

Introduction to Real Analysis

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1 The Axiom of Completeness

1.1 Preliminaries

Definition 1.1. A set $A \subset \mathbb{R}$ is **bounded above** if

$$\exists u \in \mathbb{R} \text{ s.t. } \forall a \in A, u \geq a \quad (1.1)$$

It is said to be **bounded below** if

$$\exists l \in \mathbb{R} \text{ s.t. } \forall a \in A, l \leq a \quad (1.2)$$

Example 1.1. The set of integers, \mathbb{Z} , is neither bounded from above nor below. Sets $\{1, 2, 3\}$ and $\{\frac{1}{n} : n \in \mathbb{N}\}$ are bounded from both above and below.

Notation 1.1. Let $A \subset \mathbb{R}$, we use A^\uparrow and A^\downarrow to denote collections of upper bounds of A and lower bounds of A . When A is bounded, either A^\uparrow or A^\downarrow is empty.

Definition 1.2. A real number $s \in \mathbb{R}$ is the **least upper bound (supremum)** for a set $A \subset \mathbb{R}$ if

- (i) $s \in A^\uparrow$;
- (ii) and $\forall u \in A^\uparrow, s \leq u$.

Such s is denoted as $s := \sup A$.

Definition 1.3. A real number $f \in \mathbb{R}$ is the **greatest lower bound (infimum)** for A if

- (i) $f \in A^\downarrow$;
- (ii) and $\forall l \in A^\downarrow, l \leq f$.

Such f is often written as $f := \inf A$.

Axiom 1.1 (The Axiom of Completeness/Least Upper Bounded Property). $\forall \emptyset \neq A \subset \mathbb{R}$ such that $A^\uparrow \neq \emptyset$, $\exists \mathbb{R} \ni u = \sup A$.

Definition 1.4. Let $\emptyset \neq A \subset \mathbb{R}$, $a_0 \in A$ is the **maximum** of A if $\forall a \in A, a_0 \geq a$; $a_1 \in A$ is the **minimum** of A if $\forall a \in A, a_1 \leq a$.

Example 1.2. $\mathbb{Q} \subset \mathbb{R}$ does not satisfy the axiom of completeness. Let $A = \{r \in \mathbb{Q} : r < \sqrt{2}\}$, clearly A is bounded above, but for every $r' \in \mathbb{Q} \cap A^\uparrow$, there exists $r'' \in (\sqrt{2}, r') \cap A^\uparrow$.

Proposition 1.1. Let $\emptyset \neq A \subset \mathbb{R}$ bounded above, and $c \in \mathbb{R}$. Define $c + A := \{a + c : a \in A\}$. Then

$$\sup(c + A) = c + \sup A \quad (1.3)$$

Proof. Step 1: Show $c + \sup A \in (c + A)^\uparrow$:

Let $x \in c + A$, $\exists a \in A$ s.t. $x = c + a$. Then, $x = c + a \leq c + \sup A$. Therefore, $x \leq c + \sup A \forall x \in A$, which implies what desired.

Step 2: Show $\forall u \in (c + A)^\uparrow$, $c + \sup A \leq u$:

Let $u \in (c + A)^\uparrow$, then $u \geq c + a \forall a \in A \implies u - c \geq a \forall a \in A \implies u - c \in A^\uparrow \implies u - c \geq \sup A \implies u \geq c + \sup A$.

Hence, $\sup(c + A) = c + \sup A$. ■

Lemma 1.1 (Alternative Definition of Supremum). Let $s \in A^\uparrow$ for some nonempty $A \subset \mathbb{R}$. The following statements are equivalent:

- (i) $s = \sup A$;
- (ii) $\forall \varepsilon, \exists a \in A$, s.t. $a > s - \varepsilon$ (i.e. $s - \varepsilon \notin A^\uparrow$).

Proof. The proof is immediate by the definition of supremum as the least upper bound. ■

Theorem 1.1 (Nested Interval Property). Let $(I_n)_{n \in \mathbb{N}}$ be a sequence of closed intervals $I_n := [a_n, b_n]$ such that these intervals are *nested* in a sense that

$$I_{n+1} \subset I_n \quad \forall n \in \mathbb{N} \quad (1.4)$$

Then,

$$\bigcap_{n \in \mathbb{N}} I_n \neq \emptyset \quad (1.5)$$

Proof. Note that the sequence $(a_n)_{n \in \mathbb{N}}$ is bounded above by any b_k .

By the completeness axiom, there exists $a^* := \sup_{n \in \mathbb{N}} a_n$.

Since $a^* \in (a_n)^\uparrow$, $a^* \geq a_n \forall n \in \mathbb{N}$.

Further, because a^* is the *least* upper bound, then for every upper bound b_n , it must be $a^* \leq b_n \forall n \in \mathbb{N}$. Therefore, $a^* \in [a_n, b_n] \forall n \in \mathbb{N}$. That is, $a^* \in \bigcap_{n \in \mathbb{N}} I_n$. ■

Remark 1.1. Note that NIP requires all intervals to be closed. One instance when this fails to hold: $\bigcap_{n \in \mathbb{N}} (0, \frac{1}{n}) = \emptyset$.

Theorem 1.2 (Archimedean Property).

- (i) $\forall x \in \mathbb{R}$, $\exists n \in \mathbb{N}$ s.t. $n > x$;
- (ii) $\forall y \in \mathbb{R}_{++}$, $\exists n \in \mathbb{N}$ s.t. $\frac{1}{n} < y$.

Archimedean property of natural numbers can be interpreted as *there is no real number that bounds \mathbb{N}* . This interpretation can be seen by considering the negations of above statements:

- (i) $\exists x \in \mathbb{R}$ s.t. $\forall n \in \mathbb{N}$, $n \leq x$;
- (ii) $\exists y \in \mathbb{R}_{++}$ s.t. $\forall n \in \mathbb{N}$, $y \leq \frac{1}{n}$ (i.e. $n \leq \frac{1}{y}$).

Proof of (i). Suppose, for contradiction, (i) is not true, then \mathbb{N} is bounded above in \mathbb{R} .

By the completeness axiom, there exists $a^* := \sup \mathbb{N}$.

Therefore, $\exists n \in \mathbb{N}$ s.t. $a^* - 1 < n$.

In this case, $a^* < n + 1 \in \mathbb{N}$, which means $a^* \notin \mathbb{N}^\uparrow$ and leads to a contradiction. ■

Proof of (ii). Let $y^* \in \mathbb{R}_{++}$, take $x = \frac{1}{y}$. By statement (i), there exists $n^* \in \mathbb{N}$ such that $n > \frac{1}{y}$. Because $y > 0$, $\frac{1}{n} < y$. ■

Remark 1.2. The two statements of Archimedean property are equivalent.

1.2 Density of Rational Numbers

Theorem 1.3. For every $a, b \in \mathbb{R}$ such that $a < b$, there exists $r \in \mathbb{Q}$ such that $a < r < b$.

Remark 1.3. The above theorem says \mathbb{Q} is in fact **dense** in \mathbb{R} . More generally, one says a set $A \subset X$ is dense whenever the closure of A , $\overline{A} = X$.

Proof. Step 1: Since $b - a > 0$, by the first Archimedean property, there exists $n \in \mathbb{N}$ such that $n > \frac{1}{b-a}$. Such natural number satisfies $\frac{1}{n} < b - a$.

Step 2: Let m be smallest integer such that $m > an$. That is, $m - 1 \leq an < m$. Obviously, $a < \frac{m}{n}$ since $n > 0$. Further, since $m \leq an + 1$, with results from step (i), $m < bn - 1 + 1 = bn$, and $\frac{m}{n} < b$. Therefore $\frac{m}{n} \in (a, b)$. ■

Theorem 1.4. $\exists \alpha \in \mathbb{R}$ s.t. $\alpha^2 = 2$.

