{R}$,

$() := \partial \mathbf{p}_x(f + g) \text{TriangleIneq}(\text{absValue}(\mathbb{R})) \partial^{-1} \mathbf{p}_x :$
 $: \mathbf{p}_x(f + g) = |f(x) + g(x)| \leq |f(x)| + |g(x)| = \mathbf{p}_x(f) + \mathbf{p}_x(g);$

$\leadsto (2) := I(\forall) : \forall f, g : A \rightarrow \mathbb{R} . \mathbf{p}_x(f + g) \leq \mathbf{p}_x(f) + \mathbf{p}_x(g)$,

`Assume` $f : A \rightarrow \mathbb{R}$,

`Assume` $\alpha : \mathbb{R}$,

$() := \partial \mathbf{p}_x(\alpha f) \text{AbsHomogen}(\text{absValue}(\mathbb{R})) \partial^{-1} \mathbf{p}_x : \mathbf{p}_x(\alpha f) = |\alpha f(x)| = |\alpha| |f(x)| = |\alpha| \mathbf{p}_x(f);$

$\leadsto (3) := I^2(\forall) : \forall f : A \rightarrow \mathbb{R} . \forall \alpha \in \mathbb{R} . \mathbf{p}_x(\alpha f) = |\alpha| \mathbf{p}_x(f)$,

$() := \partial^{-1} \text{Seminorm}(1)(2)(3) : (\mathbf{p}_x : \text{Seminorm}(\mathbb{R}))$;

$\leadsto (1) := I(\forall) : \forall x \in A . \mathbf{p}_x : \text{Seminorm}(\mathbb{R})$,

$(*) := \partial^{-1} \text{Polynorm}(x) : (\mathbf{p} : \text{Polynorm}(\mathbb{R}))$;

□

$\text{PointwiseContinuousLimit} :: \forall f : \mathbb{N} \rightarrow C(\mathbb{R}, \mathbb{R}) . \forall \varphi : \mathbb{R} \rightarrow \mathbb{R} . \forall (0) : f \xrightarrow{\mathbf{p}} \varphi . \mathcal{D}^{\mathbf{c}}(\varphi) : \text{Dense}(\mathbb{R})$
 $\text{Proof} =$
 $C := \Lambda i \in \mathbb{N} . \Lambda j \in \mathbb{N} . \Lambda r \in \mathbb{R} . \{x \in \mathbb{R} . |f_i(x) - f_j(x)| \leq r\} : \mathbb{N} \rightarrow \mathbb{N} \rightarrow \mathbb{R} \rightarrow \text{Closed}(\mathbb{R}),$
 $\text{Assume } U : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R}),$
 $\text{Assume } \varepsilon : \mathbb{R}_{++},$
 $K := \Lambda n \in \mathbb{N} . \bigcap_{i=n}^{\infty} \bigcap_{j=i+1}^{\infty} C(i, j)(\varepsilon) : \mathbb{N} \rightarrow \text{Closed}(\mathbb{R}),$
 $(1) := (0)_{\mathbf{p}} : \bigcup_{n=1}^{\infty} K_n = \mathbb{R},$
 $(n, 2) := \text{RealBairCategoryI}(U)(1) : \sum n \in \mathbb{N} . K_n ! \text{NowhereDense}(U),$
 $(V, 3) := \mathfrak{d}\text{NowhereDense}(2) : \sum V : \text{Open} \ \& \ \text{NonEmpty}(U) . K_n \cap V : \text{Dense}(V),$
 $(4) := \text{DenseClosed}(3) : V \subset K_n,$
 $\text{Assume } x : \text{In}(V),$
 $(\delta, 5) := \mathfrak{d}C(f_{n|V})(x)(\varepsilon) : \sum \delta \in \mathbb{R}_{++} . \forall y \in \mathbb{B}_V(x, \delta) . f(y) \in \mathbb{B}(f(x), \varepsilon),$
 $\text{Assume } s, t : \text{In}\mathbb{B}_V(x, \delta),$
 $() := \text{TriangelIneq}(f(s), -f_k(s), f_k(s), -f_k(x), f_k(x), -f_k(t), f_k(t), -f(t))_{\mathbf{p}^2 C_{\mathbf{p}} K \mathfrak{d} V \mathfrak{d} s, t(5)}(\mathfrak{d}s, t) :$
 $\quad : |f(s) - f(t)| \leq |f(s) - f_k(s)| + |f_k(s) - f_k(x)| + |f_k(x) - f_k(t)| + |f_k(t) - f(t)| < 4\varepsilon;$
 $\leadsto () := I(\forall) \mathfrak{d}^{-1} \omega(f, x) I(\forall) : \forall x \in V . \omega(f, x) < 4\varepsilon;$
 $\leadsto (1) := I(\forall) \mathfrak{d}^{-1} \text{NowhereDense} I(\forall) I(\exists)(V) : \forall \varepsilon \in \mathbb{R}_{++} . \{x \in \mathbb{R} : \omega(f, x) \geq 4\varepsilon\} : \text{NowhereDense},$
 $(2) := \mathfrak{d}^{-1} \mathcal{D}(f) \mathfrak{d} \omega(f, x) : \mathcal{D}(f) = \bigcup_{n=1}^{\infty} \{x \in \mathbb{R} : \omega(f, x) \geq n^{-1}\},$
 $\text{Assume } U : \text{Open} \ \& \ \text{NonEmpty}(\mathbb{R}),$
 $(3) := (2) \text{RealBairCategoryI}(U)(1) : U \not\subset \mathcal{D}(f),$
 $(x, 4) := \mathfrak{d}^{-1} \text{complement} \mathfrak{d} \text{Subset}(3) : \sum x \in U . x \in \mathcal{D}^{\mathbf{c}}(f);$
 $\leadsto (*) := \mathfrak{d}^{-1} \text{Dense} : \left(\mathcal{D}^{\mathbf{c}}(f) : \text{Dense}(\mathbb{R}) \right);$
 \square

5.2 Relation between Pointwise and Uniform Convergence

$$\left(\|\cdot\|_\infty \right) \lim_{n \rightarrow \infty} f_n = \varphi \iff f \rightrightarrows \varphi$$

$$\text{NonDecreasingConvergenceIsUniform} :: \forall f : \mathbb{N} \rightarrow \text{Nondecreasing} \ \& \ C\left([a, b], \mathbb{R}\right) . \forall \varphi \in C\left([a, b], \mathbb{R}\right) .$$

$$. \forall (0) : f \xrightarrow{\mathbf{P}} \varphi . f \rightrightarrows \varphi$$

Proof =

Assume $\varepsilon : \mathbb{R}_{++}$,

$$(\delta, 00) := \text{UCCompactUCCriterion}(\varphi) \left(\frac{\varepsilon}{2} \right) : \sum \delta \in \mathbb{R}_{++} . \forall x, y \in [a, b] : |x - y| < \delta . |\varphi(x) - \varphi(y)| < \varepsilon,$$

$$(n, t, 1) := \text{mesh}([a, b], \delta) : \sum n \in \mathbb{N} . \sum t : \text{NonDecreasing}(n, [a, b]) .$$

$$. [a, b] = \bigcup_{i=1}^{n-1} [t_i, t_{i+1}] \ \& \ \forall i \in \mathbb{N} : i < n . t_{i+1} - t_i \leq \delta,$$

$$(N, 2) := (0)(t)(\varepsilon/2) : \sum N \in \mathbb{N} . \forall i \in \mathbb{N} : i \leq n \ \& \ \forall m \in \mathbb{N} : m \geq N . |f_n(t_i) - \varphi(t_i)| < \frac{\varepsilon}{2},$$

Assume $s : [a, b]$,

Assume $m : \mathbb{N}$,

Assume (3) : $m \geq N$,

$$(i, 4) := (1_1)(t) : \sum i \in \mathbb{N} : i < n . s \in [t_i, t_{i+1}],$$

$$(5) := \text{NonDecreasing}(f_m)(t_i, s, t_{i+1})(4) : f_m(t_i) \leq f_m(s) \leq f_m(t_{i+1}),$$

$$(6) := (5)(2)(3) : \varphi(t_i) - \frac{\varepsilon}{2} \leq f_m(s) \leq \varphi(t_{i+1}) + \frac{\varepsilon}{2},$$

$$(7) := (00)(1)(4)(6) : \varphi(s) - \varepsilon \leq f_m(s) \leq \varphi(s) + \varepsilon,$$

$$() := \text{absValue}^{-1} : |f_m(s) - \varphi(s)| < \varepsilon;$$

$$\leadsto (*) := \text{absValue}^{-1} f \rightrightarrows \varphi : f \rightrightarrows \varphi;$$

□

$$\text{NonIncreasingConvergenceIsUniform} :: \forall f : \mathbb{N} \rightarrow \text{NonIncreasing} \ \& \ C\left([a, b], \mathbb{R}\right) . \forall \varphi \in C\left([a, b], \mathbb{R}\right) .$$

$$. \forall (0) : f \xrightarrow{\mathbf{P}} \varphi . f \rightrightarrows \varphi$$

Proof =

...

□

$\text{DiniCondition} :: \forall f : \mathbb{N} \rightarrow C([a, b], \mathbb{R}) . \forall \varphi \in C([a, b], \mathbb{R}) . \forall (0) : f \xrightarrow{\mathbf{P}} \varphi .$
 $. \forall Y : \forall x \in [a, b] . f(x) : \text{Monotonic}(\mathbb{N}, \mathbb{R}) . f \Rightarrow \varphi$
 $\text{Proof} =$
 $\text{Assume } \varepsilon : \mathbb{R}_{++},$
 $U := \Lambda n \in \mathbb{N} . \left\{ x \in [a, b] \mid |f_n(x) - \varphi(x)| < \varepsilon \right\} : \mathbb{N} \rightarrow \text{Open}[a, b],$
 $(1) := (0) \mathbf{p}(U) : \bigcup_{n=1}^{\infty} U_n = [a, b],$
 $(n, k, 2) := \mathfrak{d}\text{Compact}[a, b](U)(1) : \sum n \in \mathbb{N} . \sum k : n \rightarrow \mathbb{N} . \bigcup_{i=1}^n U_{k_i} = [a, b],$
 $(3) := (0)(Y) \mathbf{p}(U) : \left(U : \text{Increasing}([a, b]) \right),$
 $() := (2)(3) : U_{n_k} = [a, b];$
 $\leadsto (*) := \mathfrak{d}^{-1} f \Rightarrow \varphi I(\forall) \mathfrak{d} U : f \Rightarrow \varphi;$
 \square

5.3 Pointwise Compactness

UniformlyBounded :: ??($X \rightarrow \mathbb{R}$)

$F : \text{UniformlyBounded} \iff \exists c \in \mathbb{R}_{++} . \forall f \in F . \forall x \in X . |f(x)| \leq c$

SimpleHellySelection :: $\forall f : \mathbb{N} \rightarrow \text{Monotonic}([a, b], \mathbb{R}) . \forall (0) : (\text{Im } f : \text{UniformlyBounded}) .$
 $. \exists n : \text{Subseql} : (f_n : \text{Converging}(\mathbf{p}))$

Proof =

$(1, q) := \text{EqCardRationalIntervalsAreCountable}[a, b] : \sum (1) : \top . q : \mathbb{N} \leftrightarrow_{\text{Set}} \mathbb{Q} \cap [a, b],$

$n^1 := \Lambda k \in \mathbb{N} . k : \text{Subseql},$

Assume $m : \mathbb{N},$

$(k, 2) := \text{CompactSubseq}(f_{n^m}(q_m)) \text{UniformlyBounded}(0) : \sum k : \text{Subseql} . f_{n_k^m}(q_m) : \text{Converging}(\mathbb{R}),$

$n^{m+1} := n_k^m : \text{Subseql};$

$\leadsto (n.2) := I \left(\sum \right) \text{SubseqLimit} : \sum n : \text{Decreasing}(\mathbb{N}, \text{Subseql}) . \forall k \in \mathbb{N} . \forall i \in \mathbb{N} : i \leq k .$
 $. f_{n^k}(q_i) : \text{Converging}[a, b],$

$n' := \Lambda k \in \mathbb{N} . n_k^k : \text{Subseql},$

$(3) := \text{p}n'(2) : \forall k \in \mathbb{N} . f_{n'}(q_k) : \text{Converging}(\mathbb{R}),$

Assume $r : [a, b] \cap \mathbb{Q},$

$(l, 4) := \text{Eq}(r) : \sum l \in \mathbb{N} . q_l = r,$

$\varphi(r) := \lim_{m \rightarrow \infty} f_{n'_m} : \mathbb{R};$

$\leadsto \varphi := I(\rightarrow) : [a, b] \cap \mathbb{Q} \rightarrow \mathbb{R},$

Assume $x : [a, b] \cap \mathbb{Q}^c,$

$(q, 4) := \text{RationalApproximation}(x) : \sum q : \mathbb{N} \rightarrow [a, b] \cap \mathbb{Q} . q \uparrow x,$

$(5) := \text{UniformlyBounded}(f) \text{Monotonic}(f) : (\varphi(q) : \text{Monotonic} \ \& \ \text{Bounded}),$

$(6) := \text{MonotonicAndBoundedIsConverging}(5) : (\varphi(q) : \text{Converging}),$

$\varphi := I(\rightarrow) : [a, b] \rightarrow \mathbb{R};$

$(4) := \text{p}(\varphi) \text{Monotonic}(f) : (\varphi : \text{Monotonic}),$

$(5) := \text{RepeatAndRepalce}(1)(\mathbb{Q} \cap [a, b], (\mathbb{Q} \cap [a, b]) \cup \mathcal{D}(\varphi)) : \forall x \in \mathcal{D}(f) . \lim_{k \rightarrow \infty} f_{n'_k}(x) = \varphi(x),$

Assume $x : \mathcal{D}^c(\varphi),$

Assume $\varepsilon : \mathbb{R}_{++},$

$(6) := \text{Eq} \text{Eq} \mathcal{D}(\varphi) : \varphi \in C([a, b], \mathbb{R}, x),$

$(\delta, 7) := \text{Eq}([a, b], \mathbb{R}, x)(\varphi)(\varepsilon) : \sum \delta \in \mathbb{R}_{++} . \forall t, s \in (x - \delta, x + \delta) . |\varphi(t) - \varphi(s)| < \varepsilon,$

$(p, q, 8) := \text{Monotonic}(f, \varphi) \text{RationalApproximation} : \sum p, q \in \mathbb{Q} \cap (x - \delta, x + \delta) . \forall k \in \mathbb{N} .$
 $. \varphi(p) - f_{n'_k}(q) \leq \varphi(p) - f_{n'_k}(q) \leq \varphi(q) - f_{n'_k}(p),$

$$\begin{aligned}
() &:= \lim_{k \rightarrow \infty} (8)(k) \mathfrak{p}(\varphi)(7)(\mathfrak{D}p, q) : \\
&: \lim_{k \rightarrow \infty} \left| \varphi(x) - f_{n'_k}(x) \right| \leq \lim_{k \rightarrow \infty} \max \left(\left| \varphi(p) - f_{n'_k}(q) \right|, \left| \varphi(q) - f_{n'_k}(p) \right| \right) = |\varphi(p) - \varphi(q)| < \varepsilon; \\
&\leadsto (6) := I(\forall) : \forall \varepsilon \in \mathbb{R}_{++} . \lim_{k \rightarrow \infty} |f_{n'_k}(x) - \varphi(x)| < \varepsilon, \\
(7) &:= \lim_{\varepsilon \rightarrow 0} (6)(\varepsilon) : \lim_{k \rightarrow \infty} |f_{n'_k}(x) - \varphi(x)| = 0, \\
() &:= \mathfrak{D}^{-1} \text{Limit}(7) : \lim_{k \rightarrow \infty} f_{n'_k}(x) = \varphi(x); \\
&\leadsto (6) := I(\forall) : \forall x \in \mathcal{D}(\varphi) . \lim_{k \rightarrow \infty} f_{n'_k}(x) = \varphi(x), \\
(*) &:= \mathfrak{D}^{-1} f_{n'} \xrightarrow{\mathbf{P}} \varphi(5)(6) : f_{n'} \xrightarrow{\mathbf{P}} \varphi; \\
&\square
\end{aligned}$$

5.4 Approximation Theorems [!!]

`partialBernsteinPolynomial` :: $\prod n \in \mathbb{N} . n \rightarrow \mathbb{R}[\mathbb{Z}_+]$

`partialBernsteinPolynomial` (k) = $b_k^n := \lambda x \in \mathbb{R} . \binom{n}{k} x^k (1-x)^{n-k}$

`funcBernsteinPolynomial` :: $\left([0, 1] \rightarrow \mathbb{R}\right) \rightarrow \mathbb{N} \rightarrow \mathbb{R}[\mathbb{Z}_+]$

`funcBernsteinPolynomial` (f, n) = $B_f^n := \lambda x \in \mathbb{R} . \sum_{k=0}^n f\left(\frac{k}{n}\right) b_k^n(x)$

`BernsteinLemmaI` :: $\forall n \in \mathbb{N} . B_1^n = 1$

`Proof` =

`Assume` $x : \mathbb{R}$,

$(*) := \partial B_1^n(x) \text{BinomialExpansion} \partial^{-1} \text{Unity}(1) : B_1^n(x) = \sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} = (x + 1 - x)^n = 1;$

□

`BernsteinLemmaII` :: $\forall n \in \mathbb{N} . \forall x \in \mathbb{R} . \sum_{k=0}^n k b_k^n(x) = nx$

`Proof` =

$f := \lambda(x, y) \in \mathbb{R} \times \mathbb{R} . (x + y)^n : \mathbb{R}^2 \rightarrow \mathbb{R}$,

$(1) := \text{BinomialExpansionLinearDifferentiation} \partial \frac{\partial f}{\partial x} :$

$: \forall x, y \in \mathbb{R} . \sum_{k=0}^n k x^{k-1} y^{n-k} = \sum_{k=0}^n \frac{\partial}{\partial x} x^k y^{n-k} = \frac{\partial f}{\partial x}(x, y) = n(x + y)^{n-1},$

$(2) := \lambda x, y \in \mathbb{R} . x(1) : \forall x, y \in \mathbb{R} . \sum_{k=0}^n k x^k y^{n-k} = nx(x + y)^{n-1},$

$(*) := \partial^{-1} b_k^n \lambda x \in \mathbb{R} . (2)(x, 1 - x) : \forall x \in \mathbb{R} . \sum_{k=0}^n k b_k^n(x) = nx;$

□

`PositiveBernstein` :: $\forall n \in \mathbb{N} . \forall k \in n . \forall x \in [0, 1] . b_k^n(x) \geq 0$

`Proof` =

...

