Tristan Chaang May 13, 2024

18.100B Notes

1 Real Numbers

Definition 1.1. A *field* is a set F equipped with operations $+$ and $\times$ such that

- $(F,+)$ and $(F \setminus \{0\}, \times)$ are Abelian groups.
- $x(y+z) = xy + xz$ for all $x, y, z \in F$. (Distributivity)

Properties:

1. Additive identity is unique.
2. $x \cdot 0 = 0$ $(\forall x \in F)$.
3. $x, y \neq 0 \;\Rightarrow\; xy \neq 0$ (i.e. fields are *integral domains*).

Example 1.1.

1. The set $\mathbb{N} = \{0, 1, 2, \cdots\}$ of natural numbers is not a field.
2. The set $\mathbb{Z}$ of integers is an Abelian additive group but not a field.
3. The set $\mathbb{Q}$ of rationals is a field.
4. The binary field $\mathbb{Z}/2\mathbb{Z} = \{0, 1\}$ with mod 2 operations is a field.
5. $\mathbb{Z}/4\mathbb{Z}$ is not a field, e.g. $2 \cdot 2 = 0$ but $2 \neq 0$.

Definition 1.2. A field F is *ordered* if there exists a relation $<$ on F (with $x > y$ meaning $y < x$, $x \leq y$ meaning $x < y$ or $x = y$, etc) such that for all $x, y, z \in F$,

- Exactly one of $x = y$, $x < y$, $x > y$ holds. (Trichotomy)
- $x < y$ and $y < z$ implies $x < z$. (Transitivity)
- $x < y$ implies $x + z < y + z$. (Additivity)
- $x < y$ and $z > 0$ implies $xz < yz$. (Multiplicativity)

We define $P = \{x \in F : x > 0\}$.

Properties:

1. $x > y \implies x - y \in P$.
2. $x^2 \geq 0$ for all $x \in F$.
3. $x > 0 \implies x^{-1} > 0$. (*Hint: First prove* $1 > 0$.)

Definition 1.3. Let F be an ordered field.

- $u \in F$ is an *upper bound* for a subset $S \subseteq F$ if $x \leq u$ for all $x \in S$. If an upper bound for S exists, we say S is *bounded above*.
- $\ell \in F$ is a *lower bound* for a subset $S \subseteq F$ if $x \geq \ell$ for all $x \in S$. If an upper bound for S exists, we say S is *bounded below*.
- If $S \subseteq F$ is bounded above and below, we say that it is *bounded*.
- $u \in F$ is the *maximum* of S, denoted $\max S$, if u is an upper bound and $u \in S$.
- $\ell \in F$ is the *minimum* of S, denoted $\min S$, if ℓ is a lower bound and $\ell \in S$.
- $u \in F$ is the *supremum* of S, denoted $\sup S$, if it is the least upper bound for S. More precisely, we say that S has supremum

$$\sup S = \min\{x \in F : x \text{ is an upper bound for } S\} \qquad \text{if it exists.}$$

- $\ell \in F$ is the *infimum* of S, denoted $\inf S$, if it is the greatest lower bound for S. More precisely, we say that S has infimum

$$\sup S = \max\{x \in F : x \text{ is an lower bound for } S\} \qquad \text{if it exists.}$$

- By convention, $\inf \varnothing = \infty$ and $\sup \varnothing = -\infty$. If S is unbounded above (below) we say $\sup S = \infty$ ($\inf S = -\infty$).
- We say that F is *complete* if it satisfies the *completeness axiom:* Every nonempty subset of F that is bounded above has a supremum.

Example 1.3.

1. $\{x \in \mathbb{Q} : x < 1\}$ has upper bounds but no maximum.
2. $\{x \in \mathbb{Q} : x \geq 1\}$ has no upper bounds but has a minimum.
3. $\{x \in \mathbb{Q} : x^2 < 2\}$ is bounded above but has no supremum.

Theorem 1.1. The set $\mathbb{R}$ of real numbers is the unique complete ordered field.

No proof. To prove this we have to prove existence and uniqueness. Two ways for existence: via Dedekind cuts or via rational Cauchy sequences.

Example 1.4.

1. $\mathbb{Q}$ is ordered but not complete (see previous example).
2. $[0,1] := \{x \in \mathbb{R} : 0 \leq x \leq 1\}$ has maximum 1.
3. $(0,1) := \{x \in \mathbb{R} : 0 \leq x \leq 1\}$ has supremum 1 but no maximum.

Theorem 1.2. (Existence of $\sqrt{2}$) There exists $r \in \mathbb{R}$ with $r^2 = 2$.

Proof. Set $S = \{x \in \mathbb{R} : x^2 < 2\}$. We first prove a lemma:

Lemma. If $v > 0$ and $v^2 \geq 2$, then v is an upper bound for S.

Proof. Let $x \in S$ be any element. If $x < 0$ then $x < 0 < v$. If $x \geq 0$, we have that $x^2 < 2 \leq v^2$. So $0 < v^2 - x^2 = (v-x)(v+x) \implies 0 < v - x$. $\square$

Since $5 > 0$ and $5^2 \geq 2$, S is bounded above. Therefore there is a supremum $u = \sup S$.

- If $u^2 > 2$, set $a = \dfrac{u^2-2}{2u} > 0$. Then $u - a = \dfrac{u^2+2}{2u} > 0$ and

$$(u-a)^2 = u^2 - 2ua + a^2 = 2 + a^2 > 2$$

  so $u - a$ is a lower upper bound for S than u, a contradiction.

- If $u^2 < 2$, set $a = \dfrac{2-u^2}{5} > 0$. Since 2 is an upper bound for S, we have $0 < u < 2$. Also $u + a > u$ and

$$(u+a)^2 = u^2 + 2ua + a^2 < 2 + 4a + a = 2$$

  so $u + a > u$ is in S, a contradiction.

Therefore, by trichotomy, $u^2 = 2$. $\blacksquare$

Theorem 1.3. (Archimedean Property) Let x, y be reals. Then

A) $y > 0 \implies \exists\, n \in \mathbb{N}$ such that $ny > x$.

B) $x < y \implies \exists\, q \in \mathbb{Q}$ such that $x < q < y$. ($\mathbb{Q}$ is dense in $\mathbb{R}$)

Proof.

A) We show that $S = \{ny : n \in \mathbb{N}\}$ has no upper bound. Assume not, then $z = \sup S$ exists. Since $z - y < z$ is not an upper bound for S, there exists $z - y < ny \in S$. But then $z < (n+1)y \in S$, contradicting the fact that z is an upper bound for S.

B) Pick $n \in \mathbb{N}^*$ such that $n(y-x) > 1$ using part A. Another useful lemma:

Lemma. For every $x \in \mathbb{R}$ there exists $n \in \mathbb{Z}$ such that $n - 1 \leq x < n$.

Proof. By part A applied to x and $-x$, we can find two integers $a, b \in \mathbb{Z}$ such that $a < x < b$. Since $\{n \in \mathbb{Z} : x < n \leq b\} \subseteq \{n \in \mathbb{Z} : a \leq n \leq b\}$ is finite, there exists a minimum $n \in Z$ such that $x < n$. This gives $n - 1 \leq x < n$. □

With $m - 1 \leq nx < m$ ($m \in \mathbb{Z}$), we get $nx < m \leq nx + 1 < ny \implies x < \dfrac{m}{n} < y$. ■

Theorem 1.4. (Principle of Induction) For a property $P(n)$ ($n \in \mathbb{N}$), if $P(0)$ and $P(n) \implies P(n+1)$ ($n \in \mathbb{N}$) are true, then $P(n)$ is true for all $n \in \mathbb{N}$.

Proof. Assume for contradiction that there exists some $k \in \mathbb{N}$ such that $P(k)$ is false. Then

$$\{n \in \mathbb{N} : P(n) \text{ is false and } n \leq k\}$$

is a non-empty finite set. Hence it has a minimum element m. Then $m > 0$ ($P(0)$ is true), and thus $m - 1 \in \mathbb{N}$ and $P(m-1)$ is true. But $P(m-1) \implies P(m)$, a contradiction. ■

Exercise. Prove that $(1+x)^n \geq 1 + nx$ for all $x \geq -1$ and $n \in \mathbb{N}$.

2 Sequences

Definition 2.1. The absolute value function is defined by

$$|x| = \begin{cases} x, & \text{if } x \geq 0 \\ -x, & \text{if } x < 0 \end{cases}$$

Theorem 2.1. (Triangle Inequality) $|x+y| \leq |x| + |y|$ for all $x, y \in \mathbb{R}$.

Proof.

- If $x, y \geq 0$, then $x + y \geq 0$, so $|x+y| = x + y = |x| + |y|$.
- If $x, y < 0$, then $x + y < 0$, so $|x+y| = -x - y = (-x) + (-y) = |x| + |y|$.
- If $x < 0 \leq y$, then $|x| + |y| = -x + y$. Note that $-x + y \geq -x - y$ and $-x + y \geq x + y$ are both true, so $|x| + |y| \geq |x+y|$ regardless. The case $y < 0 \leq x$ is analogous. ∎

Definition 2.2. A *sequence* $\{x_n\}_{n\in\mathbb{N}} = \{x_0, x_1, \cdots\}$ is an ordered list of real numbers. Explicitly, we have a function $x : \mathbb{N} \to \mathbb{R}$ and we denoted $x_n = x(n)$.