Proof. Let $\Omega := \{t \in \mathbb{R} : t^2 < 2\}$, which is obviously a set in \mathbb{R} bounded from above. By the completeness axiom, Ω possesses a supremum, and we claim $\alpha := \sup \Omega$ satisfies $\alpha^2 = 2$. Suppose $\alpha^2 > 2$, then there exists $\varepsilon > 0$ such that $\alpha^2 - 2\alpha\varepsilon + \varepsilon^2 > 2$. Therefore, $\alpha > \alpha - \varepsilon \in \Omega^\uparrow$, which contradicts the fact that α is the least upper bound. Suppose $\alpha^2 < 2$, then there exists some $\varepsilon > 0$ such that $\alpha + \varepsilon \in \Omega$, which contradicts the assumption that α is an upper bound. Hence, it must be the case that $\alpha^2 = 2$. ■

2 Sequences

2.1 Definitions

Theorem 2.1 (Triangle Inequality). Let $a, b \in \mathbb{R}$, then $|a + b| \leq |a| + |b|$.

Corollary 2.1. Let $a, b \in \mathbb{R}$, then

$$||a| - |b|| \leq |a - b| \quad (2.1)$$

Proof. Note that $|a| = |a - b + b| \leq |a - b| + |b|$, which implies $|a| - |b| \leq |a - b|$.

Similarly, $|b| = |b - a + a| \leq |b - a| + |a| = |a - b| + |a|$, which implies $|b| - |a| \leq |a - b|$.

Therefore, by taking the absolute value, $||a| - |b|| \leq |a - b|$. ■

Definition 2.1. A sequence $(a_n) \subset \mathbb{R}$ **converges** to $a \in \mathbb{R}$ if

$$\forall \varepsilon > 0, \exists N \in \mathbb{N}, n \geq N \implies a_n \in V_\varepsilon(a) \quad (2.2)$$

Definition 2.2. Let $a \in \mathbb{R}$ and $\varepsilon > 0$, the open ball centred at a with radius ε is denoted as

$$V_\varepsilon(a) := \{x \in \mathbb{R} : |x - a| < \varepsilon\} \quad (2.3)$$

Theorem 2.2. The limit of any convergent sequence is unique.

Proof. Let (a_n) be a convergent sequence, assume, for contradiction, that $(a_n) \rightarrow L_1$ and $(a_n) \rightarrow L_2$ such that $L_1 \neq L_2$.

Let $\varepsilon = \frac{|L_1 - L_2|}{3}$, because $(a_n) \rightarrow L_1$, there exists $N \in \mathbb{N}$ such that $n \geq N \implies |a_n - L_1| < \frac{|L_1 - L_2|}{3}$. Therefore, for every $n \geq N$,

$$|a_n - L_2| = |a_n - L_1 - (L_2 - L_1)| \quad (2.4)$$

$$\geq ||a_n - L_1| - |L_2 - L_1|| \quad (2.5)$$

$$= ||L_1 - L_2| - |a_n - L_1|| \quad (2.6)$$

$$= 3\varepsilon - |a_n - L_1| \quad (2.7)$$

$$> 2\varepsilon \quad (2.8)$$

Therefore, there does not exist any $N' \in \mathbb{N}$ such that $|a_n - L_2| < \varepsilon$ for every $n \geq N'$. ■

Definition 2.3. A sequence (a_n) is **divergent** if it does not converge.

Example 2.1. The sequence $(a_n) := (1, -1/2, 1/3, 1/4, -1/5, 1/5, -1/5, 1/5, \dots)$ is divergent.

Proof. Let $\varepsilon := \frac{2}{5 \times 3}$, assume, for contradiction, that $(a_n) \rightarrow L$ for some $L \in \mathbb{R}$. Then there exists $N \in \mathbb{N}$ such that for every $n \geq N$, $|a_n - L| < \frac{2}{15}$. Since the sequence is alternating, it must be the case that $|L - \frac{1}{5}| < \frac{2}{15}$. Similarly,

$$\left| -\frac{1}{5} - L \right| = \left| \frac{1}{5} + L \right| \quad (2.9)$$

$$= \left| \frac{1}{5} + L - \frac{1}{5} + \frac{1}{5} \right| \quad (2.10)$$

$$= \left| \left(L - \frac{1}{5} \right) - \left(-\frac{2}{5} \right) \right| \quad (2.11)$$

$$\geq \left| \left| L - \frac{1}{5} \right| - \frac{6}{15} \right| \quad (2.12)$$

$$= \frac{6}{15} - \left| L - \frac{1}{5} \right| \quad (2.13)$$

$$> \frac{4}{15} \quad (2.14)$$

$$> \varepsilon \quad (2.15)$$

the strict inequality suggests there cannot be a $M \in \mathbb{N}$ such that $|a_n - L| < \varepsilon$ for every $n \geq M$. ■

Alternative Proof. If (a_n) is convergent, then all of its subsequences must converge to the same limit. Obviously, there are subsequences of (a_n) converging to $\frac{1}{5}$ and $-\frac{1}{5}$ respectively, this leads to a contradiction. ■

Definition 2.4. A sequence is **bounded** if $\exists M \in \mathbb{R}$ such that $\forall n \in \mathbb{N}, |a_n| < M$.

Theorem 2.3. Every convergent sequence is bounded.

Proof. Let $(a_n) \rightarrow L$, take $\varepsilon = 1$, then there exists $N \in \mathbb{N}$ such that $|a_n - L| < 1$ for every $n > N$. Note that $|a_n| - |L| \leq ||a_n| - |L|| \leq |a_n - L| < \varepsilon$, which implies $|a_n| < |L| + 1$. Let $Q := \max_{n < N} a_n$, take $M := \max\{Q, |L| + 1\}$, then M bounds (a_n) . ■

2.2 Limit Theorems

Theorem 2.4 (Algebraic Limit Theorem). Let $(a_n) \rightarrow a, (b_n) \rightarrow b$ be convergent sequences, and $c \in \mathbb{R}$, then

- (i) $(ca_n) \rightarrow ca$;
- (ii) $(a_n + b_n) \rightarrow a + b$;
- (iii) $(a_nb_n) \rightarrow ab$;
- (iv) $\left(\frac{a_n}{b_n}\right) \rightarrow \frac{a}{b}$, provided $(b_n), b \neq 0$.

Proof (i). Let $\varepsilon > 0$, there exists $N \in \mathbb{N}$ such that $\forall n \geq N, |a_n - a| < \frac{\varepsilon}{|c|}$. Then, for every $n \geq N$, $|ca_n - ca| = |c||a_n - a| < \varepsilon$. ■

Proof (ii). Let $\varepsilon > 0$, there exists $N_1, N_2 \in \mathbb{N}$ such that $|a_n - a| < \frac{\varepsilon}{2} \forall n \geq N_1$ and $|b_n - b| < \frac{\varepsilon}{2} \forall n \geq N_2$. Take $N := \max\{N_1, N_2\}$, let $n \geq N$,

$$|a_n + b_n - a - b| \leq |a_n - a| + |b_n - b| < \frac{2\varepsilon}{2} = \varepsilon \quad (2.16)$$

■

Proof (iii). Note that

$$|a_nb_n - ab| = |a_nb_n + a_nb - a_nb - ab| \quad (2.17)$$

$$\leq |a_nb_n - a_nb| + |a_nb - ab| \quad (2.18)$$

$$\leq |a_n||b_n - b| + |b||a_n - a| \quad (2.19)$$

Let $N_1 \in \mathbb{N}$ such that $|a_n - a| < \frac{\varepsilon}{2|b|}$ for every $n \geq N_1$. Because (a_n) is convergent, let M denote its bound such that $|a_n| < M \forall n \in \mathbb{N}$. Let $N_2 \in \mathbb{N}$ such that $|b_n - b| < \frac{\varepsilon}{2M}$. Then for every $n \geq N_3 := \max\{N_1, N_2\}$, $|a_nb_n - ab| < \varepsilon$. ■

Proof (iv). *Claim i:* when n is sufficiently larger, $|b_n| > 0$ is bounded away from zero by M .