□

$$\text{BerensteinLemmaIII} :: \forall n \in \mathbb{N} . \forall x \in \mathbb{R} . \sum_{k=0}^n k^2 b_k^n(x) = n(n-1)x^2 + nx$$

Proof =

$$f := \Lambda(x, y) \in \mathbb{R} \times \mathbb{R} . (x + y)^n : \mathbb{R}^2 \rightarrow \mathbb{R},$$

$$(1) := \text{BinomialExpansionLinearDifferentiation} \partial \frac{\partial^2 f}{\partial x^2} :$$

$$: \forall x, y \in \mathbb{R} . \sum_{k=0}^n k(k-1)x^{k-2}y^{n-k} = \sum_{k=0}^n \frac{\partial^2}{\partial x^2} x^k y^{n-k} = \frac{\partial^2 f}{\partial x^2}(x, y) = n(n-1)(x+y)^{n-2},$$

$$(2) := \Lambda x, y \in \mathbb{R} . x^2(1) : \forall x, y \in \mathbb{R} . \sum_{k=0}^n (k-1)kx^k y^{n-k} = n(n-1)x^2(x+y)^{n-2},$$

$$(3) := (2) + \frac{\partial f}{\partial x} : \forall x, y \in \mathbb{R} . \sum_{k=0}^n k^2 x^k y^{n-k} = n(n-1)x^2(x+y)^{n-2} + nx(x+y)^{n-1},$$

$$(*) := \partial^{-1}(3)(x, 1-x) : \forall x \in \mathbb{R} . \sum_{k=0}^{\infty} k^2 b_k^n(x) = n(n-1)x^2 + nx;$$

□

$$\text{BernsteinLemmaIV} :: \forall n \in \mathbb{N} . \forall x \in \mathbb{R} . \sum_{k=0}^n (k-nx)^2 b_k^n(x) = nx(1-x)$$

Proof =

$$(*) := x^2 n^2 \text{BernsteinLemmaI} - 2xn \text{BernsteibLemmaII} + \text{BernsteinLemmaIII} :$$

$$: \forall x \in \mathbb{R} . \sum_{k=0}^n (k-nx)^2 b_k^n(x) = n(n-1)x^2 + nx - 2n^2 x^2 + n^2 x^2 = nx(1-x),$$

□

BernsteinPolynomialApproximation :: $\forall f \in C([0, 1], \mathbb{R}) . B_f \Rightarrow f$

Proof =

Assume $\varepsilon : \mathbb{R}_{++}$,

$(\delta, 1) := \text{CompactUCCriterion} \delta UC(f)(\varepsilon/2) : \sum \delta \in \mathbb{R}_{++} . \forall x, y \in [0, 1] : |x - y| < \delta . |f(x) - f(y)| < \frac{\varepsilon}{2}$,

$N := \left\lceil \frac{\|f\|_\infty}{\delta^2} \right\rceil : \mathbb{N}$,

Assume $n : \mathbb{N}$,

Assume $(3) : n \geq N$,

Assume $x : \text{In}[0, 1]$,

$J_1 := \left\{ k \in n : \left| \frac{k}{n} - x \right| < \delta \right\} : ?n$,

$J_2 := J_1^c : ?n$,

$(4) := \text{TriangleIneq} \mathfrak{p}_{J_1} \text{PositiveBernstein}(x) \text{BernsteinLemmaI}(n, x) :$

$: \left| \sum_{k \in J_1} \left(f\left(\frac{k}{n}\right) - f(x) \right) b_k^n(x) \right| \leq \sum_{k \in J_1} \left| f\left(\frac{k}{n}\right) - f(x) \right| b_k^n(x) < \frac{\varepsilon}{2} \sum_{k=0}^n b_k^n(x) = \frac{\varepsilon}{2}$,

$(5) := \text{BernsteinLemaIV}(x) \text{PositiveBernstein}(J_2) \mathfrak{p}_{J_2} :$

$: nx(1 - x) = \sum_{k=0}^n (k - nx)^2 b_k^n(x) \geq \sum_{k \in J_2} (k - nx)^2 b_k^n(x) \geq \sum_{k \in J_2} \delta^2 n^2 b_k^n(x)$,

$(6) := (5) \text{MaxIneq}(\Lambda x . x(1 - x)) : \sum_{k \in J_2} B_k^n(x) \leq \frac{nx(1 - x)}{\delta^2 n^2} \leq \frac{1}{4\delta n}$,

$(7) := \text{TriangleIneq} \delta^{-1} \|f\|_\infty (6)(3) \mathfrak{p}(N) :$

$: \left| \sum_{k \in J_2} \left(f\left(\frac{k}{n}\right) - f(x) \right) b_k^n(x) \right| \leq \sum_{k \in J_2} \left| f\left(\frac{k}{n}\right) - f(x) \right| b_k^n(x) \leq 2\|f\|_\infty \sum_{k \in J_2} b_k^n(x) \leq \frac{\|f\|_\infty}{2n\delta^2} < \frac{\varepsilon}{2}$,

$() := (4)(7) : |B_f(x) - f(x)| < \varepsilon$;

$\leadsto (4) := I(\forall) : \forall x \in [0, 1] . |B_f^n(x) - f(x)| < \varepsilon$,

$(5) := \delta^{-1} \|\cdot\|_\infty \text{CompactMaxPrinciple}(4) : \|B_f^n - f\|_\infty = \sup_{x \in [0, 1]} |B_f^n(x) - f(x)| < \varepsilon$;

$\leadsto (*) := \delta^{-1} B_f \Rightarrow f : B_f \Rightarrow f$;

□

PiecewiseLinearApproximation :: $\forall f \in C([0, 1], \mathbb{R}) . \exists L : \mathbb{N} \rightarrow \text{Piecewise Linear}([0, 1], \mathbb{R}) . L \Rightarrow f$

Proof =

$(0) := \text{CompactUCriterion}(f) : \left(f : UC([0, 1], \mathbb{R}) \right),$

Assume $\varepsilon : \mathbb{R}_{++}$,

$(\delta, 1) := \text{UC}([0, 1], \mathbb{R}) \left(\frac{\varepsilon}{2} \right) : \sum \delta \in \mathbb{R}_{++} . \forall x, y \in [0, 1] : |x - y| < \delta . |f(x) - f(y)| < \frac{\varepsilon}{2},$

$(n, t, 2) := \text{mesh}[0, 1](\delta) : \sum n \in \mathbb{N} . \sum t : \text{Increasing}(n, [0, 1]) .$

$. [0, 1] = \bigcup_{i=1}^{n-1} [t_i, t_{i+1}] \ \& \ \forall i \in \mathbb{N} : i < n . t_i - t_{i-1} < \delta,$

Assume $x : [0, 1]$,

$(i, 3) := (2_1)(1) : \sum i \in n - 1 . x \in [t_i, t_{i+1}],$

$L(x) := \frac{t_{i+1} - x}{t_{i+1} - t_i} f(t_i) + \frac{x - t_i}{t_{i+1} - t_i} f(t_{i+1}) : \mathbb{R},$

$(4) := \text{UC}^{-1}[f(t_i), f(t_{i+1})] \text{b} L(x) : L(x) \in [f(t_i), f(t_{i+1})],$

$() := (4)(1)(2)(3)(x) : |L(x) - f(x)| \leq \max(|f(t_i) - f(x)|, |f(x) - f(t_{i+1})|) < \varepsilon;$

$\leadsto (1) := I(\forall) \text{UC}^{-1} \text{Piecewise Linear} I(\forall) : \forall \varepsilon \in \mathbb{R}_{++} . \exists L : \text{Piecewise Linear}([0, 1], \mathbb{R}) . \|L - f\|_\infty < \varepsilon,$

$(2) := \text{UC}^{-1} \text{Dense}(1) : \left(\text{Piecewise Linear}([0, 1], \mathbb{R}) : \text{Dense}(C[0, 1](\mathbb{R}), \|\cdot\|_\infty) \right),$

$(*) := \text{UC}^{-1} \text{Limit} \text{UC} \text{Dense}(2) : \text{This};$

□

5.5 Power Series

`radiOfConvergence` :: $(\mathbb{N} \rightarrow \mathbb{R}) \rightarrow \mathbb{R}$

`radiOfConvergence` $(a) = R(a) := \limsup_n \left(\sqrt[n]{|a_n|} \right)^{-1}$

`powerSeria` :: $(\mathbb{N} \rightarrow \mathbb{R}) \rightarrow \mathbb{N} \rightarrow \mathbb{R} \rightarrow \mathbb{R}$

`powerSeria` $(a, n, x) = F_a^n(x) := \sum_{i=0}^n a_{n-i} x^i$

`PowerSeriaConvergence` :: $\forall a : \mathbb{Z}_+ \rightarrow \mathbb{R} . \forall r < R(a) . \exists f : (-r, r) : F_a \Rightarrow f$

`Proof` =

`Assume` $\beta : (r, R(a))$,

$(N, 1) := \mathfrak{D}(1) : \sum N \in \mathbb{N} . \forall n \in \mathbb{N} : n \geq N . \sqrt[n]{a_n} < \frac{1}{\beta}$,

`Assume` $x : \text{In}[-r, r]$,

`Assume` $n : \mathbb{N}$,

`Assume` $(2) : n \geq N$,

$() := (1)(n) \mathfrak{D}x \mathfrak{p} \beta : |a_n x^n| \leq \left(\frac{r}{\beta} \right)^n ;$

$\leadsto (2) := I^3(\forall) : \forall x \in [-r, r] . \forall n \in \mathbb{N} : n \geq N . |a_n x^n| \leq \left(\frac{r}{\beta} \right)^n ,$

$(*) := \text{ComparissonTest}(2) \text{InfiniteGeometricSum}(r/\beta) \mathfrak{D}^{-1} F_a : F_a \Rightarrow \sum_{n=0}^{\infty} a_n x^n ;$

□

6 Applications of Differential Analysis

6.1 Mean Value Theorems

DifferentiableAtInterval :: $\prod [a, b] : \text{ClosedInterval}(\mathbb{R}) . ?C([a, b], \mathbb{R})$
 $f : \text{DifferentiableAtInterval} \iff f : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} \iff f|_{(a, b)} : (a, b) \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R}$

RolleLemma :: $\forall f : C[a, b] : f(a) = f(b) . \exists x : \text{Optimizer}(f) : x \in (a, b)$

Proof =

$(x, 1) := \text{CompactMax}(f) : \sum x \in [a, b] . \forall y \in [a, b] . |f(x)| \geq |f(y)|,$

Assume (2) : $\forall y \in [a, b] . f(x) \geq f(y),$

Assume (3) : $x \in \{a, b\},$

(4) := (2)(3) $\delta f : \forall y \in [a, b] . f(a) = f(b) \geq f(x),$

() := $\delta^{-1} \arg \min f(4) : \arg \min f \in (a, b);$

\leadsto (3) := $I(\Rightarrow)I(\exists)(\arg \min f) : x \in \{a, b\} \Rightarrow \exists y : \text{Optimizer}(f) : y \in (a, b),$

() := **LEM**($x \in \{a, b\}$)(3) : $\exists y : \text{Optimizer}(f) : y \in (a, b);$

\leadsto (2) := $I(\Rightarrow) : (x : \text{Maximizer}(f) \Rightarrow \text{This}(f)),$

Assume (3) : $\forall y \in [a, b] . f(x) \leq f(y),$

Assume (4) : $x \in \{a, b\},$

(5) := (3)(4) $\delta f : \forall y \in [a, b] . f(a) = f(b) \leq f(x),$

() := $\delta^{-1} \arg \min f(5) : \arg \max f \in (a, b);$

\leadsto (4) := $I(\Rightarrow)I(\exists)(\arg \max f) : x \in \{a, b\} \Rightarrow \exists y : \text{Optimizer}(f) : y \in (a, b),$

() := **LEM**($x \in \{a, b\}$)(3) : $\exists y : \text{Optimizer}(f) : y \in (a, b);$

\leadsto (3) := $I(\Rightarrow) : (x : \text{Minimizer}(f) \Rightarrow \text{This}(f)),$

(*) := $E(|) \delta \text{Optimizer}(x)(2)(3) : \text{This}(x);$

□

LagrangeMeanValueTheorem :: $\forall f : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} . \exists x \in [a, b] : \frac{f(b) - f(a)}{b - a} = f'(x)$

Proof =

$F := \lambda x \in [a, b] . f(x) - \frac{f(b) - f(a)}{b - a}(x - a) : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R},$

$(x, 1) := \text{RolleLemma} \text{b} F : \sum x \in (a, b) . x : \text{Optimizer}(F),$

(2) := **FirstDerivativeOptimumCriterion**(1) : $F'(x) = f'(x) - \frac{f(b) - f(a)}{b - a} = 0,$

(*) := $-\left((2) - f'(x)\right) : \frac{f(b) - f(a)}{b - a} = f'(x);$

□

IncreasingByPositiveDerivative :: $\forall f : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} . \forall (0) : f' > 0 . f : \text{Increasing}(a, b)$

Proof =

Assume $x, y : (a, b)$,

Assume (1) : $x < y$,

(t, 2) := **LagrandgeMeanValueTHM**($f|_{[x, y]}$)(0)(t) : $\sum t \in (x, y) . \frac{f(y) - f(x)}{y - x} = f'(t) > 0$,

() := (2)(y - x) + f(x) : $f(y) > 0$;

$\leadsto (*) := \delta^{-1} \text{Increasing} I(\forall) I(\Rightarrow) : \text{This}(f)$;

□

DecreasingByNegativeDerivative :: $\forall f : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} . \forall (0) : f' < 0 . f : \text{Decreasing}(a, b)$

Proof =

...

□

NonDecreasingByNonNegativeDerivative :: $\forall f : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} . \forall (0) : f' \geq 0 . f : \text{NonDecreasing}(a, b)$

Proof =

...

□

NonIncreasingByNonPositveDifferential :: $\forall f : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} . \forall (0) : f' \leq 0 . f : \text{NonIncreasing}(a, b)$

Proof =

...