Example 2.1. The following are sequences:

1. $x_n = n^2$ for $n \in \mathbb{N}$.
2. $x_n = 1/n$ for $n \in \mathbb{N}^*$ (here the sequence is $\{x_n\}_{n\geq 1}$).
3. (Arithmetic progression) $\{x_n\}_{n\in\mathbb{N}}$ satisfying $\begin{cases} x_n = x_{n-1} + a, & n \geq 1 \\ x_0 = b \end{cases}$

Definition 2.3. Let $\{x_n\}_{n\in\mathbb{N}}$ is said to *converge* to $\ell \in \mathbb{R}$ if

$$(\forall \varepsilon > 0)\,(\exists N \in \mathbb{N})\,(\forall n \geq N)\,(|x_n - \ell| < \varepsilon)$$

If this is true, we write $\lim\limits_{n\to\infty} x_n = \ell$.

Example 2.2. $\lim\limits_{n\to\infty} \dfrac{1}{n} = 0$.

Proof. Let $\varepsilon > 0$ be arbitrary. Pick $N > 1/\varepsilon$ (Archimedean Property). For all $n \geq N$,

$$\left|\frac{1}{n} - 0\right| = \frac{1}{n} \leq \frac{1}{N} < \varepsilon.$$ ∎

Theorem 2.2. If a sequence $\{x_n\}_{n\in\mathbb{N}}$ converges to both ℓ and ℓ', then $\ell = \ell'$.

Proof. Given $\varepsilon > 0$,

- $\exists N_1 \in \mathbb{N}$ such that $|x_n - \ell| < \varepsilon/2$ for all $n \geq N_1$.
- $\exists N_2 \in \mathbb{N}$ such that $|x_n - \ell'| < \varepsilon/2$ for all $n \geq N_2$.

Then for any $n \geq \max\{N_1, N_2\}$,

$$|\ell - \ell'| \leq |\ell - x_n| + |x_n - \ell'| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

■

Exercise. If $\lim_{n\to\infty} x_n = \ell$ and $c \in \mathbb{R}$, then $\lim_{n\to\infty} cx_n = c\ell$ and $\lim_{n\to\infty} (x_n + c) = \ell + c$.

Definition 2.4. $\{x_n\}_{n\in\mathbb{N}}$ is *bounded* if $\exists M \in \mathbb{R}$ such that $|x_n| < M$ for all $n \in \mathbb{N}$.

Exercise. A converging sequence is bounded.

Theorem 2.3. If $\lim_{n\to\infty} x_n = \ell$ and $\lim_{n\to\infty} y_n = \ell'$, then

- $\lim_{n\to\infty} (x_n + y_n) = \ell + \ell'$
- $\lim_{n\to\infty} (x_n y_n) = \ell\ell'$
- if $\ell \neq 0$ and $x_n \neq 0$ for all $n \in \mathbb{N}$, $\lim_{n\to\infty} (x_n + y_n) = 1/\ell$

Proof of Second Point. Let $L = \max(|\ell|, |\ell'|)$. Given $\varepsilon > 0$, there exists N such that

$$|x_n - \ell| < \min\left(\frac{\varepsilon}{3L}, L\right) \qquad \text{and} \qquad |y_n - \ell'| < \min\left(\frac{\varepsilon}{3L}, L\right)$$

for all $n \geq N$. Then, for all $n \geq N$,

$$\begin{aligned}
|x_n y_n - \ell\ell'| &= |(x_n - \ell)(y_n - \ell') + \ell(y_n - \ell') + \ell'(x_n - \ell)| \\
&\leq |(x_n - \ell)(y_n - \ell')| + |\ell|\,|y_n - \ell'| + |\ell'|\,|x_n - \ell| \\
&< \frac{\varepsilon}{3L} \cdot L + L \cdot \frac{\varepsilon}{3L} + L \cdot \frac{\varepsilon}{3L} = \varepsilon.
\end{aligned}$$

■

Definition 2.5. $\{x_n\}_{n\in\mathbb{N}}$ is said to *diverge to* ∞, written as $x_n \to \infty$, if for all $M \in \mathbb{R}$ there exists $N \in \mathbb{N}$ such that $x_n \geq M$ for all $n \geq N$. The case $x_n \to -\infty$ is analogous.

Exercise. If $x_n \le y_n$ for all $n \in \mathbb{N}$, then $\lim\limits_{n\to\infty} x_n \le \lim\limits_{n\to\infty} y_n$ if both limits exist.

Theorem 2.4. (Squeeze Theorem) If $\lim\limits_{n\to\infty} x_n = \lim\limits_{n\to\infty} y_n = \ell$ and $x_n \le z_n \le y_n$ for all $n \in \mathbb{N}$, then $\lim\limits_{n\to\infty} z_n = \ell$.

Proof. Since $\lim\limits_{n\to\infty} x_n = \lim\limits_{n\to\infty} y_n = \ell$, for all $\varepsilon > 0$ there exists $N \in \mathbb{N}$ such that

$$|x_n - \ell| < \varepsilon \qquad \text{and} \qquad |y_n - \ell'| < \varepsilon$$

for all $n \ge N$. Therefore for $n \ge N$,

$$\ell - \varepsilon < x_n \le z_n \le y_n < \ell + \varepsilon \implies |z_n - \ell| < \varepsilon.$$ ∎

Exercise. $\lim\limits_{n\to\infty} \dfrac{\sin n}{n} = 0$.

Definition 2.6. $\{x_n\}_{n\in\mathbb{N}}$ is *monotone* if it is either nonincreasing ($x_n \ge x_{n+1}$ for all $n \in \mathbb{N}$) or nondecreasing ($x_n \le x_{n+1}$ for all $n \in \mathbb{N}$)

Theorem 2.5. (Monotone Convergence Theorem) If $\{x_n\}_{n\in\mathbb{N}}$ is nondecreasing and bounded above, then it converges. Similarly, if it is nonincreasing and bounded below, then it converges.

Proof. Since $\{x_n\}_{n\in\mathbb{N}}$ is bounded above, $\{x_n : n \in \mathbb{N}\}$ has an upper bound, with a supremum ℓ. Then for any $\varepsilon > 0$, there exists some $x_N > \ell - \varepsilon$, which means, for all $n \ge N$,

$$\ell - \varepsilon < x_N \le x_n \le \ell \implies |x_n - \ell| < \varepsilon.$$ ∎

Worked Example. The sequence defined by $\begin{cases} x_0 = \sqrt{2} \\ x_{n+1} = \sqrt{2 + x_n} & n \ge 0 \end{cases}$ converges.

Proof. We first prove by induction that $x_n \le x_{n+1} \le 2$ for all $n \in \mathbb{N}$. For $n = 0$,

$$x_0 = \sqrt{2} \le \sqrt{2 + \sqrt{2}} = x_1 \le \sqrt{2 + \sqrt{4}} = 2.$$

If $x_{n-1} \le x_n \le 2$, then

$$x_n = \sqrt{2 + x_{n-1}} \le \sqrt{2 + x_n} = x_{n+1} \le \sqrt{2 + 2} = 2.$$

Therefore $\{x_n\}_{n\in\mathbb{N}}$ is non-decreasing and bounded above by 2. Hence it converges to some $\ell \in \mathbb{R}$. Extra: *How to find ℓ?* If we apply the limit on both sides of $x_{n+1} = \sqrt{2+x_n}$,

$$\begin{aligned}\lim_{n\to\infty} x_{n+1} &= \lim_{n\to\infty} \sqrt{2+x_n}\\ \ell &= \sqrt{2+\ell}\\ \ell &= -1 \text{ or } 2\end{aligned}$$

Since all $x_n \geq 0$, we must have $\ell = 2$. ∎

Definition 2.7. A *subsequence* of $\{x_n\}_{n\in\mathbb{N}}$ is any ordered infinite subset. Precisely, it is some $\{x_{n_j}\}_{j\in\mathbb{N}}$ where $n_0 < n_1 < n_2 < \cdots$ are natural numbers.

Exercise. If $\lim_{n\to\infty} x_n = \ell$ then every subsequence converges to ℓ.

Theorem 2.6. Every sequence $\{x_n\}_{n\in\mathbb{N}}$ admits a monotone subsequence.

Proof. For each $m \in \mathbb{N}$ say x_m is a *tail-major* if $x_m \geq x_n$ for all $n \geq m$. If $\{x_n\}_{n\in\mathbb{N}}$ has infinitely many tail-majors, the subsequence of tail-majors is a non-increasing subsequence. Otherwise, there are finitely many tail-majors, so eventually for each x_n there always exists some $n' > n$ such that $x_n < x_{n'}$; this recursively defines an increasing subsequence. ∎

Theorem 2.7. **(Bolzano-Weierstrass)** Every bounded sequence has a convergent subsequence.

Proof. Immediate from Theorem 2.7.

Definition 2.8. A sequence $\{x_n\}_{n\in\mathbb{N}}$ is *Cauchy* if

$$(\forall \varepsilon > 0)(\exists N \in \mathbb{N})(\forall m, n \geq N)(|x_n - x_m| < \varepsilon)$$

Theorem 2.8. In $\mathbb{R}$, a sequence converges if and only if it is Cauchy.