Let $\varepsilon = \frac{|b|}{10}$, then there exists $N_1 \in \mathbb{N}$ such that for every $n \geq N_1$, $|b_n - b| < \frac{|b|}{10}$. Note that for every such n ,

$$|b_n| = |b_n - b - (-b)| \quad (2.20)$$

$$\geq ||b_n - b| - |b|| \quad (2.21)$$

$$\geq |b| - |b_n - b| \quad (2.22)$$

$$> \frac{9|b|}{10} \quad (2.23)$$

Claim ii: $\left(\frac{1}{b_n}\right) \rightarrow \frac{1}{b}$. Let $\varepsilon > 0$, note that

$$\left|\frac{1}{b_n} - \frac{1}{b}\right| = \left|\frac{b}{b_nb} - \frac{b_n}{b_nb}\right| \quad (2.24)$$

$$= \frac{1}{|b_n||b|} |b_n - b| \quad (2.25)$$

from the first claim, $\frac{1}{|b_n|} < \frac{10}{9|b|}$ for every $n \geq N_1$. Since $(b_n) \rightarrow b$, there exists $N_2 \in \mathbb{N}$ such that for every $n \geq N_2$, $|b_n - b| < \frac{10\varepsilon}{9|b|^2}$. Consequently, for every $n \geq N_3 := \max\{N_1, N_2\}$, $\left|\frac{1}{b_n} - \frac{1}{b}\right| < \varepsilon$. Then the result is immediate from property (iii) in the algebraic limit theorem. ■

Theorem 2.5 (Order Limit Theorem). Let $(a_n) \rightarrow a$ and $(b_n) \rightarrow b$, then

- (i) $a_n \geq 0 \ \forall n \in \mathbb{N} \implies a \geq 0$;
- (ii) $a_n \leq b_n \ \forall n \in \mathbb{N} \implies a \leq b$;
- (iii) $\exists c \in \mathbb{R} \text{ s.t. } c \leq b_n \ \forall n \in \mathbb{N} \implies c \leq b$;
- (iv) $\exists c \in \mathbb{R} \text{ s.t. } a_n \leq c \ \forall n \in \mathbb{N} \implies a \leq c$.

Proof. (i) Assume, for contradiction, $a < 0$. Take $\varepsilon = \frac{|a|}{2}$, then for some $N \in \mathbb{N}$, for every $n \geq N$ $a_n \in V_\varepsilon(a)$. However, this contradicts the fact that $a_n \geq 0$.

(ii) Consider sequence $(b_n - a_n)$ in which $b_n - a_n \geq 0$ for every $n \in \mathbb{N}$. $(b_n - a_n) \rightarrow (b - a)$ by the algebraic limit theorem. By property (i), $b - a \geq 0$.

(iii) and (iv) Consider constant sequence defined as (c_n) such that $c_n = c$ for every $n \in \mathbb{N}$, the results are immediate by applying (ii). ■

Theorem 2.6 (Squeeze Theorem). Let $(x_n) \rightarrow L$ and $(z_n) \rightarrow \ell$. If for every $n \in \mathbb{N}$, $x_n \leq y_n \leq z_n$, then $(y_n) \rightarrow \ell$.

Remark: squeeze theorem does not impose the prior that (y_n) is convergent.

Proof. Let $\varepsilon > 0$, because both $(x_n) \rightarrow \ell$ and $(y_n) \rightarrow \ell$,

$$\exists N_1 \in \mathbb{N} \text{ s.t. } n \geq N_1 \implies |x_n - \ell| < \varepsilon \implies x_n > \ell - \varepsilon \quad (2.26)$$

$$\exists N_2 \in \mathbb{N} \text{ s.t. } n \geq N_2 \implies |z_n - \ell| < \varepsilon \implies z_n < \ell + \varepsilon \quad (2.27)$$

Take $N_3 := \max\{N_1, N_2\}$, then for every $n \geq N_3$,

$$\ell - \varepsilon < x_n \leq y_n \leq z_n < \ell + \varepsilon \quad (2.28)$$

$$\implies y_n \in V_\varepsilon(\ell) \quad (2.29)$$

therefore $(y_n) \rightarrow \ell$ by definition. ■

2.3 Monotone Convergence Theorem

Definition 2.5. A sequence (a_n) is said to be **monotone** if it is either increasing ($a_{n+1} \geq a_n \forall n \in \mathbb{N}$) or decreasing ($a_{n+1} \leq a_n \forall n \in \mathbb{N}$).

Theorem 2.7 (Monotone Convergence Theorem). If a monotone sequence (a_n) is bounded, then it converges.

Proof. WLOG, assume (a_n) is increasing, let $\Gamma := \{a_n : n \in \mathbb{N}\} \subset \mathbb{R}$, because Γ is bounded, $s := \sup_n \Gamma$ is well-defined by the completeness of real numbers.

Claim: $(a_n) \rightarrow s$. Let $\varepsilon > 0$, by the definition of supremum, $\exists N \in \mathbb{N}$ such that $a_N > s - \varepsilon$. Because the sequence is increasing and $s + \varepsilon \in \Gamma^\uparrow$, $n \geq N \implies s - \varepsilon < a_n < s + \varepsilon$. $(a_n) \rightarrow s$ by definition. ■

2.4 Series

Definition 2.6. Let (a_i) be a sequence, then the n -th **partial sum** is defined as $s_n := \sum_{i=1}^n a_i$. And the **infinite sum/series** of (a_n) is defined as

$$\sum_{i=1}^{\infty} a_i = \begin{cases} s & \text{if } (s_n) \rightarrow s \\ \text{undefined/diverges} & \text{otherwise} \end{cases} \quad (2.30)$$

Example 2.2. $\sum_{i=1}^{\infty} \frac{1}{i^2}$ converges.

Proof. Obviously the corresponding partial sums are increasing because the sequence $(\frac{1}{i^2})$ is positive.

Claim: (s_n) is bounded from above. Let $n \in \mathbb{N}$, observe

$$\sum_{i=1}^n \frac{1}{i^2} = 1 + \frac{1}{2 \times 2} + \frac{1}{3 \times 3} + \cdots + \frac{1}{n \times n} \quad (2.31)$$

$$\leq 1 + \frac{1}{1 \times 2} + \frac{1}{2 \times 3} + \cdots + \frac{1}{(n-1) \times n} \quad (2.32)$$

$$= 2 - \frac{1}{n} \leq 2 \quad (2.33)$$

The result is immediate by the monotone convergence theorem. ■

Example 2.3 (Harmonic Series). $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges.

Proof. Claim: there exists a subsequence of (s_n) diverges, so (s_n) cannot be convergent. Consider the subsequence (s_k) constructed by defining $s_k := s_{2^k}$. Note that

$$s_{2^k} = 1 + \frac{1}{2} + \left(\frac{1}{3} + \frac{1}{4}\right) + \left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}\right) + \cdots + \left(\frac{1}{2^{k-1}+1} + \cdots + \frac{1}{2^k}\right) \quad (2.34)$$

$$> 1 + \frac{1}{2}k \quad (2.35)$$

Clearly, the subsequence is unbounded, and therefore cannot be convergent. Therefore, the original sequence of partial sums cannot be convergent. ■

Definition 2.7. Let (a_n) be a sequence, then for every strictly increasing sequence $(n_i)_i$ in \mathbb{N} , (a_{n_i}) is a **subsequence** of (a_n) .