□

CauchyMeanValueTheorem :: $\forall f, g : [a, b] \rightarrow_{\text{DIFF}(\mathbb{R})} \mathbb{R} . \exists t \in (a, b) . (f(b) - f(a))g'(t) = (g(b) - g(a))f'(t)$

Proof =

$F := \lambda x \in [a, b] . f(x)(g(b) - g(a)) - g(x)(f(b) - f(a)) : [a, b] \xrightarrow{\text{DIFF}(\mathbb{R})} \mathbb{R}$,

(1) := $\text{p}F(a) : F(a) = f(a)g(b) - f(b)g(a)$,

(2) := $\text{p}F(b) : F(b) = f(a)g(b) - f(b)g(a)$,

(x, 3) := **RolleLemma**(1, 2) : $\sum x \in (a, b) . x : \text{Optimizer}(F)$,

(*) := **FirstDerivativeOptimumCriterion**(f) : $0 = f'(t) = f'(x)(g(b) - g(a)) - g'(x)(f(b) - f(a))$;

□

6.2 L'hopital Rule

ZeroLhopitalRule :: $\forall U : \text{Open} \ \& \ \text{Connected}(\mathbb{R}) . \forall f, g : U \xrightarrow{\text{DIFF}(\mathbb{R})} \mathbb{R} . \forall V : \text{Open}(U) : g'(\dot{V}) \neq 0 .$

. $\forall a \in \mathbb{R} . \forall L \in \mathbb{R} . \forall (0) : \lim_{x \rightarrow a} f(x) = 0 \ \& \ \lim_{x \rightarrow a} f(x) = 0 . \forall (00) : \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = L . \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = L$

Proof =

Assume $x, y : V$,

Assume (1) : $y > x$,

(t, 2) := **CauchyMeanValueTheorem**($f|_{[x,y]}, g|_{[x,y]}$) : $\frac{f(y) - f(x)}{g(y) - g(x)} = \frac{f'(t)}{g'(t)}$,

() := (2) $\left(1 - \frac{g(x)}{g(y)}\right) : \frac{f'(t)}{g'(t)} \left(1 - \frac{g(x)}{g(y)}\right) = \frac{f(y)}{g(y)} - \frac{f(x)}{g(y)}$;

\leadsto (1) := $I(\forall) : \forall x, y \in V : y > x . \exists t \in (x, y) : \frac{f'(t)}{g'(t)} \left(1 - \frac{g(x)}{g(y)}\right) = \frac{f(y)}{g(y)} - \frac{f(x)}{g(y)}$,

(*) := (00)(0) $\lim_{y \rightarrow a} \lim_{x \rightarrow a} (1)(x, y)(0) : L = \lim_{y \rightarrow a} \frac{f'(t(y))}{g'(t(y))} = \lim_{y \rightarrow a} \lim_{x \rightarrow a} \frac{f'(t)}{g'(t)} \left(1 - \frac{g(x)}{g(y)}\right) =$
 $= \lim_{y \rightarrow a} \lim_{x \rightarrow a} \frac{f(y)}{g(y)} - \frac{f(x)}{g(y)} = \lim_{y \rightarrow a} \frac{f(y)}{g(y)}$;

□

InftyLhopitalRule :: $\forall U : \text{Open} \ \& \ \text{Connected}(\mathbb{R}) . \forall f, g : U \xrightarrow{\text{DIFF}(\mathbb{R})} \mathbb{R} . \forall V : \text{Open}(U) : g'(\dot{V}) \neq 0 .$

. $\forall a \in \mathbb{R} . \forall L \in \mathbb{R} . \forall (0) : \lim_{x \rightarrow a} f(x) = \infty \ \& \ \lim_{x \rightarrow a} f(x) = \infty . \forall (00) : \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = L . \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = L$

Proof =

...

□

6.3 Analytic Functions[!]

7 Riemann-Stieltjes Integral

7.1 Riemann Integrable Functions

$$\mathbf{RSIntegrable} :: \prod E \in \mathbf{BAN}(K) . ([a, b] \rightarrow \mathbb{R}) \rightarrow ? ([a, b] \rightarrow E)$$

$$f : \mathbf{RSIntegrable} \iff f \in \mathcal{R}([a, b], \varphi) \iff \Lambda \varphi [a, b] \rightarrow \mathbb{R} . \exists I \in E .$$

$$. \forall x : \prod [t, s] : \mathbf{ClosedInterval}[a, b] . [t, s] .$$

$$. \lim_{(n+1, t) \in \mathfrak{P}[a, b]} \sum_{i=1}^n f(x[t_i, t_{i+1}]) (\varphi(t_{i+1}) - \varphi(t_i)) = I$$

$$\mathbf{definiteRSIntegral} :: \mathcal{R}(E) ([a, b], \varphi) \rightarrow E$$

$$\mathbf{definiteRSIntegral}(f) = \int_a^b f d\varphi := \mathfrak{d}\mathcal{R}([a, b], \varphi)(f)$$

$$\prod E : \mathbf{BAN}(K) . \mathcal{R}(E)[a, b] := \prod E : \mathbf{BAN}(K) . \mathcal{R}(E) ([a, b], \varphi) : ? ([a, b] \rightarrow E),$$

$$\mathbf{RSIntegrableIsBounded} :: \forall \varphi : \mathbf{StrictMonotonic}([a, b], \mathbb{R}) . \forall f \in (E) ([a, b], \varphi) . f : \mathbf{Bounded}([a, b], E)$$

Proof =

$$I := \int_a^b f d\varphi : \mathbf{In}(E),$$

$$\mathbf{Assume} (1) : f ! \mathbf{Bounded},$$

$$\mathbf{Assume} P : \mathfrak{P}[a, b],$$

$$\mathbf{Assume} (n + 1, t) : \mathbf{In}(P),$$

$$(i, 2) := \mathfrak{d}\mathbf{Bounded}(1) \mathfrak{d}(n + 1, t) \mathfrak{d}P \mathfrak{d}\mathfrak{P}[a, b] : \sum i \in n . \forall \eta \in \mathbb{R}_{++} . \exists x \in [t_i, t_{i+1}] . \|f(x)\| \geq \eta,$$

$$(3) := \mathfrak{d}\mathbf{StrictlyMonotonic}(\varphi)(n + 1, t)(i) : \varphi(t_{i+1}) - \varphi(t_i),$$

$$(x, 4) := \mathbf{FiniteSelection} \mathfrak{d}\mathbf{Norm} \mathfrak{d}I(2)(3) : \sum x : \prod [u, v] : \mathbf{ClosedInterval}[a, b] . [u, v] .$$

$$. \left\| I - \sum_{i=1}^n f(x[t_i, t_{i+1}]) (\varphi(t_{i+1}) - \varphi(t_i)) \right\| > 1;$$

$$\leadsto (2) := \mathfrak{d}^{-1} \mathbf{definiteIntegral} \mathfrak{d}\mathbf{NetLimit} : \int_a^b f d\varphi \neq I,$$

$$(3) := (2) \mathfrak{d}I : \perp;$$

$$\leadsto (4) := E(\perp) : \left(f : \mathbf{Bounded}([a, b], \mathbb{R}) \right);$$

□

$$\mathbf{SummableVariation} :: \prod E \in \mathbf{BAN}(K) . ([a, b] \rightarrow \mathbb{R}) \rightarrow ? ([a, b] \rightarrow E)$$

$$f : \mathbf{SummableVariation} \iff \Lambda \varphi : [a, b] \rightarrow \mathbb{R} . \lim_{(n+1, t) \in \mathfrak{P}[a, b]} \sum_{i=1}^n \omega(f, [t_i, t_{i+1}]) |\varphi(t_{i+1}) - \varphi(t_i)| = 0$$

RiemannIntegrabilityCriterion :: $\forall \varphi : [a, b] \rightarrow \mathbb{R} . \forall f : \text{SummableVariation}(E) \left([a, b], \varphi \right) .$

$. f \in \mathcal{R}(E) \left([a, b], \varphi \right)$

Proof =

Assume $x : \prod [t, s] : \text{ClosedInterval}[a, b] . [t, s],$

Assume $\varepsilon : \mathbb{R}_{++},$

$(\delta, 1) := \text{SummableVariation}(f)(\varepsilon) :$

$: \sum \delta \in \mathbb{R}_{++} . \forall (n+1, t) : \delta\text{-Mesh}[a, b] . \sum_{i=1}^n \omega \left(f, [t_i, t_{i+1}] \right) |\varphi(t_i) - \varphi(t_{i+1})| < \varepsilon,$

Assume $(n+1, t), (m+1, s) : \delta\text{-Mesh}[a, b],$

$(k+1, u) := (n+1, t) \cup (m+1, s) : \frac{\delta}{2}\text{-Mesh}[a, b],$

$(i, 2) := \text{b}(k+1, u)(n+1, t) : \sum i : k \rightarrow n : \forall l \in k . t_{i(l)} \leq u_l < t_{i(l)+1},$

$(j, 3) := \text{b}(k+1, u)(m+1, s) : \sum j : k \rightarrow m : \forall l \in k . s_{j(l)} \leq u_l < s_{j(l)+1},$

$() := \text{SummableVariation}(f)(\varepsilon) \text{DistributiveScalarMult}(E) \text{TriangleIneq}(E) \text{AbsHomogen}(E)$

$\text{SummableVariation}(f, \cdot)(1) \left(\text{SummableVariation}(f)(\varepsilon)(n+1, t) \text{SummableVariation}(f)(\varepsilon)(m+1, s) \right) :$

$$\begin{aligned} & : \left\| \sum_{i=1}^n f \left(x[t_i, t_{i+1}] \right) (\varphi(t_{i+1}) - \varphi(t_i)) - \sum_{j=1}^m f \left(x[s_j, s_{j+1}] \right) (\varphi(s_{j+1}) - \varphi(s_j)) \right\| = \\ & = \left\| \sum_{l=1}^k f \left(x[t_{i(l)}, t_{i(l)+1}] \right) (\varphi(u_{l+1}) - \varphi(u_l)) - \sum_{l=1}^k f \left(x[s_{j(l)}, s_{j(l)+1}] \right) (\varphi(u_{l+1}) - \varphi(u_l)) \right\| = \\ & = \left\| \sum_{l=1}^k \left(f \left(x[t_{i(l)}, t_{i(l)+1}] \right) - f \left(x[s_{j(l)}, s_{j(l)+1}] \right) \right) (\varphi(u_{l+1}) - \varphi(u_l)) \right\| \leq \\ & \leq \sum_{l=1}^k \left\| f \left(x[t_{i(l)}, t_{i(l)+1}] \right) - f \left(x[s_{j(l)}, s_{j(l)+1}] \right) \right\| |\varphi(u_{l+1}) - \varphi(u_l)| \leq \\ & \leq \sum_{l=1}^k \omega \left(f, [\min(t_{i(l)}, s_{j(l)}), \max(t_{i(l)+1}, s_{j(l)+1})] \right) |\varphi(u_{l+1}) - \varphi(u_l)| < \varepsilon; \end{aligned}$$

$\leadsto (*) := \text{SummableVariation}(f)(\varepsilon) \left([a, b], \varphi \right) \text{Complete}(E) \text{NetCauchy}(E) : f \in \mathcal{R}(E) \left([a, b], \varphi \right);$

□

ContinuousIsRiemannIntegrable :: $\forall f \in C([a, b], E) . f \in \mathcal{R}([a, b], E)$

Proof =

(1) := **CompactUCCriterion**(δf) : $\left(f : UC([a, b], E) \right)$,

Assume $\varepsilon : \mathbb{R}$,

$(\delta, 2) := \delta\mathbf{UC}(f, 1) \left(\frac{\varepsilon}{b-a} \right) : \sum \delta \in \mathbb{R}_{++} . \forall x, y \in [a, b] : |x - y| < \delta . \|f(x) - f(y)\| < \frac{\varepsilon}{b-a},$

Assume $(n + 1, t) : \delta\mathbf{Mesh}[a, b]$,

$() := (2)(\delta\mathbf{Mesh})\mathbf{DistributiveScalarMult}(E) :$

$: \sum_{i=1}^n \omega(f, [t_i, t_{i+1}]) (t_{i+1} - t_i) < \frac{\varepsilon}{b-a} \sum_{i=1}^n t_{i+1} - t_i = \frac{\varepsilon(b-a)}{b-a} = \varepsilon;$

$\leadsto (2) := \delta^{-1}\mathbf{SummableVariation} : \left(f : \mathbf{SummableVariation}([a, b], \text{id}) \right),$

$(*) := \mathbf{RiemannIntegrabilityCriterion}(2) : f \in \mathcal{R}([a, b], E);$

□

MonotonicIsRiemannIntegrable :: $\forall f : \mathbf{Monotonic}([a, b], \mathbb{R}) . \forall \varphi \in C([a, b], \mathbb{R}) . f \in \mathcal{R}(\mathbb{R})([a, b], \varphi) .$

Proof =

(1) := **CompactUCCriterion**($\delta \varphi$) : $\left(\varphi : UC([a, b], \mathbb{R}) \right)$,

Assume $\varepsilon : \mathbb{R}$,

$(\delta, 2) := \delta\mathbf{UC}(\varphi, 1) \left(\frac{\varepsilon}{f(b) - f(a)} \right) : \sum \delta \in \mathbb{R}_{++} . \forall x, y \in [a, b] : |x - y| < \delta . |\varphi(x) - \varphi(y)| < \frac{\varepsilon}{f(b) - f(a)},$

Assume $(n + 1, t) : \delta\mathbf{Mesh}[a, b]$,

$() := (2)(\delta\mathbf{Mesh})\mathbf{DistributiveScalarMult}(E)\delta\omega(f, \cdot)\delta\mathbf{Monotonic}(f) :$

$: \sum_{i=1}^n \omega(f, [t_i, t_{i+1}]) (\varphi(t_{i+1}) - \varphi(t_i)) < \frac{\varepsilon}{f(b) - f(a)} \sum_{i=1}^n t_{i+1} - t_i = \frac{\varepsilon(f(b) - f(a))}{f(b) - f(a)} = \varepsilon;$

$\leadsto (2) := \delta^{-1}\mathbf{SummableVariation} : \left(f : \mathbf{SummableVariation}([a, b], \varphi) \right),$

$(*) := \mathbf{RiemannIntegrabilityCriterion}(2) : f \in \mathcal{R}(\mathbb{R})([a, b], \varphi);$

□

RiemannIntegrableFormVS :: $\forall E \in \mathbf{BAN}(k) . \forall [a, b] : \mathbf{TypeClosedInterval}(\mathbb{R}) . \forall \varphi : [a, b] \rightarrow \mathbb{R} .$
 $: \mathcal{R}(E)([a, b], \varphi) \in \mathbf{VS}(k)$

Proof =

Follows from continuity of addition and scalar multiplication in E .

□

RiemannIntegralIsFunctional :: $\forall E \in \mathbf{BAN}(k) . \forall [a, b] : \mathbf{Typeclosedinterval}(\mathbb{R}) . \forall \varphi : [a, b] \rightarrow \mathbb{R} .$
 $: \mathbf{definiteRSInegral} : \mathcal{R}(E)([a, b], \varphi) \xrightarrow{\mathbf{VS}(k)} E$

Proof =

Follows from continuity of addition and scalar multiplication in E .

□

7.2 Darbuex Lore

$$\mathcal{R}([a, b], \varphi) := \mathcal{R}(\mathbb{R})[a, b] :? ([a, b] \rightarrow \mathbb{R}),$$

$$\text{lowerDarbuexSum} :: \prod [a, b] : \text{ClosedInterval}(\mathbb{R}) . \text{NonDecreasing}([a, b], \mathbb{R}) \rightarrow ([a, b] \rightarrow \mathbb{R}) \rightarrow \text{Mesh}[a, b] \rightarrow \mathbb{R}$$

$$\text{lowerDarbuexSum}(\varphi, f, (n+1, t)) = s(\varphi, f, (n+1, t)) := \sum_{i=1}^n \inf_{x \in [t_i, t_{i+1}]} f(x) (\varphi(t_{i+1}) - \varphi(t_i))$$

$$\text{upperDarbuexSum} :: \prod [a, b] : \text{ClosedInterval}(\mathbb{R}) . \text{upperDecreasing}([a, b], \mathbb{R}) \rightarrow ([a, b] \rightarrow \mathbb{R}) \rightarrow \text{Mesh}[a, b] \rightarrow \mathbb{R}$$

$$\text{LowerDarbuexSum}(\varphi, f, (n+1, t)) = S(\varphi, f, (n+1, t)) := \sum_{i=1}^n \sup_{x \in [t_i, t_{i+1}]} f(x) (\varphi(t_{i+1}) - \varphi(t_i))$$

$$\begin{aligned} \text{LowerDarbuexLemmaI} &:: \forall [a, b] : \text{ClosedInterval}(\mathbb{R}) . \varphi : \text{NonDecreasing}([a, b]) . \forall f : [a, b] \rightarrow \mathbb{R} . \\ &. \forall (n+1, t) : \text{Mesh}([a, b]) . s(\varphi, f, (n+1, t)) = \\ &= \inf \left\{ \sum_{i=1}^n f(x[t_i, t_{i+1}]) (\varphi(t_{i+1}) - \varphi(t_i)) \mid x : \prod [u, v] : \text{ClosedInterval}[a, b] . [u, v] \right\} \end{aligned}$$

Proof =

Trivially, compute infimums.

□

$$\begin{aligned} \text{UpperDarbuexLemmaI} &:: \forall [a, b] : \text{ClosedInterval}(\mathbb{R}) . \varphi : \text{NonDecreasing}([a, b]) . \forall f : [a, b] \rightarrow \mathbb{R} . \\ &. \forall (n+1, t) : \text{Mesh}([a, b]) . S(\varphi, f, (n+1, t)) = \\ &= \sup \left\{ \sum_{i=1}^n f(x[t_i, t_{i+1}]) (\varphi(t_{i+1}) - \varphi(t_i)) \mid x : \prod [u, v] : \text{ClosedInterval}[a, b] . [u, v] \right\} \end{aligned}$$

Proof =

Trivially, compute supremums.