Proof. ($\Rightarrow$) Let $\varepsilon > 0$. Then there exists N such that $|x_n - \ell| < \varepsilon/2$ for all $n \geq N$. Then for all $m, n \geq N$,

$$|x_n - x_m| \leq |x_n - \ell| + |x_m - \ell| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

($\Leftarrow$) We perform three steps:

- $\{x_n\}_{n\in\mathbb{N}}$ is bounded: $|x_n - x_N| \leq 1$ for all $n \geq N$ for some N, so

$$|x_n| \leq \max(1 + |x_N|, |x_1|, \cdots, |x_{N-1}|).$$

- By Bolzano-Weierstrass, let $\{x_{n_j}\}_{j\in\mathbb{N}}$ be a subsequence of $\{x_n\}_{n\in\mathbb{N}}$ converging to ℓ.
- We prove that $\{x_n\}_{n\in\mathbb{N}}$ converges to ℓ too. For any $\varepsilon > 0$, there exists some N such that $|x_m - x_n| < \varepsilon/2$ and $|x_{n_j} - \ell| < \varepsilon/2$ for all $m, n, n_j \geq N$. Hence for all $n \geq N$,

$$|x_n - \ell| \leq |x_n - x_{n_j}| + |x_{n_j} - \ell| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \qquad \blacksquare$$

Definition 2.9. The *limit superior* and *limit inferior* of $\{x_n\}_{n\in\mathbb{N}}$ are defined by

$$\limsup x_n = \lim_{n\to\infty}\left(\sup_{k\geq n} x_k\right), \qquad \liminf x_n = \lim_{n\to\infty}\left(\inf_{k\geq n} x_k\right)$$

Note that limsup and liminf exists for *any sequence* (allowing $\pm\infty$) because $\sup_{n\geq N} x_n$ and $\inf_{n\geq N} x_n$ are both monotone sequences.

Theorem 2.9. $\{x_n\}_{n\in\mathbb{N}}$ converges if and only if $\limsup x_n = \liminf x_n \in \mathbb{R}$.

Proof. ($\Rightarrow$) Assume $x_n \to \ell$. Let $\varepsilon > 0$. There exists $N \in \mathbb{N}$ such that $|x_n - \ell| < \varepsilon$ for all $n \geq N$. Then $\inf_{k\geq n} x_k \geq \ell - \varepsilon$ and $\sup_{k\geq n} x_k \leq \ell + \varepsilon$ for all $n \geq N$, giving

$$\ell - \varepsilon \leq \liminf x_n \leq \limsup x_n \leq \ell + \varepsilon$$

for any $\varepsilon > 0$ and hence $\liminf x_n = \limsup x_n$. ($\Leftarrow$) Assume $\limsup x_n = \liminf x_n = \ell \in \mathbb{R}$. Let $\varepsilon > 0$. There exists $N \in \mathbb{N}$ such that

$$\left|\inf_{k\geq n} x_k - \ell\right| < \varepsilon, \qquad \left|\sup_{k\geq n} x_k - \ell\right| < \varepsilon$$

for all $n \geq N$. Then for all $n \geq N$,

$$\ell - \varepsilon < \inf_{k\geq N} x_k \leq x_n \leq \sup_{k\geq N} x_k < \ell + \varepsilon$$

and hence $x_n \to \ell$. $\blacksquare$

3 Series

Definition 3.1. Given a sequence $\{x_n\}_{n\in\mathbb{N}}$, we define the series

$$\sum_{k=0}^{n} x_k = x_0 + x_1 + \cdots + x_n \qquad \text{and} \qquad \sum_{k=0}^{\infty} x_k = \lim_{n\to\infty} \sum_{k=0}^{n} x_k \text{ if it converges.}$$

Properties:

1. Linearity: $\displaystyle\sum_{k=0}^{n} cx_k = c\sum_{k=0}^{n} x_k$ and $\displaystyle\sum_{k=0}^{n}(x_k + y_k) = \sum_{k=0}^{n} x_k + \sum_{k=0}^{n} y_k$.
2. Distributivity: $\displaystyle\sum_{k=0}^{n} x_k \sum_{k=0}^{n} y_k = \sum_{k=0}^{n} x_k \sum_{j=0}^{n} y_j = \sum_{k=0}^{n}\sum_{j=0}^{n} x_k y_j$.

Cauchy Revisited. $\displaystyle\sum_{k=0}^{n} x_k$ is Cauchy if and only if

$$(\forall\varepsilon > 0)(\exists N \in \mathbb{N})(\forall n > m \geq N)\left(\left|\sum_{k=m+1}^{n} x_k\right| < \varepsilon\right).$$

Example 3.1.

1. **Geometric Series.** $x_k = r^k$ where $r > 0$. Then $\sum_{k=0}^{n} r^k = \frac{1-r^{n+1}}{1-r}$ for $r \neq 1$, so
   - If $r > 1$, then $r^{n+1} \to \infty$ and hence $\sum_{k=0}^{n} r^k$ diverges.
   - If $r = 1$, then $\sum_{k=0}^{n} r^k = n + 1$ also diverges.
   - If $0 < r < 1$, then $r^{n+1} \to 0$ and hence $\sum_{k=0}^{n} r^k$ converges to $\frac{1}{1-r}$.

Exercise. If all $x_k \geq 0$, then $\displaystyle\sum_{k=0}^{\infty} a_k$ converges if and only if the partial sums $\displaystyle\sum_{k=0}^{n} a_k$ are bounded for all n. As a corollary, if $0 \leq a_k \leq b_k$ for all $k \geq N_0$ and $\displaystyle\sum_{k=0}^{n} a_k$ diverges, then $\displaystyle\sum_{k=0}^{n} b_k$ diverges too.

Theorem 3.1. (Comparison Test)

If $|a_k| \le b_k$ for all $k \ge N_0$ and $\displaystyle\sum_{k=0}^{\infty} b_k$ converges, then $\displaystyle\sum_{k=0}^{\infty} a_k$ converges.

Proof. We prove that $\sum_{k=0}^{n} a_k$ is Cauchy. Let $\varepsilon > 0$. Then there exists $N \in \mathbb{N}$ such that

$$\left|\sum_{k=m+1}^{n} b_k\right| < \varepsilon \qquad \text{for all } n > m \ge N.$$

Hence for all $n > m \ge N$,

$$\left|\sum_{k=m+1}^{n} a_k\right| \le \sum_{k=m+1}^{n} |a_k| \le \sum_{k=m+1}^{n} b_k < \varepsilon. \qquad \blacksquare$$

Definition 3.2. The series $\displaystyle\sum_{k=0}^{\infty} a_k$ *converges absolutely* if $\displaystyle\sum_{k=0}^{\infty} |a_k|$ converges.

By the Comparison Test, if a series converges absolutely then it converges too.

Theorem 3.2. (Alternating Series Test)

If $x_k \ge 0$ is non-increasing and $x_k \to 0$, then $\displaystyle\sum_{k=0}^{\infty} (-1)^k x_k$ converges.

Proof. Let $S_n = \displaystyle\sum_{k=0}^{n} (-1)^k x_k$. Observe

- $S_{2n+2} = S_{2n} - x_{2n+1} + x_{2n+2} \le S_{2n}$
- $S_{2n+1} = S_{2n-1} + x_{2n} - x_{2n+1} \ge S_{2n-1}$
- $S_{2n+1} = S_{2n} - x_{2n+1} \le S_{2n}$
- $|S_{2n+1} - S_{2n}| = |x_{2n+1}| \to 0$

Therefore $S_1 \le S_3 \le S_5 \le \cdots \le S_4 \le S_2 \le S_0$. By the Monotone Convergence Theorem, $\{S_{2n}\}_{n\in\mathbb{N}}$ and $\{S_{2n+1}\}_{n\in\mathbb{N}}$ both converge. By the fourth bullet point, they must converge to the same value ℓ. Hence $S_n \to \ell$. $\blacksquare$

Example 3.2. $\displaystyle\sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k} = \ln 2.$ (*not obvious!*)

Theorem 3.3. (Ratio Test)

If all $x_k \neq 0$ and $\lim_{n\to\infty} \left|\frac{x_{k+1}}{x_k}\right| < 1$, then $\sum_{k=0}^{\infty} x_k$ converges.

Proof. Say the limit is $0 \leq \ell < 1$. Then there exists $\ell < \beta < 1$ and $N \in \mathbb{N}$ such that $\left|\frac{x_{k+1}}{x_k}\right| \leq \beta$ for all $k \geq N$. This recursively gives $|x_{k+N}| \leq \beta^k |x_N|$ for all $k \geq 0$. By the Comparison Test, $\sum_{k=0}^{\infty} |x_{k+N}|$ converges by comparing it to the geometric series $\sum_{k=0}^{\infty} \beta^k |x_N|$ which converges. Therefore $\sum_{k=0}^{\infty} x_k$ is absolutely convergent and thus convergent. ∎

More General Form of the Ratio Test.

- If $\limsup \left|\frac{x_{k+1}}{x_k}\right| < 1$, then $\sum_{k=0}^{\infty} x_k$ converges.
- If $\liminf \left|\frac{x_{k+1}}{x_k}\right| > 1$, then $\sum_{k=0}^{\infty} x_k$ diverges.

Note that we cannot conclude convergence nor divergence when the limit is exactly 1.

Example 3.3.

1. $\lim_{n\to\infty} \left|\frac{1/(n+1)}{1/n}\right| = 1$ but $\sum_{k=1}^{\infty} \frac{1}{k}$ diverges while $\sum_{k=1}^{\infty} \frac{(-1)^k}{k}$ converges.

Definition 3.3. The *exponential function* is defined as

$$\exp(x) = e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

Exercise. Prove that $\sum_{k=0}^{\infty} \frac{x^k}{k!}$ converges for all $x \in \mathbb{R}$. *Hint: Ratio Test*

Theorem 3.4. $e := \exp(1)$ is irrational.