Theorem 2.8. All subsequences of a convergent sequence converge to the same limit as the original sequence.

Proof. Let $(a_n) \rightarrow \ell$, let (a_{n_k}) be a subsequence of (a_n) . Let $\varepsilon > 0$, there exists $N \in \mathbb{N}$ such that $n \geq N \implies a_n \in V_\varepsilon(\ell)$. By the definition of subsequences, there exists some $K \in \mathbb{N}$ such that $n_K \geq N$. Take such K , then for every $k \geq K$, it must be $n_k \geq N$. Therefore $a_{n_k} \in V_\varepsilon(\ell)$ for every $k \geq K$, and $(a_{n_k}) \rightarrow \ell$ by definition. ■

Remark 2.1. Note the implication of above theorem is two-fold:

- (i) Every subsequence of a convergent sequence is convergent;
- (ii) All subsequences converge to the same limit.

Corollary 2.2. A sequence (a_n) must be divergent if there exists two subsequences of it converge to two different limits.

Proof. Immediate by taking the contrapositive form of above theorem. ■

Theorem 2.9 (Bolzano–Weierstrass). Every bounded sequence contains a convergent subsequence.

Proof. Suppose (a_n) is bounded by certain $M > 0$, that's, for every $n \in \mathbb{N}$, $-M < a_n < M$. Consider the split $I_1^\ell := [-M, 0]$ and $I_1^u := [0, M]$. At least one of above closed intervals contain an infinitely many elements of (a_n) .

Define the interval as I_2 . At each I_n , one can split it evenly into two closed intervals such that at least one of these sub-intervals contain infinitely many element in the sequence, and I_{n+1} is defined to be such closed interval containing infinitely many elements.

Note that the sequence (I_n) is nested by construction. By the nested interval property, one can show that $\cap_{n \in \mathbb{N}} I_n \neq \emptyset$.

Also, $\lim_{n \rightarrow \infty} |I_n| = 0$. Then $\cap_{n \in \mathbb{N}} I_n$ must be a singleton with a in it. One can construct such that $a_{n_k} \in I_k$. Note that $|I_n| = \frac{1}{2^{n-1}}$, therefore, for every $\varepsilon > 0$, one can take $N \geq \log_2 \left(\frac{1}{\varepsilon}\right) + 1$, so that for every $k \geq N$, by definition of subsequences, $n_k \geq n$, so that $a_{n_k}, a \in I_N$. This implies $a_{n_k} \in V_\varepsilon(a)$ and $(a_{n_k}) \rightarrow a$. ■

2.5 Cauchy Criterion

Definition 2.8. A sequence (a_n) is a **Cauchy** sequence if

$$\forall \varepsilon > 0 \exists N \in \mathbb{N} \text{ s.t. } m, n \geq N \implies |a_n - a_m| < \varepsilon \quad (2.36)$$

Proposition 2.1. Every convergent sequence is Cauchy.

Proof. Let $(a_n) \rightarrow \ell$, let $\varepsilon > 0$. By the convergence of sequence, $\exists N \in \mathbb{N}$ such that for every $n \geq N$, $|a_n - \ell| < \frac{\varepsilon}{2}$, which turns out to imply $a_n, a_m \in V_\varepsilon(\ell)$. ■

Lemma 2.1. Every Cauchy sequence is bounded.

Proof. Let (a_n) be a Cauchy sequence, take $\varepsilon = 1$, then there exists $N \in \mathbb{N}$ such that for every $m, n \geq N$, $|a_n - a_m| < 1$. In particular, take $m = N$, for every $n \geq N$, $|a_n - a_N| < 1$, and $|a_n| \leq |a_N| + 1$. Then (a_n) is clearly bounded by:

$$M := \max\{|a_n| : n \leq N\} \cup \{|a_N| + 1\} \quad (2.37)$$

■

Theorem 2.10 (Cauchy Criterion). A sequence in \mathbb{R} is convergent if and only if it's Cauchy.

Proof. (\Leftarrow) Suppose (a_n) is Cauchy, by the lemma established above, (a_n) is bounded. By the Bolzano–Weierstrass theorem, there exists a subsequence $(a_{n_k}) \rightarrow \ell$.

Claim: $(a_n) \rightarrow \ell$. Let $\varepsilon > 0$, there exists $N_1 \in \mathbb{N}$ such that for every $n_k, n \geq N_1$, $|a_{n_k} - a_n| < \frac{\varepsilon}{2}$. And there exists another $N_2 \in \mathbb{N}$ such that for every $n_k \geq N_2$, $|a_{n_k} - \ell| < \frac{\varepsilon}{2}$.

Take $N_3 := \max\{N_1, N_2\}$.

Note that for every $n \geq N_3$, one can choose some $n_k \geq n$ as leverage and derive

$$|a_n - \ell| = |a_n - a_{n_k} + a_{n_k} - \ell| \quad (2.38)$$

$$\leq |a_n - a_{n_k}| + |a_{n_k} - \ell| \quad (2.39)$$

$$< \varepsilon \quad (2.40)$$

(\Rightarrow) Already shown in previous proposition. ■

2.6 Convergence Test for Series

Theorem 2.11 (n -th term test).

$$\sum_{i=1}^{\infty} a_n \text{ converges} \implies \lim_{n \rightarrow \infty} a_n = 0 \quad (2.41)$$

Remark: this theorem is only a necessary condition for convergence of series.

Proof. Suppose the partial sums converges to ℓ , by the definition of partial sums, $a_n = s_{n+1} - s_n$. Further, the convergence of partial sums guarantees the convergence of (a_n) . By taking limit on both sides of above identity, it can be shown $\lim_{n \rightarrow \infty} a_n = 0$. ■

Theorem 2.12 (Cauchy Criterion for Series). For series $\sum_{n=1}^{\infty} a_n$, the following are equivalent:

- (i) Series converges;
- (ii) $\forall \varepsilon > 0, \exists N \in \mathbb{N}$ s.t. $\forall n \geq N, \left| \sum_{k=n+1}^{\infty} a_k \right| < \varepsilon$ (i.e. *tail* sum sequence converges);
- (iii) $\forall \varepsilon > 0, \exists N \in \mathbb{N}$ s.t. $\forall m > n \geq N, \left| \sum_{k=n+1}^m a_k \right| < \varepsilon$. (i.e. partial sum is Cauchy)

Proof. (i) \implies (ii): Suppose (S_n) converges, let $\varepsilon > 0, \exists N$ s.t. $\forall n \geq N, |S_n - L| < \varepsilon$. Note that

$$L - S_n = \lim_{m \rightarrow \infty} \sum_{k=1}^m a_k - S_n \quad (2.42)$$

$$= \lim_{m \rightarrow \infty} \left[\sum_{k=1}^m a_k - S_n \right] \quad (2.43)$$

$$= \lim_{m \rightarrow \infty} \sum_{k=n+1}^m a_k \quad (2.44)$$

which implies the convergence of tail sums.

(ii) \implies (iii): Suppose the tail sum converges, let $\varepsilon > 0$, note that

$$\left| \sum_{k=n+1}^m a_k \right| = \left| \sum_{k=m+1}^{\infty} a_k - \sum_{k=n+1}^{\infty} a_k \right| \quad (2.45)$$

$$\leq \left| \sum_{k=m+1}^{\infty} a_k \right| + \left| \sum_{k=n+1}^{\infty} a_k \right| \quad (2.46)$$

Both terms can be made arbitrarily small by (ii), specifically, one can choose N_1 and N_2 such that both terms are strictly bounded by $\frac{\varepsilon}{2}$, and $N_3 := \max\{N_1, N_2\}$ is the desired value.