□

$$\begin{aligned} \text{DarbuexIneq} &:: \forall [a, b] : \text{ClosedInterval}(\mathbb{R}) . \varphi : \text{NonDecreasing}([a, b]) . \forall f : [a, b] \rightarrow \mathbb{R} . \\ &. \forall P, Q : \text{Mesh}[a, b] . s(\varphi, f, P) \leq S(\varphi, f, Q) \end{aligned}$$

Proof =

$$R := P \cap Q : \text{Mesh}[a, b],$$

$$(*) := \partial s(\varphi, f, \cdot) \partial S(\varphi, f, \cdot) : s(\varphi, f, P) \leq s(\varphi, f, R) \leq S(\varphi, f, R) \leq S(\varphi, f, Q);$$

lowerDarbuexLemmaII :: $\forall [a, b] : \text{ClosedInterval}(\mathbb{R}) . \forall \varphi : C \ \& \ \text{Increasing}([a, b], \mathbb{R}) .$

$$. \forall f : \text{Bounded}([a, b], \mathbb{R}) . \lim_{P \in \mathfrak{P}[a, b]} s(f, \varphi, P) = \lim_{\varepsilon \rightarrow 0} \sup \left\{ s(\varphi, f, P) \mid P : \varepsilon\text{-Mesh}[a, b] \right\}$$

Proof =

Assume $\varepsilon : \mathbb{R}_{++}$,

Assume $P : \varepsilon\text{-Mesh}$,

$$() := \mathfrak{D}s(\varphi, f, P) : \sup_{x \in [a, b]} f(x)(\varphi(b) - \varphi(a)) \geq s(\varphi, f, P) \geq \inf_{x \in [a, b]} f(x)(\varphi(b) - \varphi(a));$$

$$\leadsto (1) := \mathfrak{D}^{-1}\text{Bounded} : \left(s(\varphi, f, P) : \text{Bounded}(\mathbb{R}) \right),$$

$$m(\varepsilon) := \sup \left\{ s(\varphi, f, P) \mid P : \varepsilon\text{-Mesh}[a, b] \right\} : \mathbb{R};$$

$$\leadsto m := I(\rightarrow) : \mathbb{R}_{++} \rightarrow \mathbb{R},$$

$$(2) := \mathfrak{D}m\mathfrak{D}\text{supremum} : \left(m : \text{Increasing} \right) \ \& \ m \geq \inf_{x \in [a, b]} f(x)(\varphi(b) - \varphi(a)),$$

$$\underline{I} := \lim_{\varepsilon \rightarrow 0} m(\varepsilon) : \mathbb{R},$$

Assume $\varepsilon : \mathbb{R}_{++}$,

$$(P, 3) := \mathfrak{D}\underline{I}\left(\frac{\varepsilon}{2}\right) : \sum (t, (n+1)) : \text{Mesh}[a, b] . \underline{I} - s\left(\varphi, f, (t, n-1)\right) < \frac{\varepsilon}{2},$$

$$(\delta, 4) := \mathfrak{D}^{-1}UC(\varphi) \left(\frac{\varepsilon}{2n\omega(f, [a, b])} \right) : \sum \delta \in \mathbb{R} . \forall x, y \in [a, b] . |\varphi(x) - \varphi(y)| < \frac{\varepsilon}{2n\omega(f, [a, b])},$$

$$\lambda := \min_{i \in n} t_{i+1} - t_i : \mathbb{R}_{++},$$

$$r := \min(\lambda, \delta) : \mathbb{R}_{++},$$

Assume $Q : r\text{-Mesh}[a, b]$,

$$() := \mathfrak{D}s(f, \varphi, Q) \text{br} \mathfrak{D}Q(3)(4) : \underline{I} - s(f, \varphi, Q) < \varepsilon;$$

$$\leadsto (*) := \mathfrak{D}^{-1}\text{NetLimit} : \lim_{P \in \mathfrak{P}[a, b]} S(\varphi, f, P) = \underline{I};$$

□

lowerDarbuexLemmaII :: $\forall [a, b] : \text{ClosedInterval}(\mathbb{R}) . \forall \varphi : C \ \& \ \text{Increasing}([a, b], \mathbb{R}) .$

$$. \forall f : \text{Bounded}([a, b], \mathbb{R}) . \lim_{P \in \mathfrak{P}[a, b]} S(f, \varphi, P) = \lim_{\varepsilon \rightarrow 0} \inf \left\{ S(\varphi, f, P) \mid P : \varepsilon\text{-Mesh}[a, b] \right\}$$

Proof =

...

□

lowerDarbuexIntegral :: $\prod [a, b] : \text{ClosedInterval}(\mathbb{R}) .$

$$. \text{NonDecreasing}([a, b], \mathbb{R}) \rightarrow \text{Bounded}([a, b], \mathbb{R}) \rightarrow \mathbb{R}$$

$$\text{lowerDarbuexIntegral}(\varphi, f) = \underline{I}(\varphi, f) := \lim_{P \in \mathfrak{P}[a, b]} s(\varphi, f, P)$$

upperDarbuexIntegral :: $\prod [a, b] : \text{ClosedInterval}(\mathbb{R}) .$

$$. \text{NonDecreasing}([a, b], \mathbb{R}) \rightarrow \text{Bounded}([a, b], \mathbb{R}) \rightarrow \mathbb{R}$$

$$\text{upperDarbuexIntegral}(\varphi, f) = \bar{I}(\varphi, f) := \lim_{P \in \mathfrak{P}[a, b]} S(\varphi, f, P)$$

DarbuexCriterion :: $\forall [a, b] : \text{ClosedInterval}(\mathbb{R}) . \forall \varphi \in C \ \& \ \text{Increasing}(\mathbb{R}) . \forall f : [a, b] \rightarrow \mathbb{R} .$

$$f \in \mathcal{R}([a, b], \varphi) \iff \bar{I}(\varphi, f) = \underline{I}(\varphi, f)$$

Proof =

Assume $R : \bar{I}(\varphi, f) = \underline{I}(\varphi, f),$

Assume $(n + 1, t) : \text{Mesh}[a, b],$

$() := \text{infimum} \text{supremum} \text{LowerDarbuexCriterionI} \otimes \text{UpperDarbuexCriterionII}([a, b], \varphi, f, (n + 1, t)) :$

$$: \forall x : \prod [u, v] : \text{ClosedInterval}[a, b] . [u, v] .$$

$$. s(\varphi, f, (n + 1, t)) \leq \sum_{i=1}^n f(x[t_i, t_{i+1}]) (\varphi(t_i) - \varphi(t_{i+1})) \leq S(\varphi, f, (n + 1, t));$$

$$\leadsto () := \text{definiteRSIntegral} \text{RDoubleIneqLimit} I(\forall) : \int_a^b f \, d\varphi = \underline{I}(\varphi, f);$$

$$\leadsto R := I(\Leftarrow) : \text{Left} \Leftarrow \text{Right},$$

Assume $L : f \in \mathcal{R}([a, b], \varphi),$

Assume $\varepsilon : \mathbb{R}_{++},$

$$(\delta_0, 1) := \text{R}([a, b], \varphi)(f) \left(\frac{\varepsilon}{4} \right) : \sum \delta_0 \in \mathbb{R}_{++} . \forall (n + 1, t, x) : \delta_0 \text{-PointedMesh} . \left| \sum_{i=1}^n f(x_i) (\varphi(t_{i+1}) - \varphi(t_i)) - \right.$$

$$(\delta_-, 2) := \text{I}(\varphi, f) \left(\frac{\varepsilon}{6} \right) :$$

$$: \sum \delta_- \in \mathbb{R}_{++} . \forall P : \delta_- \text{-Mesh}[a, b] . |\underline{I}(\varphi, f) - s(\varphi, f, P)| < \frac{\varepsilon}{6},$$

$$(\delta_+, 3) := \text{I}(\varphi, f) \left(\frac{\varepsilon}{6} \right) : \sum \delta_+ \in \mathbb{R}_{++} . \forall P : \delta_+ \text{-Mesh}[a, b] . |\bar{I}(\varphi, f) - S(\varphi, f, P)| < \frac{\varepsilon}{6},$$

$$\delta := \min(\delta_-, \delta_0, \delta_+) : \mathbb{R}_{++},$$

Assume $(n + 1, t) : \delta \text{-Mesh}[a, b],$

$$(x, 4) := \text{infimum} \text{supremum} s(\varphi, f, (n + 1, t)) \left(\frac{\varepsilon}{6} \right) :$$

$$: \sum x : \prod i \in n . [t_i, t_{i+1}] . \left| s(\varphi, f, (n + 1, t)) - \sum_{i=1}^n f(x_i) (\varphi(t_{i+1}) - \varphi(t_i)) \right| < \frac{\varepsilon}{6},$$

$$(y, 5) := \text{supremum} S(\varphi, f, (n + 1, t)) \left(\frac{\varepsilon}{6} \right) :$$

$$: \sum y : \prod i \in n . [t_i, t_{i+1}] . \left| S(\varphi, f, (n + 1, t)) - \sum_{i=1}^n f(y_i) (\varphi(t_{i+1}) - \varphi(t_i)) \right| < \frac{\varepsilon}{6},$$

$$() := \text{TriangleIneq}(1)(2)(3)(4)(5) \text{p} \delta \text{I}(\varphi, f) \text{I}(\varphi, f) : |\underline{I}(\varphi, f) - \bar{I}(\varphi, f)| \leq$$

$$\leq \left| \underline{I}(\varphi, f) - s(\varphi, f, (n + 1, t)) \right| + \left| s(\varphi, f, (n + 1, t)) - \sum_{i=1}^n f(x_i) (\varphi(t_{i+1}) - \varphi(t_i)) \right| + \\ + \left| \sum_{i=1}^n f(x_i) (\varphi(t_{i+1}) - \varphi(t_i)) - \int_a^b f \, d\varphi \right| + \left| \sum_{i=1}^n f(y_i) (\varphi(t_{i+1}) - \varphi(t_i)) - \int_a^b f \, d\varphi \right| + \\ + \left| S(\varphi, f, (n + 1, t)) - \sum_{i=1}^n f(y_i) (\varphi(t_{i+1}) - \varphi(t_i)) \right| + \left| \bar{I}(\varphi, f) - S(\varphi, f, (n + 1, t)) \right| < \varepsilon;$$

$$\leadsto () := \text{AbsValue}(\text{absValue}(\mathbb{R})) \lim_{\varepsilon \rightarrow 0} I(\forall) : \underline{I}(\varphi, f) = \bar{I}(\varphi, f);$$

$$\leadsto (*) := I(\iff) \text{RI}(\Rightarrow) : \text{This};$$

□

$\varphi : C$ & **Increasing** $\left([a, b], \mathbb{R}\right)$

RiemannIntegrableHaveSummableVariation :: $\forall f \in \mathcal{R}\left([a, b], \varphi\right) . f : \mathbf{SummableVariation}(\mathbb{R})\left([a, b], \varphi\right)$

Proof =

$$I := \int_a^b f d\varphi : \mathbb{R},$$

Assume $\varepsilon : \mathbb{R}_{++}$,

$$(\delta_-, 1) := \mathbf{DarbuexCriterion}(f) \delta I \left(\frac{\varepsilon}{2} \right) : \exists \delta_- \in \mathbb{R}_{++} . \forall P : \delta_- \mathbf{-Mesh}[a, b] . \left| \int_a^b f d\varphi - s(\varphi, f, P) \right| < \frac{\varepsilon}{2},$$

$$(\delta_+, 2) := \mathbf{DarbuexCriterion}(f) \delta \bar{I} \left(\frac{\varepsilon}{2} \right) : \exists \delta_+ \in \mathbb{R}_{++} . \forall P : \delta_+ \mathbf{-Mesh}[a, b] . \left| \int_a^b f d\varphi - S(\varphi, f, P) \right| < \frac{\varepsilon}{2},$$

$$\delta := \min(\delta_-, \delta_+) : \mathbb{R}_{++},$$

Assume $(n + 1, t) : \delta \mathbf{-Mesh}[a, b]$,

$$() := \delta \omega(f, \cdot) \delta^{-1} S \left(\varphi, f, (n + 1, t) \right) \delta^{-1} s \left(\varphi, f, (n + 1, t) \right) \mathbf{p}(\delta) \delta(n + 1, t)(1)(2) :$$

$$: \sum_{i=1}^n \omega \left(f, [t_i, t_{i+1}] \right) (\varphi(t_i) - \varphi(t_{i+1})) = S \left(\varphi, f, (n + 1, t) \right) - s \left(\varphi, f, (n + 1, t) \right) < \varepsilon;$$

$$\leadsto (1) := \delta^{-1} \mathbf{NetLimit} I(\forall) I(\exists)(\delta) I(\forall) : \lim_{(n+1, t) \in \mathfrak{P}[a, b]} \sum_{i=1}^n \omega \left(f, [t_i, t_{i+1}] \right) (\varphi(t_i) - \varphi(t_{i+1})) = 0,$$

$$(*) := \delta^{-1} \mathbf{SummableVariation} : \mathbf{This};$$

□

ContractionIsIntegrable :: $\forall f \in \mathcal{R}\left([a, b], \varphi\right) . \forall [c, d] : \mathbf{ClosedInterval}[a, b] . f|_{[c, d]} \in \mathcal{R}\left([c, d], \varphi\right)$

Proof =

Sums of variations of contraction can be bounded by sums of variations of f .

□

AbsValIsIntegrable :: $\forall f \in \mathcal{R}\left([a, b], \varphi\right) . |f|_{[c, d]} \in \mathcal{R}\left([c, d], \varphi\right)$

Proof =

Sums of variations of absolute values can be bounded by sums of variations of f .

□

SquareIsIntegrable :: $\forall f \in \mathcal{R}\left([a, b], \varphi\right) . f^2 \in \mathcal{R}\left([a, b], \varphi\right)$

Proof =

Use estimate for variation

$$\begin{aligned} \omega \left(f^2, A \right) &= \sup_{x, y \in A} \|f^2(x) - f^2(y)\| = \sup_{x, y \in A} \left\| (f(x) + f(y))(f(x) - f(y)) \right\| \leq 2\|f\|_\infty \sup_{x, y \in A} |f(x) - f(y)| = \\ &= 2\|f\|_\infty \omega(f, A) \end{aligned}$$

□

RiemannIntegrableFormAlgebra :: $\mathcal{R}([a, b], \varphi) : \text{Algebra}(\mathbb{R})$

Proof =

Use representation for $f, g \in \mathcal{R}([a, b], \varphi)$

$$fg = \frac{(f+g)^2 - (f-g)^2}{4}$$

□

IntegralDecomposition :: $\forall f \in \mathcal{R}([a, b], \varphi) . \forall c \in [a, b] . \int_a^b f \, d\varphi = \int_a^c f \, d\varphi + \int_c^b f \, d\varphi$

Proof =

$$\int_a^b f \, d\varphi = \int_a^b I_{[a,c]}f + I_{[c,b]}f \, d\varphi = \int_a^b I_{[a,c]}f \, d\varphi + \int_a^b I_{[c,b]}f \, d\varphi = \int_a^c f \, d\varphi + \int_c^b f \, d\varphi$$

□

inverseIntegral :: $\mathcal{R}([a, b], \varphi) \rightarrow \text{ClosedInterval}[a, b] \rightarrow \mathbb{R}$

$$\text{inverseIntegral}(f, [c, d]) = \int_c^d f \, d\varphi := - \int_d^c f \, d\varphi$$

generalAntiderivative :: $\mathcal{R}([a, b], \varphi) \rightarrow [a, b] \rightarrow \mathbb{R}$

$$\text{generalAntiderivative}(f) = \int f := \lambda x \in [a, b] . \int_a^x f \, d\varphi$$

7.3 Integral Estimates

$$\text{IntegralIsMonotonic} :: \forall f, g \in \mathcal{R}([a, b], \varphi) . \forall (0) : f \leq g . \int_a^b f \, d\varphi \leq \int_a^b g \, d\varphi$$

Proof =

For every pointed mesh $(n+1, t, x)$ it holds

$$\sum_{i=1}^n f(x_i)(\varphi(t_{i+1}) - \varphi(t_i)) \leq \sum_{i=1}^n g(x_i)(\varphi(t_{i+1}) - \varphi(t_i)),$$

and taking limit over $\mathfrak{P}[a, b]$ delivers the result.

□

$$\text{IntegralTriangleIneq} :: \forall f \in \mathcal{R}([a, b], \varphi) . \left| \int_a^b f \, d\varphi \right| \leq \int_a^b |f| \, d\varphi$$

Proof =

For every pointed mesh $(n+1, t, x)$ it holds

$$\left| \sum_{i=1}^n f(x_i)(\varphi(t_{i+1}) - \varphi(t_i)) \right| \leq \sum_{i=1}^n |f(x_i)|(\varphi(t_{i+1}) - \varphi(t_i)),$$

and taking limit over $\mathfrak{P}[a, b]$ with continuity of $|\cdot|$ delivers the result.

□

$$\begin{aligned} \text{BasicIntegralEstimate} :: \forall f \in \mathcal{R}([a, b], \varphi) . \\ . \left(\inf_{x \in [a, b]} f(x) \right) (\varphi(b) - \varphi(a)) \leq \int_a^b f \, d\varphi \leq \left(\sup_{x \in [a, b]} f(x) \right) (\varphi(b) - \varphi(a)) \end{aligned}$$

Proof =

By definition of infimum and supremum

$$\inf_{x \in [a, b]} f(x) \leq f \leq \sup_{x \in [a, b]} f(x),$$

So by **IntegralMonotonic** this estimate holds.