Proof. Assume not, then $\dfrac{m}{n} = \displaystyle\sum_{k=0}^{\infty} \frac{1}{k!}$ for some integers $m, n > 0$. Then

$$\begin{aligned}\left| m(n-1)! - \sum_{k=0}^{n} \frac{n!}{k!} \right| &= n! \left| e - \sum_{k=0}^{n} \frac{1}{k!} \right| \\ &= n! \left(\frac{1}{(n+1)!} + \frac{1}{(n+2)!} + \cdots \right) \\ &< \frac{1}{n+1} + \frac{1}{(n+1)^2} + \frac{1}{(n+1)^3} + \cdots \\ &= \frac{1}{n} \leq 1\end{aligned}$$

is an integer strictly between 0 and 1, a contradiction! ■

Theorem 3.5. $e^x = \displaystyle\lim_{n\to\infty} \left(1 + \frac{x}{n}\right)^n$ for all $x \in \mathbb{R}$.

Proof. We first prove a Lemma:

Lemma. $\left(1 - \frac{1}{n}\right)\left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k}{n}\right) \geq 1 - \frac{k(k+1)}{2n}$ for any positive integers $k \leq n$.

Proof. Induct on k. For $k = 1$, equality holds. Assume it is true for some $k < n$, then

$$\begin{aligned}\left(1 - \tfrac{1}{n}\right) \cdots \left(1 - \tfrac{k+1}{n}\right) &\geq \left(1 - \tfrac{k(k+1)}{2n}\right)\left(1 - \tfrac{k+1}{n}\right) \\ &= 1 - \tfrac{(k+1)(k+2)}{2n} + \tfrac{k(k+1)^2}{2n^2} \\ &\geq 1 - \tfrac{(k+1)(k+2)}{2n}.\end{aligned}$$

□

Let $\varepsilon > 0$. Then pick $N_1 > \frac{|x|^2 e^{|x|}}{\varepsilon}$. For all $n \geq \max(2, N_1)$,

$$\begin{aligned}\left| \sum_{k=0}^{n} \frac{x^k}{k!} - \left(1 + \frac{x}{n}\right)^n \right| &= \left| \sum_{k=2}^{n} \frac{x^k}{k!} \left[1 - \left(1 - \tfrac{1}{n}\right) \cdots \left(1 - \tfrac{k-1}{n}\right)\right] \right| \\ &\leq \sum_{k=2}^{n} \frac{|x|^k}{k!} \cdot \frac{(k-1)k}{2n} \\ &\leq \frac{|x|^2}{2n} \cdot \sum_{k=0}^{n-2} \frac{|x|^k}{k!} \leq \frac{|x|^2 e^{|x|}}{2n} < \frac{\varepsilon}{2}.\end{aligned}$$

Also there exists an $N_2 > 2$ such that for all $n \geq N_2$,

$$\left| e^x - \sum_{k=0}^{n} \frac{x^k}{k!} \right| < \frac{\varepsilon}{2}$$

Hence, for all $n \geq \max(N_1, N_2)$,

$$\left|e^x - \left(1 + \frac{x}{n}\right)^n\right| \leq \left|e^x - \sum_{k=0}^{n} \frac{x^k}{k!}\right| + \left|\sum_{k=0}^{n} \frac{x^k}{k!} - \left(1 + \frac{x}{n}\right)^n\right| < \varepsilon. \qquad \blacksquare$$

Theorem 3.6. (Products of Series)
If $\displaystyle\sum_{k=0}^{\infty} a_k$ and $\displaystyle\sum_{k=0}^{\infty} b_k$ converge absolutely, then $\displaystyle\sum_{k=0}^{\infty}\left(\sum_{\ell=0}^{k} a_\ell b_{k-\ell}\right) = \sum_{k=0}^{\infty} a_k \sum_{k=0}^{\infty} b_k$.

Proof. $\displaystyle\sum_{k=0}^{n}\left|\sum_{\ell=0}^{k} a_\ell b_{k-\ell}\right| \leq \sum_{k=0}^{n}\sum_{\ell=0}^{k} |a_\ell|\,|b_{k-\ell}| \leq \sum_{k=0}^{n} |a_k| \sum_{k=0}^{n} |b_k| \leq \sum_{k=0}^{\infty} |a_k| \sum_{k=0}^{\infty} |b_k|$ converges monotonically, so $\displaystyle\sum_{k=0}^{\infty}\left(\sum_{\ell=0}^{k} a_\ell b_{k-\ell}\right)$ converges absolutely. Taking $n \to \infty$ in

$$\begin{aligned}
\left|\sum_{k=0}^{n}\left(\sum_{\ell=0}^{k} a_\ell b_{k-\ell}\right) - \sum_{k=0}^{n} a_k \sum_{k=0}^{n} b_k\right| &= \left|\sum_{k=n+1}^{2n}\left(\sum_{\ell=k-n}^{n} a_\ell b_{k-\ell}\right)\right| \\
&\leq \sum_{k=n+1}^{2n}\left(\sum_{\ell=k-n}^{n} |a_\ell|\,|b_{k-\ell}|\right) \\
&\leq \sum_{k=n+1}^{2n}\left(\sum_{\ell=0}^{k} |a_\ell|\,|b_{k-\ell}|\right)
\end{aligned}$$

gives the desired result since $\sum_{k=0}^{n}\left(\sum_{\ell=0}^{k} |a_\ell|\,|b_{k-\ell}|\right)$ is Cauchy. $\blacksquare$

Example 3.4. The assumption of absolute convergence is necessary. Consider

$$a_k = b_k = \frac{(-1)^k}{\sqrt{k+1}}.$$

Then $\sum a_k$ and $\sum b_k$ converge by the alternating series test, but

$$\sum_{\ell=0}^{k} a_\ell b_{k-\ell} = (-1)^k \sum_{\ell=0}^{k} \frac{1}{\sqrt{(\ell+1)(k-\ell+1)}}$$

does not make a convergent series since

$$\sum_{\ell=0}^{k} \frac{1}{\sqrt{(\ell+1)(k-\ell+1)}} \geq \sum_{\ell=0}^{k} \frac{1}{k+1} = 1$$

so the series 'oscillates with amplitude ≥ 1'.

Definition 3.4. A series $\displaystyle\sum_{k=0}^{\infty} x_k$ is *unconditionally convergent* if any reordering of the x_k gives a series converging to the same number.

The two theorems below show that absolute convergence and unconditional convergence are equivalent.

Theorem 3.7. (Dirichlet)
If $\displaystyle\sum_{k=0}^{\infty} x_k$ is absolutely convergent, it is unconditionally convergent.

Proof. We first treat the case where all $x_k \geq 0$. Let $\sigma : \mathbb{N} \to \mathbb{N}$ be any bijection. Then the partial sums of $\displaystyle\sum_{k=0}^{\infty} x_{\sigma(k)}$ are bounded above by $\displaystyle\sum_{k=0}^{\infty} x_k$, so by the Monotone Convergence Theorem, it converges. Now we treat the general case.

Define $x_k^+ = \max\{0, x_k\}$ and $x_k^- = \max\{0, -x_k\}$, then $x_k = x_k^+ - x_k^-$ and $|x_k| = x_k^+ + x_k^-$. From the previous case, $\displaystyle\sum_{k=0}^{\infty} x_{\sigma(k)}^+$ and $\displaystyle\sum_{k=0}^{\infty} x_{\sigma(k)}^-$ are unconditionally convergent, so any rearranged sum can be written as

$$\sum_{k=0}^{\infty} x_{\sigma(k)} = \sum_{k=0}^{\infty} \left(x_{\sigma(k)}^+ - x_{\sigma(k)}^-\right) = \sum_{k=0}^{\infty} x_{\sigma(k)}^+ - \sum_{k=0}^{\infty} x_{\sigma(k)}^-. \qquad \blacksquare$$

Theorem 3.7. (Riemann)
If $\sum_{k=0}^{\infty} x_k$ converges but not absolutely, then for any $\ell \in \mathbb{R}$ or $\ell = \pm\infty$ there exists some rearrangement σ such that $\sum_{k=0}^{\infty} x_{\sigma(k)} = \ell$.

Proof. Again define $x_k^+ = \max\{0, x_k\}$ and $x_k^- = \max\{0, -x_k\}$. Now partition $\mathbb{N}$ into

$$\begin{aligned} P &= \{k \in \mathbb{N} : x_k \geq 0\} = \left\{k \in \mathbb{N} : x_k^+ \geq 0, x_k^- = 0\right\} \\ N &= \{k \in \mathbb{N} : x_k < 0\} = \left\{k \in \mathbb{N} : x_k^+ = 0, x_k^- > 0\right\} \end{aligned}$$

Since $\sum_{k=0}^{\infty} x_k$ converges but not absolutely, we have

$$\sum_{k=0}^{\infty} |x_k| = \infty, \qquad \sum_{k=0}^{\infty} x_k^+ = \infty, \qquad \sum_{k=0}^{\infty} x_k^- = -\infty, \qquad \lim_{k\to\infty} x_k^+ = \lim_{k\to\infty} x_k^- = 0.$$

So the idea is

- If $\ell \in \mathbb{R}$, we keep choosing indices from P (or N) until we accumulate to a number close to ℓ, and then we alternate between P and N to get arbitrarily close to ℓ.
- If $\ell = \infty$, we keep choosing indices from P, but occasionally adding a term from N so that the series always grows more than it drops, and that we eventually can include everything from N.
- If $\ell = -\infty$, swap the roles of P and N.