(iii) \implies (i): Since the partial sum is a Cauchy sequence in a complete space, it must converges, so the series is well-defined. ■

2.6.1 The Comparison Test

Definition 2.9. A sequence (a_n) is a **geometric sequence** with coefficient r if $a_{n+1} = ra_n$.

Proposition 2.2. Geometric sequences whenever $r \in (-1, 1)$. Note that when $r = -1$, the sequence becomes an alternating sequence, and the convergence property is indefinite.

Proposition 2.3. Let (a_n) be a geometric sequence with coefficient r , then for every $m \in \mathbb{N}$,

$$rS_m^a = ra_0 + r^2a_0 + \cdots + r^{n+1}a_0 \quad (2.47)$$

$$\implies (r-1)S_m^a = r^{n+1}a_0 - a_0 \quad (2.48)$$

$$\implies S_m^a = a_0 \frac{1 - r^{m+1}}{1 - r} \quad (2.49)$$

Theorem 2.13 (The Comparison Test). Let (a_n) and (b_n) be two sequences satisfy $|a_n| \leq b_n$ for every $n \in \mathbb{N}$. Then

- (i) $\sum_{i=1}^{\infty} b_n$ converges $\implies \sum_{i=1}^{\infty} a_n$ converges;
- (ii) $\sum_{i=1}^{\infty} a_n$ diverges $\implies \sum_{i=1}^{\infty} b_n$.

Proof. Part 1: Suppose (b_n) converges, it is therefore Cauchy. Let $\varepsilon > 0$. Note that for every $m > n$:

$$|S_m^a - S_n^a| = \left| \sum_{k=n+1}^m a_k \right| \quad (2.50)$$

$$\leq \sum_{k=n+1}^m |a_k| \quad (2.51)$$

$$\leq \sum_{k=n+1}^m b_k \quad (2.52)$$

Therefore exists $N \in \mathbb{N}$ such that $\sum_{k=n+1}^m b_k \leq \left| \sum_{k=n+1}^m b_k \right| < \varepsilon$ for every $m, n \geq N$. Taking such N provides the cutoff needed for (S_n^a) to be Cauchy. Because $(S_n^a) \subset \mathbb{R}$, it converges.

Part 2: The result is immediate by taking the contrapositive form of the previous statement. ■

2.6.2 The Root Test

Definition 2.10. Let (a_n) be a bounded sequence, then

$$\limsup(a_n) := \sup_{n \rightarrow \infty} \{a_k : k \geq n\} \quad (2.53)$$

$$\liminf(a_n) := \inf_{n \rightarrow \infty} \{a_k : k \geq n\} \quad (2.54)$$

$$(2.55)$$

Theorem 2.14 (The Root Test). Let (a_n) be a sequence in which $a_n \geq 0$ for every $n \in \mathbb{N}$, let $\ell = \limsup a_n^{1/n}$, then

(i) If $\ell < 1$, then (S_n^a) converges;

(ii) If $\ell > 1$, then (S_n^a) diverges;

(iii) If $\ell = 0$, inconclusive.

Proof. Part 1: (Idea: compare with geometric series with $r < 1$) Suppose $\ell < 1$, pick $r \in (\ell, 1)$, and let $\varepsilon = r - \ell$. By the convergence of supremum, there exists $N \in \mathbb{N}$ such that for every $n \geq N$,

$$\left| \sup_{k \geq n} a_k^{1/k} - \ell \right| < \varepsilon \quad (2.56)$$

$$\implies a_n^{1/n} \leq \sup_{k \geq n} a_k^{1/k} < \ell + \varepsilon =: r \quad (2.57)$$

Therefore, for every $n \geq N$, $a_n < r^n$. Because (a_n) is assumed to be a non-negative sequence, then $|a_n| < r^n$. Construct new sequences:

$$b_k = \begin{cases} a_k & \forall k < N \\ r^k & \forall k \geq N \end{cases} \quad (2.58)$$

Then, clearly $|a_n| \leq b_k$ for every $k \in \mathbb{N}$. And (b_n) is a sequence with geometric tails (which has coefficient less than one). So $\sum^\infty b_k$ converges, which implies $\sum^\infty a_k$ converges by the comparison test.

Part 2: Suppose $\ell > 1$.

Note that the necessary condition for $\sum a_n^{1/n}$ to converge is $\lim_{n \rightarrow \infty} a_n^{1/n} = 0$, which implies every subsequence of $(a_n^{1/n})$ converges to zero. We are going to prove the divergence of series by constructing a subsequence of $(a_n^{1/n})$ does not converge to zero.

Take $\varepsilon = \ell - 1 > 0$, there exists N such that for every $n \geq N$:

$$\ell - \varepsilon < \sup_{k \geq n} a_k^{1/k} \quad (2.59)$$

$$\implies 1 < \sup_{k \geq n} a_k^{1/k} \quad (2.60)$$

By definition of supremum, there exists $n_1 \geq n$ such that

$$a_{n_1}^{1/n_1} > 1 \quad (2.61)$$

For every $n \geq N$, we can construct a subsequence of $(a_n^{1/n})$ such that every term in it is strictly greater than 1, which means it cannot converge to 0. Therefore, series diverges. ■

2.6.3 Other Tests

Theorem 2.15 (Limit Comparison Test). Let $\sum_{n=1}^\infty a_n$ and $\sum_{n=1}^\infty b_n$ satisfy:

- (i) $b_n \geq 0$;
- (ii) $\limsup \frac{|a_n|}{b_n} < \infty$;
- (iii) $\sum_{n=1}^\infty b_n$ converges.

Then $\sum_{n=1}^\infty a_n$ converges as well.

Theorem 2.16 (Ratio Test). Given sequence $(a_n)_{n=1}^\infty$ such that $a_n \geq 0$, then

- 1. If $\limsup \frac{a_{n+1}}{a_n} < 1$, $\sum_{n=1}^\infty a_n$ converges;
- 2. If $\limsup \frac{a_{n+1}}{a_n} > 1$, $\sum_{n=1}^\infty a_n$ diverges.

Theorem 2.17 (Integral Test). Let $f(x)$ be a *positive* and *monotone decreasing* function on $[1, \infty)$. Consider $(f(x_n))$, then

$$\sum_{n=1}^{\infty} f(n) \text{ convergent} \iff \int_1^{\infty} f(x) dx < \infty \quad (2.62)$$

Theorem 2.18 (Alternating Series Test). For an alternating sequence $\sum_{n=1}^{\infty} (-1)^n a_n$, if $(a_n) \searrow 0$, then the series converges.

Proof. **TODO** ■

2.7 Absolute and Conditional Convergence

Corollary 2.3 (Corollary of Comparison Test). If $\sum_{i=1}^{\infty} |a_n|$ converges, then $\sum_{n=1}^{\infty} a_n$ converges.

Definition 2.11. For any series $\sum_{n=1}^{\infty} a_n$, if

1. $\sum_{i=1}^{\infty} |a_n|$ converges, $\sum_{n=1}^{\infty} a_n$ **converges absolutely**;
2. $\sum_{i=1}^{\infty} |a_n|$ does not converge, then $\sum_{n=1}^{\infty} a_n$ **converges conditionally**.

Example 2.4. Alternating harmonic series converges conditionally.

However, $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$ converges absolutely.

Definition 2.12. $\sum_{n=1}^{\infty} b_n$ is called a **rearrangement** of series $\sum_{n=1}^{\infty} a_n$ if there exists $f : \mathbb{N} \rightarrow \mathbb{N}$ such that f is a bijection and $b_{f(k)} = a_k$ for every $k \in \mathbb{N}$.