□

$$\text{BasicMeanValueIntegral} :: \forall f \in \mathcal{R}([a, b], \varphi) . \exists \mu \in \left[\inf_{x \in [a, b]} f(x), \sup_{x \in [a, b]} f(x) \right] . \int_a^b f \, d\varphi = \mu(\varphi(b) - \varphi(a))$$

Proof =

$$\mu = \frac{1}{\varphi(b) - \varphi(a)} \int_a^b f \, d\varphi$$

$$\text{By BasicIntegralEstimate } \mu \in \left[\inf_{x \in [a, b]} f(x), \sup_{x \in [a, b]} f(x) \right]$$

□

$$\text{ContBasicMeanValueIntegral} :: \forall f \in C[a, b] . \exists x \in [a, b] . \int_a^b f \, d\varphi = f(x)(\varphi(b) - \varphi(a))$$

Proof =

By **IntermediateValueTHM** there exists $x : f(x) = \mu$, where μ selected as in the previous theorem.
□

$$\begin{aligned} \text{MeanValueIntegralI} :: & \forall f, g \in \mathcal{R}([a, b], \varphi) . \forall (0) : g \geq 0 . \exists \mu \in \left[\inf_{x \in [a, b]} f(x), \sup_{x \in [a, b]} f(x) \right] : \\ & : \int_a^b f g d\varphi = \mu \int_a^b g d\varphi \end{aligned}$$

Proof =

By initial assumptions

$$\inf_{x \in [a, b]} f(x)g \leq fg \leq \sup_{x \in [a, b]} f(x)g,$$

then the proof follows as with the basic estimate.
□

$$\begin{aligned} \text{ContMeanValueIntegralI} :: & \forall g \in \mathcal{R}([a, b], \varphi) . \forall f \in C[a, b] . \forall (0) : g \geq 0 . \exists x \in [a, b] : \\ & : \int_a^b f g d\varphi = f(x) \int_a^b g d\varphi \end{aligned}$$

Proof =

...

□

$$\text{AbelTransform} :: \forall a, b : \mathbb{N} \rightarrow \mathbb{R} . \forall n \in \mathbb{N} . \sum_{i=1}^n a_i b_i = b_n S_n(a) + \sum_{i=1}^{n-1} S_i(a)(b_i - b_{i+1})$$

Proof =

$$(*) := \text{sum} \text{ } \text{ }^{-1} S_1(a) :$$

$$: \sum_{i=1}^n a_i b_i = \sum_{i=1}^n (S_i(a) - S_{i-1}(a)) b_i = \sum_{i=1}^n S_i(a) b_i - \sum_{i=1}^{n-1} S_i(a) b_{i+1} = S_n(a) b_n + \sum_{i=1}^{n-1} S_i(a)(b_i - b_{i+1});$$

□

$$\begin{aligned} \text{AbelTransformIneq} :: & \forall a, b : \mathbb{N} \rightarrow \mathbb{R} . \forall m, M \in \mathbb{R} . \forall (0) : \forall n \in \mathbb{N} . m \leq S_n(a) \leq M . \\ & . \forall (00) : b \geq 0 . \forall (000) : (b : \text{NonIncreasing}) . \forall n \in \mathbb{N} . b_1 m \leq \sum_{i=1}^n a_i b_i \leq b_1 M \end{aligned}$$

Proof =

$$(1) := \text{AbelTransform}(0)(00)(000)(M) \text{ } \text{ } \text{Distributive}(\text{mult}(\mathbb{R})) :$$

$$: \sum_{i=1}^n a_i b_i = S_n(a) b_n + \sum_{i=1}^{n-1} S_i(a)(b_i - b_{i+1}) \leq M b_n + \sum_{i=1}^{n-1} M b_i = M b_1,$$

$$(2) := \text{AbelTransform}(0)(00)(000)(m) \text{ } \text{ } \text{Distributive}(\text{mult}(\mathbb{R})) :$$

$$: \sum_{i=1}^n a_i b_i = S_n(a) b_n + \sum_{i=1}^{n-1} S_i(a)(b_i - b_{i+1}) \geq m b_n + \sum_{i=1}^{n-1} m b_i = m b_1,$$

□

ContinuousAntiderivative :: $\forall f \in \mathcal{R}[a, b] . \int f \in C[a, b]$

Proof =

Assume $x : \text{In}(a, b)$,

Assume $\varepsilon : \mathbb{R}_{++}$,

$\delta := \min \left(\frac{\varepsilon}{\|f\|_\infty}, x - a, b - x \right) : \mathbb{R}_{++}$,

Assume $h : \text{In}(-\delta, \delta)$,

$() := \text{generalAntiderivative}(f) \text{IntegralDecomposition IntegralTriangleIneq}$
BasicIntegralEstimate($|f|$) $\delta h \delta$:

$$\begin{aligned} & : \left| \int f(x) - \int f(x+h) \right| = \left| \int_a^x f(x) \, dx - \int_a^{x+h} f(x) \, dx \right| = \left| \int_x^{x+h} f(x) \, dx \right| \leq \\ & \leq \left| \int_x^{x+h} |f|(x) \, dx \right| \leq \|f\|_\infty |h| < \varepsilon; \end{aligned}$$

$$\leadsto (*) := \text{d}^{-1}C[a, b] : \left(\int f \in C[a, b] \right),$$

□

IntegralMeanValueLemma :: $\forall f, g \in \mathcal{R}[a, b] . \forall (0) : g > 0 . \forall g : \text{NonDecreasing} . \exists x \in [a, b] .$

$$. \int_a^b f(x)g(x) \, dx = g(a) \int_a^x f(x) \, dx$$

Proof =

Assume $(n+1, t) : \text{Mesh}[a, b]$,

$() := \text{RiemannIntegralIsFunctional}(f) \text{IntegralDecomposition} \left(f, (n+1, t) \right) :$

$$\int_a^b f(x)g(x) \, dx = \sum_{i=1}^n \int_{t_i}^{t_{i+1}} f(x)g(x) \, dx = \sum_{i=1}^n g(t_i) \int_{t_i}^{t_{i+1}} f(x) \, dx + \int_{t_i}^{t_{i+1}} f(x) \left(g(x) - g(t_i) \right) \, dx;$$

$$\leadsto (1) := I(\forall) : \forall (n+1, t) : \text{Mesh}[a, b] .$$

$$. \int_a^b f(x)g(x) \, dx = \sum_{i=1}^n g(t_i) \int_{t_i}^{t_{i+1}} f(x) \, dx + \int_{t_i}^{t_{i+1}} f(x) \left(g(x) - g(t_i) \right) \, dx,$$

Assume $\varepsilon : \mathbb{R}_{++}$,

$(\delta, 2) := \text{SummableVariation}(g) \frac{\varepsilon}{\|f\|_\infty} :$

$$: \sum \delta \in \mathbb{R}_{++} . \forall (n+1, t) : \delta\text{-Mesh}[a, b] . \sum_{i=1}^n \omega \left(g, [t_i, t_{i+1}] \right) (t_{i+1} - t_i) < \frac{\varepsilon}{\|f\|_\infty},$$

Assume $(n+1, t) : \delta\text{-Mesh}$,

$() := \text{TriangleIneq IntegralTriangleIneq BasicIntegralEstimate} \delta(n+1, t)(2) :$

$$\begin{aligned} & : \left| \sum_{i=1}^n \int_{t_i}^{t_{i+1}} f(x) \left(g(x) - g(t_i) \right) \, dx \right| \leq \sum_{i=1}^n \int_{t_i}^{t_{i+1}} |f(x)| |g(x) - g(t_i)| \, dx \leq \\ & \leq \|f\|_\infty \sum_{i=1}^n \omega \left(f, [t_i, t_{i+1}] \right) (t_{i+1} - t_i) < \varepsilon; \end{aligned}$$

$$\leadsto (2) := \text{d}^{-1}\text{NetLimit} : \lim_{(n+1, t) \in \mathfrak{P}[a, b]} \sum_{i=1}^n \int_{t_i}^{t_{i+1}} f(x) \left(g(x) - g(t_u) \right) \, dx = 0,$$

$$m := \min_{x \in [a, b]} \int f(x) : \mathbb{R},$$

$$M := \max_{x \in [a, b]} \int f(x) : \mathbb{R},$$

$$\text{Assume } (n, t + 1) : \text{Mesh}[a, b],$$

$$() := \text{AbelTrandformIneq}(g(t), \dots) \mathfrak{p} m \mathfrak{p} M(0)(00) : g(a)m \leq \sum_{i=1}^n g(t_i) \int_{t_i}^{t_{i+1}} \leq g(a)M;$$

$$\leadsto (3) := \lim_{P \in \mathfrak{p}[a, b]} (1)(2)(P) : g(a)m \leq \int_a^b f(x)g(x)dx \leq g(a)M,$$

$$\mu := \frac{\int_a^b f(x)g(x) \, dx}{g(a)} : \mathbb{R},$$

$$(4) := (3) \mathfrak{p} \mu : \mu \in m, M,$$

$$(x, 5) := \text{IntermediateValueTHM} \left(\int f \right) (4) : \sum x \in [a, b] . \mu = \int_a^x f(x) \, dx,$$

$$(6) := (5) \mathfrak{p} \mu : \int_a^b f(x)g(x) \, dx = g(a) \int_a^x f(x) \, dx;$$

□

$$\text{IntegralMeanValueTHMII} :: \forall f, g \in \mathcal{R}[a, b] . \forall (0) : \left(g : \text{Monotonic} \right) . \exists s \in [a, b] .$$

$$: \int_a^b g(x)f(x) \, dx = g(a) \int_a^s f(x) \, dx - g(b) \int_s^b f(x) \, dx$$

Proof =

$$G := \Lambda x \in [a, b] . \max_{i \in \{1, -1\}} i(g(b) - g(x)) : \text{NonIncreasing}([a, b], \mathbb{R}),$$

$$(1) := \mathfrak{p} G : G > 0,$$

$$(s, 2) := \mathfrak{d} G \text{IntegralMeanValueLeamma}(f, G, 1) \mathfrak{d} G :$$

$$: \sum s \in [a, b] . g(b) \int_b^a f(x) \, dx - \int_b^a f(x)g(x) \, dx = \pm \int_b^a G(x)f(x) \, dx =$$

$$\pm G(a) \int_a^s f(x) \, dx = g(b) \int_a^s f(x) \, dx - g(a) \int_a^s f(x) \, dx,$$

$$(*) := \text{IntegralDecomposition} \left(- \left((2) - g(b) \int_a^b f(x) \, dx \right) \right) :$$

$$: \int_a^b f(x)g(x) \, dx = g(a) \int_a^s f(x)dx - g(b) \int_s^b f(x)dx;$$

□

7.4 Fundamental Theorem of Calculus

DifferentiableAntiderivative :: $\forall f \in \mathcal{R}[a, b] . \forall x \in (a, b)(0) : f \in C([a, b], \mathbb{R}, x) . \left(\int f \right)'(x) = f(x)$

Proof =

$c := \min(x - a, b - x) : \mathbb{R}_{++}$,

Assume $h : (-c, c)$,

$(1^*) := \text{generalAntiderivative} \text{IntegralDecomposition} \text{d}^{-1} f(a) :$

$$\begin{aligned} & : \int f(x+h) - \int f(x) = \int_a^{x+h} f(t) \, dt - \int_a^x f(t) \, dt = \int_x^{x+h} f(t) \, dt = \\ & = \int_x^{x+h} f(x) + \int_x^{x+h} f(t) - f(x) \, dt = hf(x) + \int_x^{x+h} f(t) - f(x) \, dt, \end{aligned}$$

$() := \text{IntegralTriangleIneq}(f - f(a)) \text{BasicIntegralEstimate}(|f(t) - f(a)|) \text{d}^{-1} \omega :$

$$: \left| \int_x^{x+h} f(t) - f(x) \, dt \right| \leq \int_x^{x+h} |f(t) - f(x)| \, dt \leq \omega\left(f, (x \pm h, x \mp h)\right) |h|;$$

$$\leadsto (1) := I(\forall) : \forall h \in (-c, c) . \int f(x+h) - \int f(x) = hf(x) + \int_x^{x+h} f(t) - f(x) \, dt \ \&$$

$$\ \& \left| \int_x^{x+h} f(t) - f(a) \, dt \right| < \omega\left(f, (x \pm h, x \mp h)\right) |h|,$$

$$(2) := (0) \lim_{h \rightarrow 0} (1_2)(h) : \lim_{h \rightarrow 0} \frac{\int_x^{x+h} f(t) - f(x) \, dt}{h} = 0,$$

$$(*) := \text{d}^{-1} \text{Differential}(1_1)(2) : \left(\int f \right)'(x) = f'(x);$$

□

Antiderivative :: $\mathcal{R}[a, b] \rightarrow ?C[a, b]$

$F : \text{Antiderivative} \iff \Lambda f \in \mathcal{R}[a, b] . \exists X : \text{Finite}[a, b] . \forall x \in X^{\mathbb{C}} . F'(x) = f(x)$

$\text{straightPath} :: ([a..b] \rightarrow \mathbb{R}) \rightarrow \mathbb{R}$

$\text{straightPath}(F) = F|_a^b := F(b) - F(a)$

FundamentalTheoremOfCalculus :: $\forall f \in \text{Piecewise } C[a, b] . \forall F : \text{Antiderivative}(f) .$

$$. \int_a^b f(t) \, dt = F|_a^b$$

Proof =

$(X, 1) := \partial \text{Antiderivative}(F) \partial \text{Piecewise } C[a, b] : \sum X : \text{Finite} . \forall x \in X^{\mathbb{C}} .$

$$. f \in C([a, b], \mathbb{R}, x) \ \& \ F'(x) = f(x),$$

Assume $x : \text{In}(X^{\mathbb{C}}),$

$$(2) := \text{DifferentiableAndtiderivative}(f, x) \partial F(x) : F(x) = \int_a^x f(t) \, dt + F(a),$$

$$(*) := (2) - F(a) : F(x) - F(a) = \int_a^x f(t) \, dt;$$

$$\leadsto (2) := I(\forall) : \forall x \in X^{\mathbb{C}} . \int_a^x f(t) \, dt = F(x) - F(a),$$

$$(*) := \lim_{x \rightarrow b} (2)(b) : \int_a^b f(t) \, dt = F(b) - F(a);$$

□

7.5 Theorems of Integral Calculus [!!]

$$\text{IntegrationByParts} :: \forall v, u : [a, b] \xrightarrow{\text{DIFF}} \mathbb{R} . \int_a^b v(x)u'(x) \, dx = vu|_a^b - \int_a^b v'(x)u(x) \, dx$$

Proof =

$$(1) := \text{ProductDifferential}(v, u) : (vu)' = v'u + vu',$$

$$(2) := \text{FundamentalTheoremOfCalculus}(1) : \int_a^b v'(x)u(x) + v(x)u'(x) \, dx = vu|_a^b,$$

$$(3) := (2) - \int_a^b v'(x)u(x) \, dx : \int_a^b v(x)u'(x) \, dx = vu|_a^b - \int_a^b v'(x)u(x) \, dx;$$

□

$$\text{IntegralReminderTaylorSeria} :: \forall U : \text{Open}(\mathbb{R}) . \forall f \in C^n(U) . \forall [a, x] : \text{ClosedInterval}(U) .$$

$$. f(x) - f(a) = \sum_{k=1}^{n-1} \frac{f^{(k)}(a)(x-a)^k}{k!} + \int_a^x \frac{f^{(n)}(t)(x-t)^{n-1}}{(n-1)!} \, dt$$

Proof =

$$A(1) := \text{FundamentalTheoremOfCalculus}(f', f) : f(x) - f(a) = \int_a^x f'(t) \, dt,$$

$$\text{Assume } m : \text{In}(n-1),$$

$$\text{Assume } A(m) : f(x) - f(a) = \sum_{k=1}^{m-1} \frac{f^{(k)}(a)(x-a)^k}{k!} + \int_a^x \frac{f^{(m)}(t)(x-t)^{m-1}}{(m-1)!} \, dt,$$

$$A(m+1) := \text{IntegrationByParts}(f^{(m)}, (x-t)^{m-1})A(m) :$$

$$: f(x) - f(a) = \sum_{k=1}^m \frac{f^{(k)}(a)(x-a)^k}{k!} + \int_a^x \frac{f^{(m+1)}(t)(x-t)^m}{m!} \, dt;$$

$$\leadsto R := I(\forall) : \forall m \in n-1 . \text{This}(m) \Rightarrow \text{This}(m+1),$$

$$(*) := E(n)A(1)R : \text{This};$$

□

$$\text{ChangeOfVariableInIntegral} :: \forall f \in C[\alpha, \beta] . \forall \varphi : [a, b] \xleftrightarrow{\text{DIFF}} [\alpha, \beta] . \int_a^b f(\varphi(t))\varphi'(t) \, dt = \int_\alpha^\beta f(x) \, dx$$