We leave the formalities as an exercise. ■

4 Topology of $\mathbb{R}$

Definition 4.1.

- An *open interval* of $\mathbb{R}$ is $(a, b) = \{x \in \mathbb{R} : a < x < b\}$ for some $a, b \in \mathbb{R} \cup \{\pm\infty\}$.
- A *closed interval* of $\mathbb{R}$ is $[a, b] = \{x \in \mathbb{R} : a \le x \le b\}$ for some $a, b \in \mathbb{R} \cup \{\pm\infty\}$.

For a given set $E \subseteq \mathbb{R}$, we say that $p \in E$ is

- an *interior point* of E if there exists $a < p < b$ such that $(a, b) \subseteq E$.
- an *isolated point* of E if there exists $a < p < b$ such that $(a, b) \subseteq E = \{p\}$.
- a *boundary point* if for all $a < p < b$, (a, b) intersects both E and E^c.
- a *limit point* (or accumulation point) if for all $a < p < b$, $(a, b) \cap E$ is infinite.

and we say E is

- *open* if every $p \in E$ is an interior point of E.
- *closed* if E contains all limit points of E.

Example 4.1.

1. p is a limit point if for all $a < p < b$, $(a, b) \cap E \ne \{p\}$ (this definition works for $\mathbb{R}$ but not other topological spaces)
2. An interior point of E must be a limit point of E.
3. For $E = [0, 1]$ or $(0, 1)$, the point 0 is a limit point and boundary point, but not an interior nor isolated point. The point 0.5 is an interior point of E.
4. Open intervals are open. Closed intervals are closed.

Definition 4.2.

- The *interior* of E, denoted $\mathring{E}$ or $\mathrm{int}(E)$, is the set of its interior points.
- The *closure* of E, denoted $\overline{E}$, is the union of E and its limit points.

Properties:

1. (Pset) $\mathring{E}$ is the largest open set $\subseteq E$ and $\overline{E}$ is the smallest closed set $\supseteq E$.
2. E is open if and only if E^c is closed.

3. Finite intersections or arbitrary unions of open sets are open.
4. Arbitrary intersections or finite unions of closed sets are closed.

Definition 4.2.

- The *interior* of E, denoted $\mathring{E}$ or $\operatorname{int}(E)$, is the set of its interior points.
- The *closure* of E, denoted $\overline{E}$, is the union of E and its limit points.

Tangent: Countability

Definition 4.3. A set S is *countable* if there exists a surjection $f : \mathbb{N} \to S$.

Example 4.2.

1. Finite sets and $\mathbb{N}$ are countable.
2. If X, Y are countable, $X \times Y$ is countable. Hence $\mathbb{Q}$ is countable.
3. A countable union of countable sets is countable.

Theorem 4.1. $\mathbb{R}$ is not countable (*uncountable*).

Proof. We use a trick called Cantor's diagonalization. Suppose that there exists a surjective $f : \mathbb{N} \to (0, 1)$. Every number in $(0, 1)$ has a unique decimal expansion. We write

$$\begin{aligned} f(0) &= 0.a_{00}a_{01}a_{02}a_{03}\cdots \\ f(1) &= 0.a_{10}a_{11}a_{12}a_{13}\cdots \\ f(2) &= 0.a_{20}a_{21}a_{22}a_{23}\cdots \\ &\vdots \end{aligned}$$

and construct a number r that is different from $f(n)$ at the $(n + 1)$-th decimal place for all $n \in \mathbb{N}$. We can construct this by letting the $(n + 1)$-th decimal place of r be $a_{nn} + 1$ if $a_{nn} < 9$ or 0 if $a_{nn} = 9$. Then r does not have a preimage, contradicting surjectivity. ■

Back to Topology

Theorem 4.2. Every open set of $\mathbb{R}$ is a countable union of disjoint open intervals.

Proof. Let E be an open set. For every $x \in E$, define

$$\begin{aligned} a_x &= \inf \{y \in E : (y, x] \subseteq E\} \\ b_x &= \sup \{z \in E : [x, z) \subseteq E\} \\ I_x &= (a_x, b_x) \end{aligned}$$

Since E is open, $a_x < x < b_x$ for all $x \in E$.

Claim 1. $a_x, b_x \notin E$.

Proof. If $a_x \in E$, then since E is open there exists $y < a_x$ such that $(y, a_x] \in E$, but then y is a smaller lower bound of $\{y \in E : (y, x] \in E\}$, a contradiction. Similar for b_x. □

Claim 2. $I_x = (a_x, b_x) \subseteq E$.

Proof. Let $y \in (a_x, b_x)$. Then there exists $z \in (a_x, y)$ such that $(z, x] \in E$ since $a_x < z$ is the infimum. Then $y \in (z, x] \subseteq E$. Since y was arbitrary, $(a_x, b_x) \subseteq E$. □

Claim 3. If $I_x \cap I_y = \varnothing$, then $I_x = I_y$.

Proof. WLOG $a_x \leq a_y$. Since I_x, I_y overlap, we have $a_x \leq a_y < b_x$. Now if $a_x < a_y$, then $a_y \in I_x \subseteq E$ but Claim 1 says $a_y \notin E$, a contradiction. □

Therefore $\{I_x : x \in E\}$ is a set of disjoint intervals whose union is E. To prove that it is countable, simply pick a rational in each I_x. Since the I_x are disjoint, each I_x maps to a different rational, hence embedding $\{I_x : x \in E\}$ into a subset of $\mathbb{Q}$ which is countable. ■

Definition 4.4.

- An *open cover* U of $E \subseteq \mathbb{R}$ is a collection of open sets $\{O_\alpha\}_{\alpha \in I}$ such that such that $E \subseteq \bigcup_{\alpha \in I} O_\alpha$.
- $K \subseteq \mathbb{R}$ is (covering) *compact* if every open cover of K admits a finite subcover.
- $K \subseteq \mathbb{R}$ is *sequentially compact* if every sequence in K admits a converging subsequence in K.

Theorem 4.3. Let $K \subseteq \mathbb{R}$. The following are equivalent:

1. K is compact.
2. K is sequentially compact.
3. K is closed and bounded.

Example 4.3. $[0,1]$ and finite sets are compact. $(0,1)$ and $\mathbb{R}$ are not compact.

Theorem 4.4. (Cantor's Intersection Theorem)
Let $\{K_n\}_{n\in N}$ be a sequence of nonempty compact sets in $\mathbb{R}$ such that $K_0 \supseteq K_1 \supseteq K_2 \supseteq \cdots$. Then $K = \bigcap_{n\in\mathbb{N}}$ is compact and nonempty.

Proof. $K \subseteq K_0$ is bounded. K is also closed because an arbitrary intersection of closed sets is closed. To prove K is non-empty, pick a $x_n \in K_n$ for each n and use the Bolzano-Weierstrass theorem. ∎

Example 4.4. The *Cantor set* K is defined recursively as follows:

- $K_0 = [0,1]$.
- Remove the middle third of each interval in K_n to get K_{n+1}, so

$$K_1 = \left[0,\tfrac{1}{3}\right] \cup \left[\tfrac{2}{3},1\right], \qquad K_2 = \left[0,\tfrac{1}{9}\right] \cup \left[\tfrac{2}{9},\tfrac{1}{3}\right] \cup \left[\tfrac{2}{3},\tfrac{7}{9}\right] \cup \left[\tfrac{8}{9},1\right], \qquad \cdots$$

- $K = \bigcup_{n\in\mathbb{N}} K_n$.

Each K_n is made up of 2^n closed intervals of length $1/3^n$, so the 'total length' of K_n is $(2/3)^n$, which goes to 0 as $n \to \infty$! Exercise:

- K is uncountable. (*Hint:* The points in C are exactly the reals in $[0,1]$ that can be written with digits 0 and 2 in base 3, but be careful of things like $0.022\cdots = 0.1$.)
- K is *perfect* (closed without isolated points) with an empty interior.

5 Metric Spaces

Definition 5.1. A *metric space* (X,d) is a set X equipped with a *metric* d, which is a function $d : X \times X \to \mathbb{R}_{\geq 0}$ such that for all $x,y,z \in X$,

- $d(x,y) = 0 \Leftrightarrow x = y$
- $d(x,y) = d(y,x)$ (Symmetry)
- $d(x,z) \leq d(x,y) + d(y,z)$ (Triangle Inequality)

Example 3.1.

1. $\mathbb{R}$ with $d(x,y) = |x-y|$. (We have been working in this metric space so far)
2. $\mathbb{R}^n$ with $d(\mathbf{x},\mathbf{y}) = \sqrt{\sum_{i=1}^n (x_i - y_i)^2}$. (Euclidean metric)
3. $\mathbb{R}^n$ with $d(\mathbf{x},\mathbf{y}) = \sup_{1\leq i\leq n} |x_i - y_i|$. (Uniform metric)
4. Any set X with $d(x,y) = \mathbf{1}(x \neq y)$. (Discrete metric)
5. $\mathcal{L}_2 = \left\{\{x_n\}_{n\in\mathbb{N}} : \sum_{n\in\mathbb{N}} x_n^2 < \infty\right\}$ with $d(\mathbf{x},\mathbf{y}) = d_2(\mathbf{x},\mathbf{y}) = \sqrt{\sum_{i=1}^\infty (x_i - y_i)^2}$.
6. $\mathcal{L}_1 = \left\{\{x_n\}_{n\in\mathbb{N}} : \sum_{n\in\mathbb{N}} |x_n| < \infty\right\}$ with $d(\mathbf{x},\mathbf{y}) = d_1(\mathbf{x},\mathbf{y}) = \sum_{i=1}^\infty |x_i - y_i|$.
7. $\mathcal{L}_\infty = \left\{\{x_n\}_{n\in\mathbb{N}} : \text{bounded}\right\}$ with $d(\mathbf{x},\mathbf{y}) = d_\infty(\mathbf{x},\mathbf{y}) = \sup_{1\leq i\leq n} |x_i - y_i|$.