Theorem 2.19 (Riemann Series Theorem). If series $\sum_{n=1}^{\infty} a_n$ converges conditionally, for every $\alpha \in \mathbb{R}$, there exists a rearrangement $\sum_{n=1}^{\infty} b_n$ converges to α .

Proof. The proof is non-trivial and omitted. ■

Theorem 2.20. If series $\sum_{n=1}^{\infty} a_n$ converges absolutely to some value $A \in \mathbb{R}$, then every rearrangement $\sum_{n=1}^{\infty} b_n$ converges to A .

Proof. Define partial sum sequences

$$S_n := \sum_{k=1}^n a_k \quad T_m := \sum_{k=1}^m b_k \quad (2.63)$$

Suppose $(S_n) \rightarrow A$, want to show: $(T_n) \rightarrow A$.

Let $\varepsilon > 0$ fixed.

By convergence of (S_n) , there exists $N_1 \in \mathbb{N}$ such that

$$n \geq N_1 \implies |S_n - A| < \frac{\varepsilon}{2} \quad (2.64)$$

Because $\sum_{n=1}^{\infty} a_n$ converges absolutely, by the Cauchy criterion for convergent series (i.e. partial sum sequence is Cauchy), there exists $N_2 \in \mathbb{N}$ such that

$$n > m \geq N_2 \implies \sum_{k=n+1}^m |a_k| < \frac{\varepsilon}{2} \quad (2.65)$$

Define $N := \max\{N_1, N_2\}$, $M := \max\{f(k) : 1 \leq k \leq N\}$.

$$|T_m - S_N| = |b_1 + \cdots + b_m - a_1 - \cdots - a_N| \quad (2.66)$$

$$= |b_1 + \cdots + b_m - b_{f(1)} - \cdots - b_{f(N)}| \quad (2.67)$$

Note that for every $m \geq M$, by construction, $\{b_{f(1)}, \dots, b_{f(N)}\} \subset \{b_1, \dots, b_m\}$.

Note that for each $b_{f(k)} \in \{b_1, \dots, b_m\}$, either $k > N$ or $k \leq N$. But all $b_{f(k)}$ with $k \leq N$ were subtracted, so $b_{f(k)}$ elements left are all from $\{a_k : k \geq N+1\}$.

$$\dots = \left| \sum_{k \in \mathcal{I} \geq N+1} a_k \right| \quad (2.68)$$

$$\leq \sum_{k=N+1}^{\infty} |a_k| < \frac{\varepsilon}{2} \quad (2.69)$$

Therefore, for all $m \geq M$,

$$|T_m - A| = |T_M - S_n + S_n - A| \quad (2.70)$$

$$\leq |T_M - S_n| + |S_n - A| \quad (2.71)$$

$$< \varepsilon \quad (2.72)$$

The desired result is immediate. ■

3 Topology in \mathbb{R}

3.1 Definitions

Definition 3.1. A set $\mathcal{O} \subset \mathbb{R}$ is **open** if

$$\forall x \in \mathcal{O} \exists \varepsilon > 0 \text{ s.t. } V_\varepsilon(x) \text{ s.t. } V_\varepsilon(x) \subset \mathcal{O} \quad (3.1)$$

Theorem 3.1. Arbitrary union of open sets is open; Any finite intersection of open sets is open.

Proof. Let \mathcal{O}_α open for all $\alpha \in \mathcal{A}$. Let $\mathcal{O} := \bigcup_{\alpha \in \mathcal{A}} \mathcal{O}_\alpha$. If $x \in \mathcal{O}$, there exists some $\alpha \in \mathcal{A}$ such that $x \in \mathcal{O}_\alpha$. There exists $V_\varepsilon(x) \subset \mathcal{O}_\alpha \subset \mathcal{O}$. Hence \mathcal{O} is open.

Let $\{\mathcal{O}_i : 1 \leq i \leq n\}$ be a collection of open sets, let $\mathcal{O} := \bigcap_{i=1}^{\infty} \mathcal{O}_i$. If $x \in \mathcal{O}$, there exists $\varepsilon_i > 0$ such that $V_{\varepsilon_i}(x) \subset \mathcal{O}_i$ for every i . Take $\varepsilon := \max\{\varepsilon_i\}$, which exists and is strictly positive by finiteness of index set. Therefore $V_\varepsilon(x) \subset \mathcal{O}_i$ for every i , and therefore in \mathcal{O} . ■

Definition 3.2. x is a **limit point** of A if $\forall \varepsilon > 0$,

$$V_\varepsilon(x) \cap A - \{x\} \neq \emptyset \quad (3.2)$$

Remark: this definition does not require x to be an element of A .

Theorem 3.2. x is a limit point of A if and only if there exists a sequence $(a_n)_{n=1}^\infty \subset A$ such that $a_n \neq x \forall n \in \mathbb{N}$ and $(a_n)_{n=1}^\infty \rightarrow x$.

Proof. (\implies) Let x be a limit point, take $\varepsilon = \frac{1}{n}$, immediate by the definition of limit point.

(\impliedby) Trivially by definition of sequential convergence. ■

Definition 3.3. $X \subset \mathbb{R}$ is **closed** if it contains all its limit points.

Definition 3.4. $x \in A$ is an **isolated point** if it is not a limit point of A .

Definition 3.5. $A \subset X$ is **dense** in X if $\overline{A} = X$.

Theorem 3.3. Let $x \in \mathbb{R}$, there exists a sequence $(q_n)_{n=1}^\infty \subset \mathbb{Q}$ such that $(q_n)_{n=1}^\infty \rightarrow x$.

Proof. Let $x \in \mathbb{R}$. Note that $\forall u < v \in \mathbb{R}$, there exists $q \in (u, v) \cap \mathbb{Q}$. Hence, for every $n \in \mathbb{N}$, $\exists q_n \in \mathbb{Q}$ such that $x - \frac{1}{n} < q_n < x + \frac{1}{n}$. It is evident that $(q_n)_{n=1}^\infty \rightarrow x$. ■

Definition 3.6. The **closure** of A , denoted as \overline{A} , is defined to be the union of A and all limit points of A .

Lemma 3.1. \overline{A} is the smallest closed set containing A .

Proof. It is evident that \overline{A} is a closed set containing A .

Now show the closure is in fact the smallest closed set. Let $B \subsetneq \overline{A}$ be a proper subset of the closure, we are going to show that B is not closed. Let $x \in \overline{A} - B \neq \emptyset$.

Note that $\overline{A} \equiv A \cup A'$, then either $x \in A$ or $x \in A'$. If $x \in A$, then B does not contain A . If $x \in A'$, then B does not contain all limit points of A , so it is not closed. ■

Theorem 3.4. Equivalent definitions of openness and closedness:

(i) \mathcal{O} is open if and only if \mathcal{O}^c is closed;

(ii) \mathcal{O} is closed if and only if \mathcal{O}^c is open.

Proof. (\implies) Let \mathcal{O} be an open set, let $(x_n) \rightarrow x$ be a convergent sequence in \mathcal{O}^c . It is evident that if $x \in \mathcal{O}$, infinitely many elements in the tail of (x_n) would be in $V_\varepsilon(x) \subset \mathcal{O}$, which leads to a contradiction. Therefore \mathcal{O}^c contains all of its limit points, and \mathcal{O}^c is therefore closed.

(\impliedby) Let \mathcal{O}^c be a closed set, suppose \mathcal{O} is not open, there exists $x \in \mathcal{O}$ such that for all $\varepsilon > 0$, $V_\varepsilon(x) \cap \mathcal{O}^c \neq \emptyset$. Then we can construct a sequence in \mathcal{O}^c converge to x , which leads to a contradiction that there is a limit point of a sequence in \mathcal{O}^c not contained by \mathcal{O}^c .