Proof =

$$F := \lambda x \in [\alpha, \beta] . \int_\alpha^x f(t) \, dt : [\alpha, \beta] \xrightarrow{\text{DIFF}} \mathbb{R},$$

$$(1) := \text{CompositionDiff}(F(\varphi)) : (F(\varphi))' = \varphi' f(\varphi),$$

$$(*) := \text{FundamentalTheoremOfCalculus}(1) : \int_a^b f(\varphi(t))\varphi'(t) \, dt = \int_\alpha^\beta f(x) \, dx;$$

□

7.6 Improper Integral[!]

7.7 Additive Functions of Intervals[!]

8 Lebesgue Measure on the Interval

8.1 Measure of Open Sets

`length` :: `OpenInterval`(\mathbb{R}) $\rightarrow \mathbb{R}_+$

`length` $(a, b) = \lambda(a, b) := b - a$

`FiniteOuterIntervalBound` ::

$\forall (A, B) : \text{OpenInterval}(\mathbb{R}) . \forall n \in \mathbb{N} . \forall (a, b) : \text{DisjointFamily}(\{1, \dots, n\}, \text{OpenInterval}(\mathbb{R})) .$
 $. \forall \sqsupset : \forall k \in \{1, \dots, n\} . (a_k, b_k) \subset (A, B) . \sum_{k=1}^n \lambda(a_k, b_k) \leq \lambda(A, B)$

`Proof` =

$((a, b), \sqsupset, [1]) := \text{sort}((a, b), \Lambda(c, d) : \text{OpenInterval}(\mathbb{R}) . c) :$
 $: \sum (a, b) : \text{DisjointFamily}(\{1, \dots, n\}, \text{OpenInterval}(\mathbb{R})) . \forall k \in \{1, \dots, n\} . (a_k, b_k) \subset (A, B) \ \&$
 $\ \& \forall k \in \{1, \dots, n-1\} . a_k \leq a_{k+1},$
 $[2] := \text{E DisjointFamily}(\{1, \dots, n\}, \text{OpenInterval}(\mathbb{R}), (a, b)) [1] : \forall k \in \{1, \dots, n-1\} . a_k \leq b_k < a_{k+1},$
 $[3] := \text{E } \sqsupset \text{E OpenInterval}(\mathbb{R}) : \forall k \in \{1, \dots, n\} . A \leq a_k \ \& \ b_k \leq B,$
 $[4] := [3.1](1) : A \leq a_1,$
 $[5] := [3.2](n) : b_n \leq B,$
 $[6] := [2] \text{E OrderedField}(\mathbb{R}) : \forall k \in \{1, \dots, n-1\} . b_k - a_{k+1} < 0,$
 $[*] := \Lambda k \in \{1, \dots, n\} \text{E } \lambda(a_k, b_k) \text{E sum}[6][4][5] \text{I } \lambda(A, B) :$
 $: \sum_{k=1}^n \lambda(a_k, b_k) = \sum_{k=1}^n b_k - a_k = b_n + \left(\sum_{k=1}^{n-1} b_k - a_{k+1} \right) - a_1 \leq b_n - a_1 \leq B - A = \lambda(A, B);$

□

`CountableOuterIntervalBound` ::

$\forall (A, B) : \text{OpenInterval}(\mathbb{R}) . \forall (a, b) : \text{DisjointSequence}(\text{OpenInterval}(\mathbb{R})) .$
 $. \forall \sqsupset : \forall k \in \{1, \dots, n\} . (a_k, b_k) \subset (A, B) . \sum_{n=1}^{\infty} \lambda(a_n, b_n) \leq \lambda(A, B)$

`Proof` =

$\sum_{n=1}^{\infty} \lambda(a_n, b_n) = \lim_{n \rightarrow \infty} \sum_{k=1}^n \lambda(a_k, b_k) \leq \lim_{n \rightarrow \infty} \lambda(A, B) = \lambda(A, B) .$

□

`openLebesgueMeasure` :: $\mathcal{T}(\mathbb{R}) \rightarrow \mathbb{R}_+^{\infty}$

`openLebesgueMeasure` $(U) = \lambda U := \sum_{i \in I} \lambda(a_i, b_i) \quad \text{where} \quad (I, (a, b)) = \text{OpenRealStructure}(U)$

OpenOuterIntervalBound ::

$$: \forall U \in \mathcal{T}(\mathbb{R}) . \forall (A, B) : \text{OpenInterval}(\mathbb{R}) . \forall \sqsupset : U \subset (A, B) . \lambda U \leq \lambda(A, B)$$

Proof =

$U = \bigcup_{i \in I} (a_i, b_i)$ by property of real line, where each (a_i, b_i) is disjoint.

\sqsupset says that $(a_i, b_i) \subset (A, B)$ for each $i \in I$.

So by definition and previously proved theorems $\lambda U \leq \lambda(A, B)$.

□

OpenOuterOpenBound ::

$$: \forall U, V \in \mathcal{T}(\mathbb{R}) . \forall \sqsupset : U \subset V . \lambda U \leq \lambda V$$

Proof =

$U = \bigcup_{i \in I} (a_i, b_i)$ by property of real line, where each (a_i, b_i) is disjoint.

Also $V = \bigcup_{i \in J} (c_i, d_i)$, where each (c_i, d_i) is disjoint.

By definition of open interval \sqsupset witnesses partition $E : J \rightarrow 2^I$ of I such that $i \in E_j \iff (a_i, b_i) \subset (c_j, d_j)$.

$$\text{Then, } \lambda U = \sum_{i \in I} \lambda(a_i, b_i) = \sum_{j \in J} \sum_{i \in E_j} \lambda(a_i, b_i) \leq \sum_{j \in J} \lambda(c_j, d_j) = \lambda V.$$

□

OpenLebesgueMeasureAsInf :: $\forall U \in \mathcal{T}(\mathbb{R}) . \lambda U = \min \left\{ \lambda V \mid V \in \mathcal{T}(\mathbb{R}), U \subset V \right\}$

Proof =

Obvious.

□

OpenLebesgueAdditivity :: $\forall U : \text{DisjointSequence}(\mathcal{T}(\mathbb{R})) . \lambda \bigcup_{n=1}^{\infty} U_n = \sum_{n=1}^{\infty} \lambda U_n$

Proof =

$U_n = \bigcup_{i \in I_n} (a_{n,i}, b_{n,i})$ by property of real line, where each $(a_{n,i}, b_{n,i})$ is disjoint.

But, for distinct n, m set U_n, U_m are disjoint.

So, each $(a_{n,i}, b_{n,i})$ and $(a_{m,j}, b_{m,j})$ are disjoint for each $i \in I_n$ and each $j \in J_m$.

Hence, $\left(\sum_{n=1}^{\infty} I_n, (a, b) \right)$ is a suitable representation for $\bigcup_{n=1}^{\infty} U_n$.

By partition of the sum, the result follows.

□

ClosedIntervalBound ::

$:: \forall A, B \in \mathbb{R} . \forall \aleph : A \leq B . \forall n \in \mathbb{N} . \forall (a, b) : \{1, \dots, n\} \rightarrow \text{OpenInterval}(\mathbb{R}) .$

$. \forall \beth : [A, B] \subset \bigcup_{k=1}^n (a_k, b_k) . B - A < \sum_{k=1}^n \lambda(a_k, b_k)$

Proof =

$\alpha_1 := A \in [A, B],$

Assume $m \in \mathbb{N},$

$\left(k_m, [1]\right) := \text{E } \beth(\alpha_m) : \sum k_m \in \{1, \dots, n\} . \alpha_m \in (a_{k_m}, b_{k_m}),$

$[2] := \text{E } \text{OpenInterval}(a_{k_m}, b_{k_m})[1] : A \leq \alpha_m < b_{k_m},$

$\alpha_{m+1} := \text{if } B \in (a_{k_m}, b_{k_m}) \text{ then } \alpha_m \text{ else } b_{k_m} : \mathbb{R},$

$[m.*] := \text{E } \alpha_{m+1}[2] : \alpha_{m+1} \in [A, B];$

$\leadsto \left(m, k, [1]\right) := \text{FiniteRecursion} :$

$: \sum_{m=1}^n \sum k : \{1, \dots, m\} \rightarrow \{1, \dots, n\} . a_{k_1} < A \ \& \ B < b_{k_m} \ \& \ \forall l \in \{1, \dots, m-1\} . a_{k_{l+1}} < b_{k_l} < b_{k_{l+1}},$

$[*] := [1.2] \text{E } \text{sum}(\mathbb{R})[1.2][1.1] :$

$: \sum_{k=1}^n \lambda(a_k, b_k) \geq \sum_{l=1}^m \lambda(a_{k_l}, b_{k_l}) = \sum_{l=1}^m b_{k_l} - a_{k_l} = b_{k_m} + \left(\sum_{l=1}^{m-1} b_{k_l} - a_{k_{l+1}} \right) - a_{k_1} > b_{k_m} - a_{k_1} > B - A;$

□

OpenIntervalSubadditivity ::

$:: \forall (A, B) : \text{OpenInterval}(\mathbb{R}) . \forall I : \text{Countable} . \forall U : I \rightarrow \mathcal{T}(\mathbb{R}) . \forall \aleph : (A, B) = \bigcup_{i \in I} U_i . \lambda(A, B) \leq \sum_{i \in I} \lambda U_i$

Proof =

$\left(J, (a, b), [1]\right) := \text{OpenRealsStructure}(U) :$

$: \sum J : I \rightarrow \text{Countable} . (a, b) : \prod_{i \in I} J_i \rightarrow \text{OpenInterval}(\mathbb{R}) . \forall i \in I . U_i = \bigcup_{j \in J_i} (a_{i,j}, b_{i,j}),$

Assume $\varepsilon \in \mathbb{R}_{++},$

$[2] := \text{E } \aleph \text{E } \text{ClosedIntervals}(\mathbb{R}, [A, B]) : [A, B] \subset (A - \varepsilon, A + \varepsilon) \cup (B - \varepsilon, B + \varepsilon) \cup \bigcup_{i \in I} \bigcup_{j \in J_i} (a_{i,j}, b_{i,j}),$

$\left(n, k, [3]\right) := \text{E } \text{CompactSubset}(\mathbb{R}, [A, B])[2] :$

$: \sum_{n=1}^{\infty} \sum k : \{1, \dots, n\} \rightarrow \sum_{i \in I} J_i . [A, B] \subset (A - \varepsilon, A + \varepsilon) \cup (B - \varepsilon, B + \varepsilon) \cup \bigcup_{l=1}^n (a_{k_l}, b_{k_l}),$

$[\varepsilon.*] := \text{E } \lambda(A, B) \text{ClosedIntervalBound}[3] \text{E } ^2 \text{lengthE } k \Lambda i \in I . \text{I } \lambda(U_i) :$

$: \lambda(A, B) = B - A < \lambda(A - \varepsilon, A + \varepsilon) + \lambda(B - \varepsilon, B + \varepsilon) + \sum_{l=1}^n \lambda(a_{k_l}, b_{k_l}) = 4\varepsilon + \sum_{l=1}^n \lambda(a_{k_l}, b_{k_l}) \leq$

$\leq 4\varepsilon + \sum_{i \in I} \sum_{j \in J_i} \lambda(a_{i,j}, b_{i,j}) = 4\varepsilon + \sum_{i \in I} \lambda(U_i);$

$\leadsto [*] := \text{LimitIneq} : \lambda(A, B) \leq \sum_{i \in I} \lambda(U_i);$

□

OpenSubbaditivity ::

$$:: \forall V \in \mathcal{T}(\mathbb{R}) . \forall I : \text{Countable} . \forall U : I \rightarrow \mathcal{T}(\mathbb{R}) . \forall \aleph : V = \bigcup_{i \in I} U_i . \lambda V \leq \sum_{i \in I} \lambda U_i$$

Proof =

$$\left(J, (a, b), [1] \right) := \text{OpenRealsStrucure}(V) :$$

$$: \sum J : \text{Countable} . (a, b) : \text{DisjointFamily} \left(J, \text{OpenInterval}(\mathbb{R}) \right) . V = \bigcup_{j \in J} (a_j, b_j),$$

$$W := \Lambda i \in I . \Lambda j \in J . U_i \cap (a_j, b_j) : I \rightarrow J \rightarrow \mathcal{T}(\mathbb{R}),$$

$$[2] := \mathbf{E} W \mathbf{E} \text{DisjointFamily} \left(J, \text{OpenInterval}(\mathbb{R}), (a, b) \right) : \forall i \in I . \text{DisjointFamily} \left(J, \mathcal{T}(\mathbb{R}), W_i \right),$$

$$[3] := \mathbf{E} W \mathbf{E} \aleph : \forall j \in J . (a_j, b_j) = \bigcup_{i \in I} W_{i,j},$$

$$[4] := \mathbf{E} \aleph \mathbf{E} W : \forall i \in I . U_i = \bigcup_{j \in J} W_{i,j},$$

$$[*] := \mathbf{E} \lambda V [1] \text{OpenIntervalSubbaditivity} [3] \text{NonNegSumExchange}(\lambda W) \text{OpenLebesgueAdditivity} [2] [4] :$$

$$: \lambda V = \sum_{j \in J} \lambda(a_j, b_j) \leq \sum_{j \in J} \sum_{i \in I} \lambda W_{i,j} = \sum_{i \in I} \sum_{j \in J} \lambda W_{i,j} = \sum_{i \in I} \lambda U_i;$$

□

8.2 Outer Measure and Measurability

`outerMeasureOfLebesgue` :: $2^{\mathbb{R}} \rightarrow \mathbb{R}_+$

`outerMeasureOfLebesgue` (A) = $\lambda^*(A) := \inf \left\{ \lambda(U) \mid U \in \mathcal{T}(\mathbb{R}), A \subset U \right\}$

`OuterMeasureOpenValue` :: $\forall U \in \mathcal{T}(X) . \lambda(U) = \lambda^*(U)$

`Proof` =

Use open Lebesgue measure as inf.

□

`OuterMeasure` :: `OuterMeasure`(\mathbb{R}, λ^*)

`Proof` =

[1] := `OuterMeasureOpenValue`(\emptyset) : $\lambda^*(\emptyset) = \lambda(\emptyset) = 0$,

[2] := $\Lambda A, B \subset \mathbb{R} . \Lambda \aleph : A \subset B . \mathbf{E} \lambda^*(A) \mathbf{InfIsAntitone}(\aleph) \mathbf{I} \lambda^*(B) : \lambda^*(A) \leq \lambda^*(B)$,

`Assume` $A : \mathbb{N} \rightarrow 2^{\mathbb{R}}$,

`Assume` $\aleph : \sum_{n=1}^{\infty} \lambda^*(A_n) < \infty$,

Otherwise the bound is trivial.