We can generalize many definitions from the real topology to general metric spaces:

Definition 5.2.

- Convergence: $(\forall \varepsilon > 0)\,(\exists N \in \mathbb{N})\,(\forall n \geq N)\,(d(x_n,\ell) < \varepsilon)$.
- Cauchy sequence: $(\forall \varepsilon > 0)\,(\exists N \in \mathbb{N})\,(\forall m,n \geq N)\,(d(x_n,x_m) < \varepsilon)$.
- Open/Closed balls: $\mathcal{B}(x,r) = \{y : d(x,y) < r\}$, $\overline{\mathcal{B}}(x,r) = \{y : d(x,y) \leq r\}$.
- Open set: $(\forall x \in E)\,(\exists r > 0)\,(\mathcal{B}(x,r) \subseteq E)$. Closed set: E^c is open.
- Neighborhood of $x \in X$: Any open set containing x.
- Diameter of E: $\operatorname{diam}(E) = \sup\{d(x,y) : x,y \in E\}$. Bounded set: $\operatorname{diam}(E) < \infty$.
- Limit point of E: Any neighborhood of it intersects E infinitely much.
- Isolated point of E: Exists some neighbourhood that intersects E at only itself.

Definition 5.2 cotd.

- Closure of E: $\overline{E} = E \cup \{\text{limit points of } E\}$.
- Interior of E: $\mathring{E} = \{x \in E : \text{exists neighborhood of } x \text{ contained in } E\}$.
- E is *dense* in F if $F \subseteq \overline{E}$. (Equivalently, all neighborhoods of all points in F must intersect E.)
- $K \subseteq X$ is *compact* if every open cover of K admits a finite subcover.
- $K \subseteq X$ is *totally bounded* if $(\forall \varepsilon > 0)\,(\exists x_1, \cdots, x_n)\,(K \subseteq \mathcal{B}(x_1, \varepsilon) \cup \cdots \cup \mathcal{B}(x_n, \varepsilon))$.
- $K \subseteq X$ is *complete* if every Cauchy sequence converges.
- $K \subseteq X$ is *separable* if it has a countable dense subset.

Example 5.2.

1. $(\mathbb{R}, |\bullet - \bullet|)$ is complete and separable ($\overline{\mathbb{Q}} = \mathbb{R}$).
2. $(\mathcal{L}_\infty, d_\infty)$ is not separable.

   Proof. Consider $A = \{\text{sequences of 0s and 1s}\}$ which is uncountable. Then $d_\infty(x, y) = 1$ for all $x \neq y$, so $\{\mathcal{B}(x, 0.5) : x \in A\}$ is an uncountable collection of disjoint open neighborhoods. Any dense subset has to intersect each ball, hence must be uncountable.
3. Totally bounded $\Rightarrow$ bounded. The converse is not true; check discrete metric.

Exercise. In $(\mathbb{R}, |\bullet - \bullet|)$,

- Totally bounded $\Leftrightarrow$ Bounded.
- Complete $\Leftrightarrow$ Closed.

Exercise. In (X, d), a sequence $\{x_n\}_{n\in\mathbb{N}}$ converges to ℓ if and only if

$$\ell \in \bigcap_{n\in\mathbb{N}} \overline{\{x_n, x_{n+1}, \cdots\}}$$

Theorem 5.1. Let $K \subseteq \mathbb{R}$. The following are equivalent:

1. K is compact.
2. K is sequentially compact.
3. K is complete and totally bounded.

Proof. (1) $\Rightarrow$ (3): Assume K is compact. Fix $\varepsilon > 0$. Then $K \subseteq X = \bigcup_{x \in X} \mathcal{B}(x, \varepsilon)$, so there exists a finite subcover $\{\mathcal{B}(x_i, \varepsilon) : 1 \le i \le n\} \supseteq K$. Hence K is totally bounded. Consider a Cauchy sequence $\{x_n\}_{n\in\mathbb{N}}$ in X. Assume it does not converge. For each $n \in \mathbb{N}$ define $U_n = X \setminus \overline{\{x_n, x_{n+1}, \cdots\}}$. By the exercise above, $\{U_n : n \in \mathbb{N}\}$ is an open cover of K, so it admits a finite subcover, whose union is $X \setminus \overline{\{x_N, x_{N+1}, \cdots\}}$ for some $N \in \mathbb{N}$. Hence

$$\{x_0, x_1, x_2, \cdots\} \subseteq K \subseteq X \setminus \overline{\{x_N, x_{N+1}, \cdots\}}$$

which is a contradiction.

(3) $\Rightarrow$ (2): Let $\{x_n\}_{n\in\mathbb{N}}$ be a sequence in K. Since K is totally bounded, write $K \subseteq \mathcal{B}(x_1, 1) \cup \cdots \cup \mathcal{B}(x_N, 1)$. Then there exists a $\mathcal{B}(x_i, 1)$ containing infinitely many elements of $\{x_n\}_{n\in\mathbb{N}}$, corresponding to a subsequence $\left\{x_n^{(0)}\right\}_{n\in\mathbb{N}}$ of $\{x_n\}_{n\in\mathbb{N}}$. Repeat the same argument with balls of radius $1/2$, giving a subsequence $\left\{x_n^{(1)}\right\}_{n\in\mathbb{N}}$ of $\left\{x_n^{(0)}\right\}_{n\in\mathbb{N}}$, and so on for radii $1/2^n$ for $n \in \mathbb{N}$. Then the diagonal sequence $\left\{x_n^{(n)}\right\}_{n\in\mathbb{N}}$ is Cauchy: For all n, they will eventually be contained in some ball of radius $1/2^n$. Therefore it is a converging subsequence.

(2) $\Rightarrow$ (1): Let K be sequentially compact.

Lemma. K is totally bounded.

Proof. Pick $\varepsilon > 0$. Assume the union of any finite collection of open ε-balls does not contain K. We generate a sequence that does not converge in K, namely a sequence $\{x_n\}_{n\in\mathbb{N}}$ such that $d(x_i, x_j) \ge \varepsilon$ for all $i \ne j$:

- Assume $x_0, \cdots, x_k$ are chosen such that $d(x_i, x_j) \ge \varepsilon$ for all $i \ne j$. Then K has an element that is not in $\mathcal{B}(x_0, \varepsilon) \cup \cdots \cup \mathcal{B}(x_n, \varepsilon)$, and we pick that as x_{k+1}. □

Let $\mathcal{I} = \{I_0, I_1, I_2, \cdots\}$ be the union, over all $n \in \mathbb{N}^*$, of finite sets of open $(1/n)$-balls that cover K. Let U be an open cover of K. We first show that there is a countable subcover U': For each $k \in \mathbb{N}$ we choose, if it exists, some $O_k \in U$ such that $I_k \subseteq O_k$. Write $U' = \{O_k : k \in \mathbb{N}\}$.

Lemma. *U' covers K.*

Proof. Pick any $x \in K$, then there exists some $O \in U$ that contains x. Since O is open, there exists some neighborhood $\mathcal{B}(x, \varepsilon) \subseteq O$. Pick some $I_k \in \mathcal{I}$ which is an open ball of radius $< \varepsilon/2$ and contains x. Then $x \in I_k \subseteq \mathcal{B}(x, \varepsilon) \subseteq O$, so there exists some O_k (e.g. O) to be chosen when building U'. Since x was arbitrary, U' covers K. $\square$

Hence $U' = \{O_0, O_1, \cdots\}$ is a countable subcover of K. It sufficies to prove that U' admits a finite subcover. Assume not, then for all $k \in \mathbb{N}$,

$$\bigcup_{i=0}^{k} O_i \not\supseteq K \implies \exists x_k \in K \setminus \bigcup_{i=0}^{k} O_i$$

Now, a subsequence of $\{x_k\}_{k\in\mathbb{N}}$ converges to x. So for all $k \in \mathbb{N}$, there exists a sequence in $K \setminus \bigcup_{i=0}^{k} O_i \subseteq \left(\bigcup_{i=0}^{k} O_i\right)^c$ that converges to $x \in K$ (a sufficiently far tail of the subsequence). But $\left(\bigcup_{i=0}^{k} O_i\right)^c$ is closed, so it contains the limit point x. Since $k \in \mathbb{N}$ was arbitrary,

$$x \in \left(\bigcup_{i=0}^{\infty} O_i\right)^c = K^c$$

which is a contradiction since x was in K. ■

Theorem 5.2. (Baire) Let (X, d) be a complete metric space and O_n is open and dense in X for all $n \in \mathbb{N}$. Then $O = \bigcup_{n\in\mathbb{N}} O_n$ is dense in X.

Example 5.3. Enumerate the rational numbers $\mathbb{Q} = \{q_0, q_1, \cdots\}$ and let $O_n = \mathbb{R} \setminus \{q_n\}$. Then $\bigcup O_n = \mathbb{R} \setminus \mathbb{Q}$ is dense in $\mathbb{R}$ (not open!).

Proof. Let U be any open subset. We want to prove that U intersects O.