The second part is immediate. ■

Theorem 3.5. Any intersection of closed sets is closed; any finite union of closed sets is closed.

Proof. Direct result from De Morgan's law and the previous theorem. ■

Remark: Limit points and boundary points are completely different. Example: let $\Omega = [1, 2] \cup 3$, then 3 is a boundary point but not a limit point (i.e. it is isolated). And 0.5 is a limit point but not a boundary point.

3.2 Compactness

Definition 3.7. A set $K \subset \mathbb{R}$ is **compact** if every sequence in K has a convergent subsequence converges to some limit $x \in K$.

Theorem 3.6. A set $K \subset \mathbb{R}$ is compact if and only if it is closed and bounded.

Proof. (\implies) Suppose $K \subset \mathbb{R}$ is compact.

Show K is bounded: suppose, for contradiction, K is unbounded, then for every $N \in \mathbb{N}$, one can construct a sequence as following: $a_1 \in K$ and $a_{n+1} > \max\{a_n, n\}$. Such sequence diverges to positive infinity, and every subsequence of it converges to infinity as well (easy to verify). This leads to a contradiction to the compactness of K .

Show K is closed: Suppose, for contradiction, K is not closed, then there exists some limit point of K say $x \notin K$. Consider the sequence $(x_n) \rightarrow x$ in K , because every subsequence of such convergent sequence converges to the same limit $x \notin K$, which leads to a contradiction of compactness.

(\impliedby) Let $(x_n) \subset K$, then (x_n) is bounded and therefore possesses a convergent subsequence by Bolzano-Weierstrass Theorem. Further, because K is closed, then the limit point must be in K . ■

Theorem 3.7 (Nested Compact Set Property). Let $\mathbb{R}^n \supset K_1 \supset K_2 \supset \cdots \supset K_n \supset \cdots$, where $K_n \neq \emptyset$ are all compact sets, then

$$\bigcap_{n \in \mathbb{N}} K_n \neq \emptyset \quad (3.3)$$

Proof. Construct a sequence such that $x_n \in K_n$ for every $n \in \mathbb{N}$. In particular, $(x_n) \subset K_1$. Because K_1 is compact, it has a convergent subsequence $(x_{n_k}) \rightarrow x \in K_1$. Then every subsequence of (x_{n_k}) converges to the same limit x .

Note that by dropping out the first element of the subsequence, the resulted sequence starts with x_{n_2} . By the definition of subsequences, $n_2 \geq 2$, therefore, the truncated subsequence is contained in K_2 because of the compactness of K_2 . As a result, $x \in K_2$. Applying the same argument on all natural numbers, it is immediate that $x \in K_n \forall n \in \mathbb{N}$. So $x \in \bigcap_{n \in \mathbb{N}} K_n$. ■

Proof. (Cantor's Argument). Suppose, for contradiction, the intersection is empty. Define $U_n := K_1 \setminus K_n$. Note that $U_n = K_1 \cap K_n^c = K_n^c$, which is open. Further, $\bigcup_{n \in \mathbb{N}} U_n = \bigcup_{n \in \mathbb{N}} K_1 \cap K_n^c = K_1 \cap (\bigcup_{n \in \mathbb{N}} K_n^c) = K_1 \cap (\bigcap_{n \in \mathbb{N}} K_n)^c = K_1 \setminus \bigcap_{n \in \mathbb{N}} K_n = K_1$. Therefore, $\mathcal{C} = \{U_n : n \in \mathbb{N}\}$ is an open cover of K_1 . Because K_1 is compact, there exists a finite subcover of \mathcal{C} . Take n^* to be the greatest index in this finite subcover, then for every $x' \in K_{n^*+1} \subset K_1$, x' is not in the union of the constructed subcover, which leads to a contradiction. ■

Example 3.1. Note that the closedness itself is not sufficient for the nest compact set property to hold. For instance, the following sequence of closed sets are nested: $F_n := [n, \infty)$, but indeed, for every $x \in \mathbb{R}$, there exists a natural number $n > x$, so that $x \notin \bigcap_{n \in \mathbb{N}} F_n$. Therefore, $\bigcap_{n \in \mathbb{N}} F_n = \emptyset$.

Definition 3.8. Let $A \subset \mathbb{R}$, an **open cover** for A is a collection of open sets $\{\mathcal{O}_\lambda : \lambda \in \Lambda\}$ such that $A \subseteq \bigcup_{\lambda \in \Lambda} \mathcal{O}_\lambda$.

Theorem 3.8 (Heine-Borel). Let $K \subset \mathbb{R}$, then the following are equivalent:

- (i) K is (sequentially) compact;
- (ii) K is closed and bounded;
- (iii) Every open cover of K has a finite subcover.

Proof. The equivalence of (i) and (ii) has been proven previously.

Show (iii) \implies (ii): suppose every open cover of K has a finite subcover, consider the following cover of K : $\mathcal{C} = \{[-n, n] : n \in \mathbb{N}\}$. Let M be the greatest index in the finite subcover \mathcal{C} , and obviously K is bounded by M .

Suppose, for contradiction, that K is not closed. Let y be a limit point of K but $y \notin K$. Then, for every $\varepsilon > 0$, $V_\varepsilon^o(y) \cap K \neq \emptyset$. We've shown that K is bounded, take $M \in \mathbb{R}$ such that $(-M, M) \supset K$. Define the following cover:

$$\mathcal{C} := \left\{ (-M, M) \setminus \overline{V_\varepsilon(y)} : \varepsilon \in \mathbb{R}_{++} \right\} \quad (3.4)$$

Because K is compact, there exists a finite subcover of \mathcal{C} , which is clearly a contradiction.

Show (ii) \implies (iii): Suppose K is closed and bounded, because of the transitivity of covering, it is sufficient to show that for every $M \in \mathbb{R}_+$, every open cover of $[-M, M]$ has a finite subcover.

Let $M \in \mathbb{R}_+$, and $\mathcal{C} = \{\mathcal{O}_\lambda : \lambda \in \Lambda\}$ is an open cover of $[-M, M]$. Suppose, for contradiction, there is no finite subcover. Then either $[-M, 0]$ or $[0, M]$ does not have a finite subcover from \mathcal{C} . Define such interval as I_1 . Interval I_n is defined inductively from I_{n-1} by firstly bisecting I_{n-1} into two closed intervals and then taking the partition that cannot be covered by any finite subcover of \mathcal{C} . Note that (I_n) is a sequence of nested compact sets, by Cantor's intersection theorem, there intersection is nonempty. Further, because the length of interval shrinks to zero as $n \rightarrow \infty$, the intersection must be a singleton. Let $\{x\} = \bigcap_{n \in \mathbb{N}} I_n$, there exists some $\lambda \in \Lambda$, such that $x \in \mathcal{O}_\lambda$. Because \mathcal{O}_λ is open, there exists $\varepsilon > 0$ such that $V_\varepsilon(x) \subset \mathcal{O}_\lambda$. Take $k \in \mathbb{N}$ such that $|I_k| < 2\varepsilon$, clearly $I_k \subset V_\varepsilon(x) \subset \mathcal{O}_\lambda$. Then \mathcal{O}_λ is a finite subcover of I_k , which leads to a contradiction. ■

3.3 Connected Sets

Definition 3.9. $\emptyset \neq A, B \subset \mathbb{R}$ are **separated** if and only if $\overline{A} \cap B = \emptyset$ and $A \cap \overline{B} = \emptyset$.

Definition 3.10. $E \subset \mathbb{R}$ is **disconnected** if $E = A \cup B$ where A, B are nonempty separated sets.

Proposition 3.1 (Equivalent Definiton). $E \subset \mathbb{R}$ is disconnected if and only if it can be written as the union of two *nonempty disjoint open* sets.