$(V, [3]) := \Lambda n \in \mathbb{N} . \mathbf{E} \lambda^*(A_n) \mathbf{E} \mathbb{R} :$

$\sum V : \mathbb{N}^2 \rightarrow \mathcal{T}(\mathbb{R}) . \forall n \in \mathbb{N} . \lambda(V_n) \downarrow \lambda^*(A_n) \ \& \ \forall m \in \mathbb{N} . \lambda(V_{n,m}) \leq \lambda^*(A_n) + \frac{1}{2^n} \ \& \ A_n \subset V_{n,m}$,

[4] := $\mathbf{E} \aleph \mathbf{PowerSeriesConvergence} : \sum_{n=1}^{\infty} \lambda^*(A_n) + \frac{1}{2^{-n}} < \infty$,

$[A.*] := \mathbf{E} \lambda^* \left(\bigcup_{n=1}^{\infty} A_n \right) \Lambda m \in \mathbb{N} . \mathbf{E} \inf \left(\bigcup_{n=1}^{\infty} V_{n,m} \right) [3.3] \mathbf{LimitIneq} \Lambda m \in \mathbb{N} . \mathbf{OpenSubbadditivity}(V_{\bullet,m})$

`DominatedConvergenceTHM` $\left(\lambda V_n, \Lambda n \in \mathbb{N} . \lambda^*(A_n) + 2^{-n}, [3.2], [4] \right) [3.1] :$

$: \lambda^* \left(\bigcup_{n=1}^{\infty} A_n \right) = \inf \left\{ \lambda(U) \mid U \in \mathcal{T}(\mathbb{R}), \bigcup_{n=1}^{\infty} A_n \subset U \right\} \leq \lim_{m \rightarrow \infty} \lambda \bigcup_{n=1}^{\infty} V_{n,m} \leq \lim_{m \rightarrow \infty} \sum_{n=1}^{\infty} \lambda V_{n,m} =$

$= \sum_{n=1}^{\infty} \lim_{m \rightarrow \infty} \lambda V_{n,m} = \sum_{n=1}^{\infty} \lambda^*(A_n);$

$\leadsto [3] := \mathbf{I} \forall : \forall A : \mathbb{N} \rightarrow 2^{\mathbb{R}} . \lambda^* \left(\bigcap_{n=1}^{\infty} A_n \right) \leq \sum_{n=1}^{\infty} \lambda^*(A_n),$

$[*] := \mathbf{I} \mathbf{OuterMeasure}[1][2][3] : \mathbf{OuterMeasure}(\mathbb{R}, \lambda^*) ;$

□

`measurableSetsOfLebesgue` :: $\sigma\text{-Algebra}(\mathbb{R})$

`measurableSetsOfLebesgue` () = $\Lambda := \Sigma_{\lambda^*}$

`measureOfLebesgue` :: `Measure`(\mathbb{R})

`measureOfLebesgue` () = $\lambda := \lambda^*_{|\Lambda}$

`OpenHalfIntervalsAreLebesgueMeasurable` :: $\forall \alpha \in \mathbb{R} . (\alpha, +\infty) \in \Lambda$

`Proof` =

`Assume` $A \in 2^{\mathbb{R}}$,

[1] := $\Lambda \varepsilon \in \mathbb{R}_{++} . \mathbf{E}^2 \lambda^* \mathbf{InfSum}(\mathbb{R})^{\infty} \mathbf{OpenSubbadditivity}(\dots) \mathbf{E} \lambda \mathbf{E} \mathbf{inf} \mathbf{OpenAdditivity}(\dots)$
`OpenOuterOpenBound`(...) $\mathbf{I} \lambda^*(A)$:

$$\begin{aligned} & : \forall \varepsilon \in \mathbb{R}_{++} . \lambda^*(A \cap (\alpha, +\infty)) + \lambda^*(A \setminus (\alpha, +\infty)) = \\ & = \inf \left\{ \lambda U \mid U \in \mathcal{T}(\mathbb{R}), A \cap (\alpha, +\infty) \subset U \right\} + \inf \left\{ \lambda U \mid U \in \mathcal{T}(\mathbb{R}), A \setminus (\alpha, +\infty) \subset U \right\} = \\ & = \inf \left\{ \lambda U + \lambda V \mid U, V \in \mathcal{T}(\mathbb{R}), A \cap (\alpha, +\infty) \subset U, A \cap (-\infty, \alpha] \subset V \right\} \leq \\ & \leq \inf \left\{ \lambda U + \lambda V + \lambda(\alpha - \varepsilon, \alpha + \varepsilon) \mid U, V \in \mathcal{T}(\mathbb{R}), A \cap (\alpha, +\infty) \subset U, A \cap (-\infty, \alpha) \subset V \right\} = \\ & = \inf \left\{ \lambda(V \cup U) \mid U \in \mathcal{T}(\alpha, +\infty), V \in \mathcal{T}(-\infty, \alpha), A \cap (\alpha, +\infty) \subset U, A \cap (-\infty, \alpha) \subset V \right\} + 2\varepsilon \leq \\ & \leq \inf \left\{ \lambda(U) \mid U \in \mathcal{T}(\mathbb{R}), A \subset U \right\} + 2\varepsilon = \lambda^*(A) + 2\varepsilon, \end{aligned}$$

[2] := `LimIneq`[1] : $\lambda^*(A \cap (\alpha, +\infty)) + \lambda^*(A \setminus (\alpha, +\infty)) \leq \lambda(A)$,

$[A.*] := \mathbf{E}_3 \mathbf{OuterMeasure}(\mathbb{R}, \lambda^*)[2] : \lambda^*(A \cap (\alpha, +\infty)) + \lambda^*(A \setminus (\alpha, +\infty)) = \lambda(A)$;

$\leadsto [*] := \mathbf{E} \Lambda : (\alpha, +\infty) \in \Lambda$;

□

`BorelSetsAreLebesgueMeasurable` :: $\mathcal{B}(\mathbb{R}) \subset \Lambda$

`Proof` =

Closed rays of form $(-\infty, \alpha]$ are complements of open rays of form $(\alpha, +\infty)$.

Represent half open intervals as intersections $(\alpha, \beta] = (\alpha, +\infty) \cap (+\infty, \beta]$.

Represent open intervals $(\alpha, \gamma) = \bigcap_{n=1}^{\infty} (\alpha, \beta_n]$, where $\beta_n = \gamma + \frac{1}{n}$ for example.

Open intervals generate topology of \mathbb{R} , so every Borel set is measurable.

□

8.3 Measuring with Closed Sets

MeasureOfClosedInterval $:: \forall [A, B] : \text{ClosedInterval}(\mathbb{R}) . \lambda[A, B] = B - A$

Proof =

Assume $U \in \mathcal{T}(\mathbb{R})$,

Assume $\aleph : [A, B] \subset A$,

$(I, (a, b), [1]) := \text{OpenRealStrucute}(U) :$

$: \sum I : \text{Countable} . (a, b) : \text{DisjointFamily}(I, \text{OpenInterval}(\mathbb{R})) . U = \bigcup_{i \in I} (a_i, b_i),$

$[2] := \text{E ClosedInterval}(\mathbb{R}, [A, B]) : [A, B] \neq \emptyset,$

$\leadsto (i, [3]) := \text{SubsetOfUnionIntersection} : \sum i \in I . \exists [A, B] \cap (a_i, b_i),$

$t := \text{E } \exists [3] \in [A, B] \cap (a_i, b_i),$

$[4] := \Lambda \sqsupset : A \leq a_i . \text{E } \sqsupset \text{E } t \text{E ClosedInterval}[A, B] \text{E } \aleph \text{E Open}(a_i, b_i) \text{E OpenInterval}(a_i, b_i)$
 $\text{E DisjointFamily}(I, \text{OpenInterval}(\mathbb{R}), (a_i, b_i)) :$

$: A \leq a_i \Rightarrow A \leq a_i \leq t \leq B \Rightarrow a_i \in [A, B] \Rightarrow \exists j \in I . a_i \in (a_j, b_j) \Rightarrow$
 $\Rightarrow \exists j \in I . j \neq i \ \& \ \exists (a_j, b_j) \cap (a_i, b_i) \Rightarrow \perp,$

$[5] := \text{E } \perp [4] : a_i < A,$

$[6] := \Lambda \sqsupset : B \geq a_i . \text{E } \sqsupset \text{E } t \text{E ClosedInterval}[A, B] \text{E } \aleph \text{E Open}(a_i, b_i) \text{E OpenInterval}(a_i, b_i)$
 $\text{E DisjointFamily}(I, \text{OpenInterval}(\mathbb{R}), (a_i, b_i)) :$

$: B \geq b_i \Rightarrow B \geq b_i \geq t \geq A \Rightarrow b_i \in [A, B] \Rightarrow \exists j \in I . b_i \in (a_j, b_j) \Rightarrow$
 $\Rightarrow \exists j \in I . j \neq i \ \& \ \exists (a_j, b_j) \cap (a_i, b_i) \Rightarrow \perp,$

$[7] := \text{E } \perp [6] : B < b_j,$

$[8] := \text{E } \lambda(a_i, b_i)[5][7] : \lambda(a_i, b_i) = b_i - a_i > B - A,$

$[U.*] := \text{E } \lambda U[1] \text{NonegSumIneq}(I, (a, b), i)[8] : \lambda U = \sum_{j \in I} \lambda(a_j, b_j) \geq \lambda(a_i, b_i) > B - A;$

$\leadsto [1] := \text{I } ^2 \forall : \forall U \in \mathcal{T}(\mathbb{R}). [A, B] \subset U \Rightarrow \lambda(U) > B - A,$

$[2] := \text{E } \lambda[A, B][1] : \lambda[A, B] \geq B - A,$

$[3] := \Lambda \varepsilon \in \mathbb{R}_{++} . \text{E ClosedInterval}[A, B] \text{E OpenInterval}(A - \varepsilon, B + \varepsilon) \text{I } \subset :$
 $: \forall \varepsilon > 0 . [A, B] \subset (A - \varepsilon, B + \varepsilon),$

$[4] := \Lambda \varepsilon \in \mathbb{R}_{++} . \text{MeasureMonotonicity}(\mathbb{R}, \lambda)[3](\varepsilon) \text{E } \lambda(A - \varepsilon, B + \varepsilon) :$
 $: \forall \varepsilon > 0 . \lambda[A, B] \leq \lambda(A - \varepsilon, B + \varepsilon) = B - A + 2\varepsilon,$

$[5] := \text{LimitIneq}[4] : \lambda[A, B] \leq B - A,$

$[*] := \text{E } (\leq)[2][5] : \lambda[A, B] = B - A;$

□

CantorSetHasMeasureZero :: $\lambda(\mathcal{C}) = 0$

Proof =

Cantor's set \mathcal{C} is constructed as $[0, 1] \setminus \bigcup_{n=1}^{\infty} \bigcup_{i=1}^{k_n} \Delta_{n,i}$.

Here each $\Delta_{n,i}$ represent evenly spaced disjoint open intervals of length 3^{-n} .

$k^n = 2^{n-1}$ represents quantity of intervals of fixed length.

So the measure of sum of $\Delta_{n,i}$ equals to $\sum_{n=1}^{\infty} \frac{2^{n-1}}{3^n} = \frac{1}{3} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n = 1$.

By basic property of measure the result follows.

□

BoundedInteriorMeasure ::

$:: \forall E \in \Lambda . \text{Bounded}(\mathbb{R}, E) \Rightarrow \lambda E = \sup\{\lambda K \mid K : \text{Closed}(\mathbb{R}), K \subset E\}$

Proof =

$((A, B), [1]) := \mathbf{E} \text{Bounded}(\mathbb{R}, E) : \sum (A, B) : \text{OpenInterval}(\mathbb{R}) . E \subset R,$

$F := [A, B] \setminus E \in \Lambda,$

$(U, [2]) := \mathbf{E} \lambda(F) \mathbf{E} \inf : \sum U : \mathbb{N} \downarrow \mathcal{T}(\mathbb{R}) . \forall n \in \mathbb{N} . F \subset U_n \ \& \ \lambda F = \lim_{n \rightarrow \infty} \lambda(U_n) \ \& \ \forall n \in \mathbb{N} . \lambda(U_n \setminus [A, B]) <$

$K := \Lambda n \in \mathbb{N} . [A, B] \setminus U_n : \mathbb{N} \rightarrow \text{Closed}(\mathbb{R}),$

$[3] := \mathbf{E} K \mathbf{E} F[2.1] : \forall n \in \mathbb{N} . K_n \subset E,$

$[4] := \text{Difference}(\mathbb{R}, \Lambda, \lambda)[2.2] \text{ContinuousAddition}(\lambda[A, B]) \mathbf{E} \Lambda([A, B]) \text{Difference}(\mathbb{R}, \Lambda, \lambda)[2.3]$

ContinuousAddition $(\lambda K, \lambda n \in \mathbb{N} . 1/n)$ **ReductioInfima** :

$: \lambda E = \lambda[A, B] - \lambda(F) = \lambda[A, B] - \lim_{n \rightarrow \infty} \lambda(U_n) = \lim_{n \rightarrow \infty} \Lambda[A, B] - \lambda(U_n) =$

$= \lim_{n \rightarrow \infty} \Lambda[A, B] - \lambda(U_n \cap [A, B]) + \lambda(U_n \setminus [A, B]) \leq \lim_{n \rightarrow \infty} \lambda K_n + \frac{1}{n} =$

$= \lim_{n \rightarrow \infty} \lambda K_n + \lim_{n \rightarrow \infty} \frac{1}{n} = \lim_{n \rightarrow \infty} \lambda K_n,$

$[5] := \mathbf{E} \text{Measure}(\mathbb{R}, \Lambda, \lambda)[3] : \forall n \in \mathbb{N} . \lambda(K_n) \leq \lambda E,$

$[6] := \text{LimitIneq}[5] \mathbf{E} (\leq)[4] : \lambda(E) = \lim_{n \rightarrow \infty} \lambda K_n,$

$[*] := \mathbf{E} \text{Measure}(\mathbb{R}, \Lambda, \lambda)[5] \mathbf{I} \sup : \lambda E = \sup\{\lambda K \mid K : \text{Closed}(\mathbb{R}), K \subset E\};$

□

InteriorMeasure ::

$$:: \forall E \in \Lambda . \lambda E = \sup\{\lambda K \mid K : \text{Closed}(\mathbb{R}), K \subset E\}$$

Proof =

$$F := \Lambda n \in \mathbb{Z} . E \cap [n, n+1] : \text{DisjointFamily}(\mathbb{Z}, \Lambda),$$

$$(K, [1]) := \text{BoundedInteriorMeasure}(F) \text{E} \sup :$$

$$: \sum K : \mathbb{Z} \times \mathbb{N} \rightarrow \text{Closed}(\mathbb{R}) . \forall n \in \mathbb{Z} . \text{Increasing}(K_n) \ \& \ \lim_{m \rightarrow \infty} \lambda(K_{n,m}) = \lambda(F_n) \ \& \\ \& \ \forall m \in \mathbb{N} . K_{n,m} \subset F_n,$$

$$[2] := \text{E} F : E = \bigcup_{n=-\infty}^{\infty} F_n,$$

$$[3] := \text{E} F[1.3] : \forall m \in \mathbb{N} . \text{LocallyFinite}(K_{\bullet,m}),$$

$$G := \Lambda m \in \mathbb{N} . \bigcup_{n=-\infty}^{\infty} K_{n,m} : \mathbb{N} \rightarrow \text{Closed}(\mathbb{R}),$$

$$[4] := \text{E} G[1.3] \text{SubsetOfUnion}[2] : \forall m \in \mathbb{N} . G_m \subset E,$$

$$[5] := \text{E} \text{DisjointFamily}(\mathbb{Z}, \Lambda)[1.3] : \forall m \in \mathbb{N} . \text{DisjointFamily}(\mathbb{Z}, \Lambda, K_{\bullet,m}),$$

$$[6] := \text{E}_3 \text{Measure}(\mathbb{R}, \Lambda, \lambda)[1.2] \text{MonotonicConvergenceTHM}(\#, \lambda K)[1.1] \text{E}_3 \text{Measure}(\mathbb{R}, \Lambda, \lambda)[5] \text{I} G :$$

$$: \lambda(E) = \sum_{n=-\infty}^{\infty} \lambda(F_n) = \sum_{n=-\infty}^{\infty} \lim_{m \rightarrow \infty} \lambda K_{n,m} = \lim_{m \rightarrow \infty} \sum_{n=-\infty}^{\infty} \lambda K_{n,m} = \lim_{m \rightarrow \infty} \lambda \bigcup_{n=-\infty}^{\infty} K_{n,m} = \lim_{m \rightarrow \infty} \lambda G_m,$$

$$[*] := \text{Monotonicity}(\mathbb{R}, \Lambda, \lambda)[4][6] : \lambda E = \sup\{\lambda K \mid K : \text{Closed}(\mathbb{R}), K \subset E\};$$

□

PointHasZeroMeasure :: $\forall t \in \mathbb{R} . \lambda\{t\} = 0$

Proof =

$$\lambda\{t\} = \lambda[t, t] = t - t = 0 .$$

□

CountableHasZeroMeasure :: $\forall C : \text{Countable}(\mathbb{R}) . \lambda C = 0$

Proof =

$$\lambda = \lambda \bigcup_{x \in C} \{x\} = \sum_{x \in C} \lambda\{x\} = \sum_{x \in C} 0 = 0 .$$

□

8.4 Motion Invariance

ShiftPreservesIntervalLength :: $\forall (a, b) : \text{OpenInterval}(\mathbb{R}) . \forall t \in \mathbb{R} \lambda((a, b) + t) = \lambda(a, b)$

Proof =

$$\lambda((a, b) + t) = \lambda(a + t, b + t) = (b + t) - (a + t) = b - a = \lambda(a, b).$$

□

ReflectionPreservesIntervalLength :: $\forall (a, b) : \text{OpenInterval}(\mathbb{R}) \lambda(a, b) = \lambda(-b, -a)$

Proof =

$$\lambda(a, b) = b - a = (-a) - (-b) = \lambda(-b, -a).$$

□

MotionPreservesIntervalLength :: $\forall (a, b) : \text{OpenInterval}(\mathbb{R}) . \forall \phi \in \mathbf{E}(1) . \lambda \phi(a, b) = \lambda(a, b)$

Proof =

Use the fact that every $\phi \in \mathbf{E}(1)$ can be represented as composition of shifts and reflections .

□

MotionPreservesMeasureOfOpenSets :: $\forall U \in \mathcal{T}(\mathbb{R}) . \forall \phi \in \mathbf{E}(1) . \lambda \phi(U) = \lambda U$

Proof =

$U = \bigcup_{i \in I} (a_i, b_i)$ for some countable set I by property of Reals, and (a, b) are pairwise disjoint.

Obviously ϕ maps open intervals into open intervals.

And the image also pairwise disjoint as ϕ is bijection .

$$\text{So, } \lambda \phi(U) = \lambda \bigcup_{i \in I} \phi(a_i, b_i) = \sum_{i \in I} \lambda \phi(a_i, b_i) = \sum_{i \in I} \lambda(a_i, b_i) = \lambda U.$$

□

MotionPreservesOuterMeasure :: $\forall A \subset \mathbb{R} . \forall \phi \in \mathbf{E}(1) . \lambda^* \phi(A) = \lambda^* A$

Proof =

Let U be some open set with $A \subset U$.

Then $\phi(A) \subset \phi(U)$.