- Since O_1 is dense, there exists $x_1 \in O_1 \cap U$. Since O_1 is open, there exists a neighborhood whose closure $\mathcal{B}(x_1, r_1) \subseteq O_1 \cap U$.
- Recursively, pick $x_n \in O_n \cap \mathcal{B}(x_{n-1}, r_{n-1})$, and pick some $\overline{\mathcal{B}}(x_n, r_n) \subseteq O_n \cap \mathcal{B}(x_{n-1}, r_{n-1})$ such that $0 < r_n < r_{n-1}/2$.

So we have $x_1, x_2, \cdots$ and $r_1 > 2r_2 > 4r_3 > \cdots$, so $\{x_n\}_{n\in\mathbb{N}}$ is Cauchy, so it converges to some $x \in \bigcap_{n\in\mathbb{N}} \mathcal{B}(x_n, r_n)$ which is contained in both U and O. ■

6 Continuous Functions

Definition 6.1.

- Let $(X, d_X), (Y, d_Y)$ be metric spaces. We say $f : X \to Y$ is *continuous at* $x \in X$ if for every $x_n \to x$ we have $f(x_n) \to f(x)$.
- $f : X \to Y$ is *continuous* if it is continuous at every $x \in X$.

Theorem 6.1. $f : X \to Y$ is continuous at x if and only if

$$(\forall \varepsilon > 0)\,(\exists \delta > 0)\,(\forall d_X(x, y) < \delta)\,(d_Y(f(x), f(y)) < \varepsilon)\,.$$

Proof. ($\Rightarrow$) Let $x_n \to x$ and $\varepsilon > 0$, pick the associated δ. Then there exists some $N \in \mathbb{N}$ such that $d_X(x, x_n) < \delta$ for all $n \geq N$, so $d_Y(f(x), f(x_n)) < \varepsilon \implies f(x_n) \to f(x)$.
($\Leftarrow$) Assume there is an $\varepsilon > 0$ such that there is no such δ. Then for each $n \in \mathbb{N}$ we pick x_n such that $d_X(x, x_n) < 1/n$ and $d_y(f(x), f(x_n)) \geq \varepsilon$. Then $x_n \to x$ but $f(x_n) \not\to f(x)$. ■

Theorem 6.2.
$f : X \to Y$ is continuous if and only if for all open sets U in Y, $f^{-1}(U)$ is open in X.

Proof. Say f is continuous. Take U open in Y, and any $x \in f^{-1}(U)$. Since U is open, there exists $\mathcal{B}\,(f(x), \varepsilon) \subseteq U$. Since $f(x_n) \to f(x)$ for all $x_n \to x$, we can find a $\delta > 0$ such that

$$f(\mathcal{B}\,(x, \delta)) \subseteq \mathcal{B}\,(f(x), \varepsilon)$$

so $\mathcal{B}\,(x, \delta) \subseteq f^{-1}(U)$ and hence $f^{-1}(U)$ is open. Conversely, fix $\varepsilon > 0$. Then $\mathcal{B}\,(f(x), \varepsilon)$ is open in Y and hence $f^{-1}\,(\mathcal{B}\,(f(x), \varepsilon))$ is open in X, so there exists a neighborhood $\mathcal{B}\,(x, \delta) \subseteq f^{-1}\,(\mathcal{B}\,(f(x), \varepsilon))$ and thus $f(\mathcal{B}\,(x, \delta)) \subseteq \mathcal{B}\,(f(x), \varepsilon)$. ■

Example 6.1. Continuous functions:

1. Isometries: $f : X \to Y$ such that $d_Y(f(x), f(y)) = d_X(x, y)$ for all $x, y \in X$.
2. L-Lipschitz functions: $f : X \to Y$ such that there exists $L > 0$ such that $d_Y(f(x), f(y)) \leq L d_X(x, y)$ for all $x, y \in X$.
3. α-Hölder functions: $f : X \to Y$ such that there exists $L > 0, 0 < \alpha < 1$ such that $d_Y(f(x), f(y)) \leq L d_X(x, y)^\alpha$ for all $x, y \in X$.
4. $f(x) = |x|$ on $\mathbb{R}$ is 1-Lipschitz. $f(x) = \sqrt{x}$ on $\mathbb{R}_{\geq 0}$ is 0.5-Hölder.

Theorem 6.3. (Banach Fixed Point Theorem)
Let (X, d) be complete and $f : X \to X$ be α-Lipschitz for some $0 < \alpha < 1$ (such functions are called *contractions*). Then f has a unique fixed point: $f(a) = a$.

Proof. Uniqueness is easy: If $f(x) = x$ and $f(y) = y$ then

$$d(x, y) = d(f(x), f(y)) \le \alpha d(x, y) \implies x = y.$$

We prove existence by starting at any $x_0 \in X$ and considering the sequence $x_n = f(x_{n-1})$.

$$d(x_{n+1}, x_n) = d(f(x_n), f(x_{n-1})) \le \alpha d(x_n, x_{n-1})$$
$$\therefore d(x_{n+1}, x_n) \le \alpha^n d(x_1, x_0).$$

With this, $\{x_n\}_{n\in\mathbb{N}}$ is Cauchy (exercise), so it converges to some x. Taking $n \to \infty$ on both sides of $x_{n+1} = f(x_n)$ (allowed because Lipschitz is continuous!) gives $f(x) = x$. ■

Definition 6.2. $f : X \to Y$ is *uniformly continuous* if

$$(\forall \varepsilon > 0)\,(\exists \delta > 0)\,(\forall d_X(x, y) < \delta)\,(d_Y(f(x), f(y)) < \varepsilon)\,.$$

Remark: Here δ does not depend on x!

Example 6.2.

1. Hölder functions are uniformly continuous.
2. $f(x) = x^2$ on $\mathbb{R}$ is not uniformly continuous:

   Proof. Say $\varepsilon = 1$. For any chosen δ, we see that for $x > 1/\delta$,

   $$\left|f\left(x + \frac{\delta}{2}\right) - f(x)\right| = \delta x + \frac{\delta^2}{4} > 1 = \varepsilon.$$

Theorem 6.4. If X is compact and $f : X \to Y$ is continuous, then $f(X)$ is compact.

Proof. Let $\{U_\alpha\}_{\alpha\in I}$ be an open cover of $f(X) \subseteq Y$. Since f is continuous, $\{f^{-1}(U_\alpha)\}_{\alpha\in I}$ is an open cover of X and hence there exists some finite subcover $\{f^{-1}(U_1), \cdots, f^{-1}(U_k)\}$ of X. Then $\{U_1, \cdots, U_k\}$ is a finite subcover of $f(X)$. ■

Theorem 6.5. (Heine-Cantor)
If X is compact and $f : X \to Y$ is continuous, then f is uniformly continuous.

Proof. Fix $\varepsilon > 0$. Since f is continuous, for every x there exists $\delta_x > 0$ such that $d_y(f(y), f(x)) < \varepsilon/2$ whenever $d_X(y, x) < \delta_x$. Consider the finite subcover of $\{\mathcal{B}(x, \delta_x/2) : x \in X\}$

that covers X, say $\{\mathcal{B}(x_i, \delta_{x_i}/2) : 1 \le i \le n\}$. We then define $\delta = \min_{1 \le i \le n} \delta_{x_i}/2$.

Now take any $x, y \in X$ with $d_X(x, y) < \delta$. Then there exists x_i such that $x \in \mathcal{B}(x_i, \delta_{x_i}/2)$. That means $y \in \mathcal{B}(x_i, \delta_{x_i})$, so

$$\begin{aligned} d_Y(f(x), f(y)) &\le d_Y(f(x), f(x_i)) + d_Y(f(x_i), f(y)) \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$ ■

Let's now focus on functions whose image is in $\mathbb{R}$.

Exercise.

1. If $f, g : X \to \mathbb{R}$ are continuous, then $f + g, fg, f \circ g$ are continuous.
2. Intervals are *connected*: For any two disjoint open sets O_1, O_2 whose union is the interval, the interval is completely contained in one of O_1, O_2. (Pset 7)

Theorem 6.6.
If X is compact, $f : X \to \mathbb{R}$ is continuous, then $f(X)$ has a maximum and minimum.

Proof. By Theorem 6.5, $f(X)$ is compact, so it is closed and bounded (Theorem 4.3). Since it is bounded, $f(X)$ has a supremum and an infimum. Since it is closed, the supremum and infimum are in $f(X)$. ■

Theorem 6.7. (Intermediate Value Theorem)
If $f : [a, b] \to \mathbb{R}$ is continuous and $f(a) < \mu < f(b)$, there exists $c \in [a, b]$ with $f(c) = \mu$.

Proof. Assume $\mu \notin f([a, b])$. Then $f^{-1}((-\infty, \mu)) \cup f^{-1}((\mu, \infty)) = f^{-1}((-\infty, \mu) \cup (\mu, \infty))$ are two disjoint open sets whose union is $[a, b]$, contradicting connectedness. ■

Definition 6.3.
If X is compact, we define the *uniform metric* on $\mathcal{C}(X) = \{f : X \to \mathbb{R} \text{ continuous}\}$:

$$d(f, g) = \sup\{|f(x) - g(x)| : x \in X\}$$

Exercise. Check that $(\mathcal{C}(X), d)$ is a metric space.

Definition 6.4. Let $\{f_n : X \to \mathbb{R}\}_{n \in N}$ be a sequence of continuous functions.