Proof. (\Leftarrow) Let $E \subset \mathbb{R}$, suppose there exists nonempty disjoint open sets such that $E = A \cup B$. Suppose, for contradiction, $\overline{A} \cap B \neq \emptyset$, let $x \in \overline{A} \cap B$. Because $\overline{A} \cap B = (A \cup A') \cap B = (A \cap B) \cup (A' \cap B) = \emptyset \cup (A' \cap B) = A' \cap B$, x must be a limit point of A . Also, because B is open, there exists $\varepsilon > 0$ such that $V_\varepsilon(x) \subset B$. Because $x \in A'$, there exists $y \neq x$ such that $y \in V_\varepsilon(x) \cap A$. Then $y \in A \cap B$, which contradicts the assumption that A and B are disjoint. The argument to show $A \cap \overline{B} = \emptyset$ is similar, so A and B are separated.

(\Rightarrow) Suppose A and B are nonempty separated sets such that $A \cup B = E$. Show: A and B are nonempty disjoint open sets

(i) A and B are by construction nonempty.

(ii) Suppose A and B are not disjoint, then $\overline{A} \cap B$ must be nonempty, which is a contradiction.

(iii) To show A and B are open, WLOG, suppose, for contradiction, A is not open in E . There exists some $x \in A$ such that

$$\forall \varepsilon > 0 \quad V_\varepsilon(x) \cap (E \setminus A) \neq \emptyset \quad (3.5)$$

TODO ■

Theorem 3.9. A set $E \subset \mathbb{R}$ is connected if for every nonempty disjoint sets A, B such that $E = A \cup B$, then there exists a sequence $(a_n) \subset A$ converges to some point $a \in B$, and a sequence $(b_n) \subset B$ converges to some point $b \in A$.

Proof. ■

Theorem 3.10. Let $E \subset \mathbb{R}$, the following are equivalent:

(i) E is connected;

(ii) For every $a < c < b$, $a, b \in E \implies c \in E$.

Proof. (\Rightarrow) Suppose E is connected, considering the following sets

$$A := (-\infty, c) \cap E \quad (3.6)$$

$$B := (c, \infty) \cap E \quad (3.7)$$

Note that $a \in A$ and $b \in B$, so both of them are nonempty. And A and B are separated. Suppose, for contradiction, $c \notin E$, $E = A \cup B$, which leads to a contradiction to the assumption that E is connected.

(\Leftarrow) Suppose (ii), show E is connected. Let A and B be two nonempty set such that $A \cup B = E$ and $A \cap B = \emptyset$. We are going to show that A and B must be separated in this case. Let $a_0 \in A$ and $b_0 \in B$, WLOG, suppose $a_0 < b_0$. By (ii), the entire interval $[a_0, b_0] \subset E$. Split $[a_0, b_0]$ into two half intervals $[\alpha, \beta]$ and $[\beta, \gamma]$. Note that it is impossible for $\{\beta\}$ to be the only point intersect both A and B , because in this case A and B cannot be disjoint. Take the one intersects both A and B , denoted as $[a_1, b_1]$.

One can construct a sequence of closed intervals inductively, such that every I_n intersects both A and B . Also, previous result shows that $\bigcap_{n \in \mathbb{N}} I_n \neq \emptyset$, and is in fact a singleton. Let $x \in \bigcap_{n \in \mathbb{N}} I_n$,

if $x \in A$, then there exists $(b_n) \subset B$ such that $(b_n) \rightarrow x$. Similarly, if $x \in B$, there exists $(a_n) \subset A$ such that $(a_n) \rightarrow x$. As a result, either $\bar{A} \cap B \neq \emptyset$ or $A \cap \bar{B} \neq \emptyset$. Therefore, E is connected. ■

3.4 Cantor Set

Definition 3.11. Define sequence of sets

$$S_0 = [0, 1] \quad (3.8)$$

$$S_1 = [0, \frac{1}{3}] \cup [\frac{2}{3}, 1] \quad (3.9)$$

inductively, where S_n is defined by removing the mid-one-third of elements from each component of S_{n-1} . The **Cantor set** is defined as

$$\mathcal{C} := \bigcap_{n \in \mathbb{N}} S_n \neq \emptyset \quad (3.10)$$

\mathcal{C} is nonempty because each S_n is a finite union of closed set. Altogether with the fact that each of S_n is bounded, so \mathcal{C} is an intersection of nested compact sets. Therefore, \mathcal{C} is nonempty by Cantor's intersection theorem.

Definition 3.12. A set is called **perfect** if it is closed and has no isolated point.

Proposition 3.2. \mathcal{C} has measure zero.

Proof. Note that on while constructing S_n , intervals with total length of $\frac{2^n}{3^{n+1}}$ are removed from S_{n-1} . To construct a Cantor set, the total length of intervals from $[0, 1]$ equals

$$\sum_{n=0}^{\infty} \frac{2^n}{3^{n+1}} = \frac{1}{3} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n = 1 \quad (3.11)$$

Therefore the length left for Cantor set is zero. ■

Proposition 3.3. $\mathcal{C}^{int} = \emptyset$.

Proof. Note that for any set to have nonempty interior, it must contains some open intervals. Claim: for every open interval (a, b) , it cannot be contained in \mathcal{C} . Let $a < b$, note that for every partition of S_n has length $\frac{1}{3^n}$. Then there exists $n \in \mathbb{N}$ such that $\frac{1}{3^n} < b - a$. Therefore, $(b - a) \not\subset S_n$ for such n . So that \mathcal{C} cannot contain any open interval. ■

Proposition 3.4. \mathcal{C} is closed.

Proof. \mathcal{C} is the intersection of infinitely many closed sets, so it is closed. ■

Proposition 3.5. \mathcal{C} is compact.

Proof. \mathcal{C} is bounded by $[0, 1]$ and closed by previous proposition. Therefore, $\mathcal{C} \subset \mathbb{R}$ is compact. ■

Proposition 3.6. \mathcal{C} is perfect.

Proof. We are going to show that every point $x \in \mathcal{C}$ is the limit of some sequence in \mathcal{C} .

Case 1: x is not the right endpoint of any closed interval in S_n for any $n \in \mathbb{N}$. Then for every $n \in \mathbb{N}$, let x_n be the right endpoint of the interval in S_n containing x . Obviously, $(x_n) \rightarrow x$.

Case 2: x is the right endpoint of some closed interval in some S_n . For every $n \in \mathbb{N}$, take x_n to be the left end of S_n containing x . Clearly, $(x_n) \rightarrow x$. ■

Theorem 3.11. Any nonempty perfect set P is uncountable.

Proof. Note that P is obviously not finite. Suppose, for contradiction, P , then there exists an enumeration of $P = \{x_1, x_2, \dots, x_n, \dots\}$. Construct a sequence of compact sets as following: take $\varepsilon > 0$, there exists $y_1 \neq x_1$ such that $y_1 \in P \cap [x_1 - \varepsilon, x_1 + \varepsilon]$. Let $\delta_1 := \frac{|y_1 - x_1|}{2}$, and take $K_1 := [y_1 - \delta_1, y_1 + \delta_1] \cap P$. **TODO: Show K_1 is compact.** Note that $x_1 \notin K_1$.

Apply the same argument on K_1 to construct K_2 such that $x_2 \notin K_2$, so that $P \supset K_1 \supset K_2 \supset \dots$. By construction, no points in P is in the intersection $\bigcap_{n \in \mathbb{N}} K_n$. However, the intersection is nonempty and the element belongs to the intersection is clearly in P , which is a contradiction. ■

Proposition 3.7. \mathcal{C} is uncountable.

Proof. \mathcal{C} is a nonempty perfect set, so it is uncountable. ■