But $\lambda \phi(U) = \lambda U$.

So, $\lambda^* \phi(A) \leq \lambda^* A$.

On the other hand, ϕ^{-1} is also a motion so simmlar derivations witness that $\lambda^* A \leq \lambda^* \phi(A)$.

□

MotionPreservesLebesgueMeasure :: $\forall E \in \Lambda . \forall \phi \in \mathbf{E}(1) . \lambda \phi(E) = \lambda E$

Proof =

Obvious at this stage .

□

MotionPreservesInnerMeasure :: $\forall A \subset \mathbb{R} . \forall \phi \in \mathbf{E}(1) . \lambda_* \phi(A) = \lambda_* A$

Proof =

Simimilar proof as with outer measure.

But instead of open U use measurable E with $E \subset A$.

□

LengthScaling :: $\forall (a, b) : \mathbf{Interval}(\mathbb{R}) . \forall t \in \mathbb{R}_+ . \lambda \sigma \left(\frac{a+b}{2}, t, (a, b) \right) = t \lambda(a, b)$

Proof =

$$\begin{aligned} \lambda \sigma \left(\frac{a+b}{2}, t, (a, b) \right) &= \lambda \left(t \left(a - \frac{a+b}{2} \right) + \frac{a+b}{2}, t \left(a - \frac{a+b}{2} \right) + \frac{a+b}{2} \right) = \\ &= t \left(b - \frac{a+b}{2} \right) + \frac{a+b}{2} - t \left(a - \frac{a+b}{2} \right) - \frac{a+b}{2} = tb - ta = t(b-a) = t \lambda(a, b) \end{aligned}$$

□

8.5 Vitali's Theorem

$$\text{VitalisCover} :: \prod A \subset \mathbb{R} . ?\text{Cover} \left(A, \text{ClosedInterval}(\mathbb{R}) \right)$$

$$\mathcal{V} : \text{VitalisCover} \iff \forall a \in A . \forall t \in \mathbb{R}_{++} . \exists I \in \mathcal{V} . \lambda I < t \ \& \ a \in I \ \& \ \forall I \in \mathcal{V} . \lambda I > 0$$

$$\text{VitaliCoveringTHM} :: \forall A : \text{Bounded}(\mathbb{R}) . \forall \mathcal{V} : \text{VitalisCover}(A) .$$

$$. \exists \mathcal{V}' : \text{Countable} \ \& \ \text{PairwiseDisjoint}(\mathcal{V}') . \lambda^* \left(A \setminus \bigcup_{V \in \mathcal{V}'} V \right) = 0$$

Proof =

$$\Delta := [\inf A, \sup A] : \text{ClosedInterval}(\mathbb{R}),$$

Without loss of generality assume that $\forall I \in \mathcal{V} . I \subset \Delta$.

$$\mathcal{V}_0'' := \emptyset : \text{Finite}(\mathcal{V}),$$

Assume $n \in \mathbb{N}$,

$$\text{Assume } \aleph : \lambda^* \left(A \setminus \bigcup_{V \in \mathcal{V}'} V \right) > 0,$$

Otherwise just set $\mathcal{V}_n'' = \mathcal{V}_{n+1}''$.

$$\mathcal{A} := \{I \in \mathcal{V} : \forall J \in \mathcal{V}_{n-1}'' . I \cap J = \emptyset\} : ?\mathcal{V},$$

$$K := \bigcup_{I \in \mathcal{V}_{n-1}''} I : \text{Closed}(\mathbb{R}),$$

$$U := K^c \in \mathcal{T}(\mathbb{R}),$$

$$(X, (a, b), [1]) := \text{OpenRealsStrucuture}(U) :$$

$$: \sum X : \text{Countable} . \sum (a, b) : \text{DisjointFamily} \left(I, (a, b) \right) . U = \bigcup_{i \in X} (a_i, b_i),$$

$$[2] := \mathbf{E}_1 \text{OuterMeasure}(\mathbb{R}, \lambda^*) \mathbf{E} \aleph : \exists A \setminus K,$$

$$t := \mathbf{E} \exists [2] \in A \setminus K,$$

$$(i, [2]) := \mathbf{E} U[1] : \sum i \in I . t \in (a_i, b_i),$$

$$(I, [3]) := \mathbf{E} \text{VitalisCover}(A, \mathcal{V})[2] : \sum I \in \mathcal{V} . t \in I \subset (a_i, b_i),$$

$$[4] := \mathbf{E} U[3] \mathbf{I} I : \mathcal{A} \neq \emptyset,$$

$$c_n := \sup_{I \in \mathcal{A}} \lambda I : \mathbb{R}_{++},$$

$$I, [5] := \mathbf{E} c_n \mathbf{E} \sup : \sum I \in \mathcal{A} . \lambda I > \frac{c_n}{2},$$

$$\mathcal{V}_n'' := \mathcal{V}_{n+1}'' \cup \{I\} : \text{Finite}(\mathcal{V});$$

$$\leadsto (V'', c, [1]) := \mathbf{I} \sum : \sum \mathcal{V}'' : \mathbb{Z}_+ \rightarrow \text{Finite}(\mathcal{V}) . \sum c : \mathbb{N} \rightarrow \mathbb{R}_{++} . \forall n \in \mathbb{Z}_+ .$$

$$. |\mathcal{V}_n''| = n \ \& \ \text{PairwiseDisjoint}(\mathcal{V}_n'') \ \&$$

$$\ \& \ \forall n \in \mathbb{N} . \forall I : \text{ClosedInterval}(\mathbb{R}) . \forall \aleph : \{I\} = \mathcal{V}_n'' \setminus \mathcal{V}_{n+1}'' . \lambda I \geq \frac{c_n}{2},$$

$$\mathcal{V}' := \bigcup_{n=1}^{\infty} \mathcal{V}_n'' : \text{Countable} \ \& \ \text{PairwiseDisjoint}(\mathcal{V}'),$$

$$B := \bigcup \mathcal{V}' \in \mathcal{B}(\mathbb{R}),$$

$$J := \Lambda[a, b] \in \mathcal{V}'' . \text{scale} \left(\frac{a+b}{2}, 5, [a, b] \right) : \mathcal{V}'' \rightarrow \text{ClosedInterval}(\mathbb{R}),$$

$$\begin{aligned} [2] &:= \text{E } J_I \text{LengthScaling}(I, 5) \text{E } {}_3\text{Measure}(\mathbb{R}, \Lambda, \lambda) \text{MonotonicityE } \lambda \Delta : \\ &: \sum_{I \in \mathcal{V}'} \lambda J_I = \sum_{I \in \mathcal{V}'} 5\lambda I = 5\lambda \bigcup_{I \in \mathcal{V}'} I \leq 5\lambda \Delta < \infty, \end{aligned}$$

$$I := \text{enumerate}(\mathcal{V}') : \text{Surjective}(\mathbb{N}, \mathcal{V}'),$$

$$[3.1] := \text{AbsoluteConvergence}[3] : \lim_{n \rightarrow \infty} \lambda J_{I_n} = 0,$$

$$[3.2] := \text{MeasureMonotonicity}(\mathbb{R}, \Lambda, \lambda)[3.1] : \lim_{n \rightarrow \infty} \lambda I_n = 0,$$

$$K := \Lambda n \in \mathbb{N} . \bigcup_{k=1}^n I_k : \mathbb{N} \uparrow \text{Closed}(\mathbb{R}),$$

$$U := K^{\complement} : \mathbb{N} \downarrow \text{Open}(\mathbb{R}),$$

$$\text{Assume } n \in \mathbb{N},$$

$$\text{Assume } x \in A \setminus B,$$

$$[4] := \text{E } Ux : \forall n \in \mathbb{N} . x \in U_n,$$

$$(C, [5]) := \text{E VitalisCover}(\mathcal{V})[4] : \sum C : \mathbb{N} \rightarrow \mathcal{V} . \forall n \in \mathbb{N} . x \in C_n \subset U_n,$$

$$[6] := \text{E } c[5] \text{E } U[1] : \forall n \in \mathbb{N} . \lambda C_n \leq c_n \leq 2\lambda I_n,$$

$$[7] := [3.2][6] : \lim_{n \rightarrow \infty} \lambda C_n = 0,$$

$$m := \min\{m \in \mathbb{N} : \exists F_m \cap C_n\} \in \mathbb{N},$$

$$[8] := \text{E } m \text{E } F_n : \exists C \cap I_m,$$

$$[9] := \text{E } m \text{E } F_n[1] \text{E } c : \lambda C_n \leq c_m \leq 2\lambda I_m,$$

$$[10] := \text{MeasureOfClosedInterval}[9] \text{E } \text{ClosedInterval}(C_m) \text{I } J_m : C_m \subset J_m,$$

$$[11] := [5] \text{E } m : m > n,$$

$$[x.*] := [5][10] : x \in J_m;$$

$$\leadsto [n.*] := \text{I } \exists \text{I } \bigcup : A \setminus B \subset \bigcup_{m=n+1}^{\infty} J_m;$$

$$\leadsto [4] := \text{I } \forall : \forall n \in \mathbb{N} . A \setminus B \subset \bigcup_{m=n+1}^{\infty} J_m,$$

$$[*] := \text{E } \text{OuterMeasure}(\mathbb{R}, \lambda^*)[4] \text{Subadditivity}[3.1] :$$

$$: \lambda^*(A \setminus B) \leq \lim_{n \rightarrow \infty} \lambda \left(\bigcup_{m=n+1}^{\infty} J_m \right) \leq \lim_{n \rightarrow \infty} \sum_{m=n+1}^{\infty} \lambda J_m = 0;$$

□

$$\text{ApproximateVitaliCoveringTHM} :: \forall A : \text{Bounded}(\mathbb{R}) . \forall \mathcal{V} : \text{VitalisCover}(A) .$$

$$. \forall \varepsilon \in \mathbb{R}_{++} . \exists \mathcal{V}' : \text{Finite} \ \& \ \text{PairwiseDisjoint}(\mathcal{V}') . \lambda^* \left(A \setminus \bigcup_{V \in \mathcal{V}'} V \right) < \varepsilon$$

Proof =

Find large finite sum instead of the infinite one as in the proof above.

□

8.6 Measurable Wonders

MeasurableSetsCardinality :: $|\Lambda| = 2^{|\mathbb{R}|}$

Proof =

$\Lambda \subset 2^{\mathbb{R}}$, so $|\Lambda| \leq 2^{|\mathbb{R}|}$.

But as $\lambda \mathcal{C} = 0$, every subset of \mathcal{C} is measurable.

However, $|\mathcal{C}| = |\mathbb{R}|$, so $|\Lambda| = 2^{|\mathbb{R}|}$.

□

NonMeasurableSetExists :: $\Lambda \subsetneq 2^{\mathbb{R}}$

Proof =

Compute quotient $X = \frac{[0, 1]}{\mathbb{Q}}$ by $x \sim y$ if $x - y \in \mathbb{Q}$.

By axiom of choice select set of representatives $E = \{x \mid [x] \in X\}$.

Let q be an enumeration of $\mathbb{Q} \cap [0, 1]$.

Let $E_k = (E + q_k) \mod 1$.

Then, if E is measurable, then $2 = \lambda[-1, 1] = \lambda \bigcup_{n=1}^{\infty} E_n = \sum_{n=1}^{\infty} \lambda E_n$, where we used that E_n are disjoint. .

So, there must be some E_n with $\lambda E_n > 0$.

But by translation invariance for each $\lambda E_n = \lambda E_m$.

So, $\sum_{n=1}^{\infty} \lambda E_n = \infty$, a contradiction.

□

LebesgueMeasurableAreMoreThenBorel :: $\mathcal{B}(\mathbb{R}) \subsetneq \Lambda$

Proof =

Let A be a Borel non-measurable subset of \mathbb{R} .

But \mathbb{R} is Borel-isomorphic to Cantor set $\mathcal{C} \subset \mathbb{R}$.

So, let φ be a corresponding isomorphism.

Then $\varphi(A)$ must also be non-Borel in \mathcal{C} .

So, $\varphi(A)$ is also non-Borel in \mathbb{R} as \mathcal{C} has subset topology.

But $\lambda(\mathcal{C}) = 0$, so $\varphi(A)$ must be Lebesgue measurable as $(\mathbb{R}, \Lambda, \lambda)$ is complete.

As measure space produced by outer measures are complete.

□

8.7 Lebesgue-Stieltjes Measures and Distributions and Distributions

$\text{LebesgueStieltjes} :: ?\text{Measure}(\mathbb{R}, \mathcal{B}(\mathbb{R}))$

$\mu : \text{LebesgueStieltjes} \iff \forall I \in \mathcal{B}(\mathbb{R}) . \text{Bounded}(\mathbb{R}, U) \Rightarrow \mu(I) < \infty$

$\text{DistirbutionFunction} :: ? \left(\text{RightContinuous} \& \text{Increasing} \left(\mathbb{R}, \mathbb{R} \right) \right)$

$F : \text{DistirbutionFunction} \iff F(\infty) > -\infty$

$\text{MeasureAsDistribution} :: \forall \mu : \text{LebesgueStieltjes}(\mathbb{R}) . \forall x, c \in \mathbb{R} .$

$\exists F : \text{DistirbutionFunction}(\mathbb{R}) : F(x) = c : \forall (a, b] : \text{SemiClosed}(\mathbb{R}) . \mu(a, b] = F(b) - F(a)$

$\text{Proof} =$

$F := \lambda t \in \mathbb{R} . \text{if } t = x \text{ then } c \text{ else if } t < x \text{ then } c - \mu(a, x] \text{ else } \mu(x, a] - c : \mathbb{R} \rightarrow \mathbb{R},$

$[1] := \mathbf{E} F \mathbf{E} \text{Measure}(\mathbb{R}, \mathcal{B}(\mathbb{R}), \mu) : \forall (a, b] : \text{SemiClosed}(\mathbb{R}) . F(b) - F(a) = \mu(a, b],$

$\text{Assume } a, b \in \mathbb{R},$

$\text{Assume } \aleph : b > a,$

$[2] := [1](a, b] \mathbf{E} \text{Measure}(\mathbb{R}, \mathcal{B}(\mathbb{R}), \mu) : F(b) - F(a) = \mu(a, b] \geq 0,$

$\left[(a, b). * \right] := [1] + F(a) : F(b) \geq F(a);$

$\leadsto [2] := \mathbf{I} \text{Increasing} : \text{Increasing}(\mathbb{R}, \mathbb{R}, F),$

$\text{Assume } a : \mathbb{N} \rightarrow \mathbb{R},$

$\text{Assume } A \in \mathbb{R},$

$\text{Assume } \aleph : a \downarrow A,$

$[3] := \mathbf{E} \aleph \mathbf{I} \emptyset : (A, a] \downarrow \emptyset,$

$[4] := \lambda n \in \mathbb{N} . [1](A, a_n) \text{UpperContinuity}(\mathbb{R}, \mathcal{B}(\mathbb{R}), \mu) \mathbf{E} \text{Measure}(\mathbb{R}, \mathcal{B}(\mathbb{R}), \mu) :$

$: \lim_{n \rightarrow \infty} (F(a_n) - F(A)) = \lim_{n \rightarrow \infty} \mu(A, a_n) = \mu \bigcap_{n=1}^{\infty} \mu(A, a_n) = \mu(\emptyset) = 0,$

$[a.*] := \text{ConstantLimit}([4] + F(A)) : \lim_{n \rightarrow \infty} F(a_n) = F(A);$

$\leadsto [3] := \mathbf{I} \text{RightContinuous} : \text{RightContinuous}(F),$

$[*] := \mathbf{I} \text{DistirbutionFunction}[2][3] : \text{DistirbutionFunction}(F);$

□

$\text{toDistribution} :: \text{LebesgueStieltjes} \rightarrow \text{DistirbutionFunction}$

$\text{toDistribution}(\mu) = F_\mu := \text{MeasureAsDistribution}(\mu, 0, 0)$

`DistributionAsMeasure` :: $\forall F : \text{DistirbutionFunction}(\mathbb{R}) . \exists ! \mu : \text{LebesgueStieltjes}(\mathbb{R}) .$
`. MeasureAsDistribution`($\mu, 0, F(0)$) = F

`Proof` =

$$\mu^* := \Lambda A \subset \mathbb{R} . \inf \left\{ \sum_{n=1}^{\infty} F(b_n) - F(a_n) \mid (a_n, b_n] : \mathbb{N} \rightarrow \text{SemiClosed}(\mathbb{R}), A \subset \bigcup_{n=1}^{\infty} (a_n, b_n] \right\} : 2^{\mathbb{R}} \rightarrow \overset{\infty}{\mathbb{R}}_+,$$

Then mimic the construcion of the Lebesgue measure.

□

`measureFromDistribution` :: $\text{DistirbutionFunction} \rightarrow \text{LebesgueStieltjes}(\mathbb{R})$

`measureFromDistribution` (F) = $\mu_F := \text{DistributionAsMeasure}(F)$

9 Lebesgue Integration on the Real Line

9.1 Integration over Intervals

9.2 Laplace Transform

Sources

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