- We say f_n *converges pointwise* to f if $f_n(x) \to f(x)$ for all $x \in X$.
- We say f_n *converges uniformly* to f if $\sup\limits_{x \in X} |f_n(x) - f(x)| \to 0$ as $n \to \infty$.

  This is equivalent to f_n converging in $(\mathcal{C}(X), d)$, so we can write $f_n \xrightarrow{d} f$.

Example 6.3. Set $X = [0, 1]$.

1. $f_n(x) = 1/n$ converges uniformly to 0.
2. $f_n(x) = x^n$ converges pointwise to $\mathbf{1}(x = 1)$ but does not converge uniformly.

Theorem 6.8. $(\mathcal{C}(X), d)$ is complete.

Proof. Let $\{f_n : X \to \mathbb{R}\}_{n \in N}$ be Cauchy. Then for all $x \in X$, $\{f_n(x)\}_{n \in \mathbb{N}}$ is Cauchy and hence f_n converges pointwise, say to f. We now have to prove f is continuous and $f_n \xrightarrow{d} f$. Let $\varepsilon > 0$. Then there exists N such that $|f_n(x) - f_m(x)| < \varepsilon$ for all $m, n \geq N$ and $x \in X$. Taking $m \to \infty$ gives $|f_n(x) - f(x)| < \varepsilon$, which is the criteria of uniform convergence. To check that f is continuous, let $\varepsilon > 0$ again and fix x.

- There exists $N \in \mathbb{N}$ such that $|f_n(x) - f(x)| < \varepsilon/3$ for all $n \geq N$.
- Since f_N is continuous, $\exists \delta > 0$ such that $|f_N(x) - f_N(y)| < \varepsilon/3$ for all $d_X(x, y) < \delta$.

Therefore,

$$\begin{aligned} |f(x) - f(y)| &\leq |f(x) - f_N(x)| + |f_N(x) - f_N(y)| + |f(y) - f_N(y)| \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon. \end{aligned}$$

∎

Definition 6.5.

- A set $K \subseteq \mathcal{C}(X)$ is *uniformly bounded* if there exists an $M \in \mathbb{R}$ such that $f(x) \leq M$ for all $f \in K$ and $x \in X$.
- A set $K \subseteq \mathcal{C}(X)$ is *(uniformly) equicontinuous* if

$$(\forall \varepsilon > 0)\,(\exists \delta > 0)\,(\forall f \in K, d_X(x, y) < \delta)\,(d_Y(f(x), f(y)) < \varepsilon)\,.$$

Theorem 6.9. (Arzelà-Ascoli)
Let X be compact. $K \subseteq \mathcal{C}(X)$ is *relatively compact* (i.e. $\overline{K}$ is compact) if and only if it is uniformly bounded and uniformly equicontinuous.

Proof. We make three observations when X is compact:

1. A continuous $f : X \to \mathbb{R}$ must be uniformly continuous and bounded.
2. X is separable.

   Proof. Since X is totally bounded, for all $n \in \mathbb{N}$ there exists a finite set S_n of points whose $(1/n)$-ball neighborhoods cover X. Then $S = \bigcup_n S_n$ is a countable dense set: Given any open $U \subseteq X$, there is some $\mathcal{B}(u, 1/N) \subseteq U$ and some $s \in S_{2N}$ with $u \in \mathcal{B}(s, 1/2N)$. This means $s \in \mathcal{B}(u, 1/N) \subseteq U$. □
3. $\overline{K}$ is compact if and only if $\overline{K}$ is complete and totally bounded.

Assume $\overline{K}$ is compact.

1. Proving K is uniformly bounded.

Since $\overline{K}$ is totally bounded, there exists $f_1, \cdots, f_n$ such that $\overline{K} \subseteq \bigcup_{i=1}^n \mathcal{B}(f_i, 1)$. By Obv 1, each f_j is bounded by some M_j. Now let $M = \max_{1\le j\le n} M_j + 1$. Hence, for any $f \in K \subseteq \overline{K}$, there exists some $\mathcal{B}(f_j, 1)$ that contains f, so

$$|f(x)| \le |f_j(x)| + |f(x) - f_j(x)| < M_j + 1 \le M$$

2. Proving K is uniformly equicontinuous.

Let $\varepsilon > 0$. There exists $f_1, \cdots, f_n$ such that $\overline{K} \subseteq \bigcup_{i=1}^n \mathcal{B}(f_i, \varepsilon/3)$. For each $1 \le j \le n$, since f_j is uniformly continuous there exists $\delta_j > 0$ such that $|f_j(x) - f_j(y)| < \varepsilon/3$ whenever $d_X(x, y) < \delta_j$. Let $\delta = \min_{1\le j\le n} \delta_j$. Now take any $f \in K \subseteq \overline{K}$. Then $f \in \mathcal{B}(f_j, \varepsilon/3)$ for some j. For any $d_X(x, y) < \delta$,

$$\begin{aligned} |f(x) - f(y)| &\le |f(x) - f_j(x)| + |f_j(x) - f_j(y)| + |f_j(y) - f(y)| \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon. \end{aligned}$$

Now we prove the other direction. We will prove $\overline{K}$ is sequentially compact, but we first note that we just need to prove for sequences strictly in K:

Lemma. To prove that $\overline{K}$ is sequentially compact, we just need to prove that all sequences in K (instead of in $\overline{K}$) has a convergent subsequence (in $\overline{K}$ automatically).

Proof. Let $\{y_n\}_{n\in\mathbb{N}}$ be any sequence in $\overline{K}$. Then every y_n is the limit of some sequence $\{y_{nj}\}_{j\in\mathbb{N}}$ in K, so for every n there exists N_n such that $d(y_{nj}, y_n) < 1/(n+1)$ for all $j \geq N_n$. Then the diagonal sequence $\{y_{nN_n}\}_{n\in\mathbb{N}}$ is in K, so it admits a subsequence $\left\{y_{n_k N_{n_k}}\right\}_{k\in\mathbb{N}}$ that converges to say y. We claim that $\{y_{n_k}\}_{k\in\mathbb{N}}$ converges to y too: Let $\varepsilon > 0$. Choose N such that $1/(N+1) < \varepsilon/2$ and $d(y_{n_k N_{n_k}}, y) < \varepsilon/2$ for $k \geq N$. Then

$$d(y_{n_k}, y) \leq d(y_{n_k}, y_{n_k N_{n_k}}) + d(y_{n_k N_{n_k}}, y) < \frac{1}{n_k+1} + \frac{\varepsilon}{2} < \varepsilon. \qquad \square$$

Hence, let $\{f_n\}_{n\in\mathbb{N}} \subseteq K$. Since X is separable, say $\{x_k\}_{k\in\mathbb{N}}$ is dense in X.

- Given x_0, we can extract a subsequence $\{f_{0j}\}_{j\in\mathbb{N}}$ such that $f_{0j}(x_0) \xrightarrow{j\to\infty} g(x_0) \in \mathbb{R}$ by the Bolzano-Weierstrass Theorem.
- We then extract a subsequence $\{f_{1j}\}_{j\in\mathbb{N}}$ of $\{f_{0j}\}_{j\in\mathbb{N}}$ such that $f_{1j}(x_1) \xrightarrow{j\to\infty} g(x_1) \in \mathbb{R}$ by the Bolzano-Weierstrass Theorem. Note that $f_{1j}(x_0) \xrightarrow{j\to\infty} g(x_0)$ still.
- Repeat for $x_2, x_3, \cdots$.

We then consider the diagonal sequence $\{f_{jj}\}_{j\in\mathbb{N}}$. Then $f_{jj}(x_k) \xrightarrow{j\to\infty} g(x_k)$ for all k. Rename the initial sequence $\{f_n\}$ to be the subsequence $\{f_{jj}\}_{j\in\mathbb{N}}$. We want to show that $\{f_n\}$ is Cauchy.

- Since K is equicontinuous, $\exists\delta > 0$ such that $|f(x) - f(y)| < \varepsilon/3$ for all $d_X(x,y) < \delta$.
- Let $\{\mathcal{B}(x_j, \delta) : 0 \leq j \leq J\}$ be a finite subcover of X. Then there exists N such that $|f_n(x_j) - f_m(y_j)| < \varepsilon/3$ for all $m, n \geq N$ and $0 \leq j \leq J$.

Therefore for all $m, n \geq N$ and $x \in X$, we have some $x \in \mathcal{B}(x_j, \delta)$ and so

$$\begin{aligned} |f_n(x) - f_m(x)| &\leq |f_n(x) - f_n(x_j)| + |f_n(x_j) - f_m(x_j)| + |f_m(x_j) - f_m(x)| \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon. \\ \therefore d(f_n, f_m) &= \sup_{x\in X} |f_n(x) - f_m(x)| \leq \varepsilon. \end{aligned}$$

and hence $\{f_n\}_{n\in\mathbb{N}}$ is Cauchy, so it converges to some $g \in \overline{K}$. ■

7 Derivatives

Definition 7.1.

- Let $f : I \to \mathbb{R}$ where $I \subseteq R$. Then we say $\lim_{x \to x_0} f(x) = \ell$ if for all $\varepsilon > 0$, there exists $\delta > 0$ such that $|f(x) - \ell| < \varepsilon$ for all $x \in I$ with $0 < |x - x_0| < \delta$.
- Let I be an open interval. We say that $f : I \to \mathbb{R}$ is *differentiable at* x_0 if

$$\lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{\delta \to 0} \frac{f(x_0 + \delta) - f(x_0)}{\delta} \in \mathbb{R}$$

  exists, in which case we denote the limit by $f'(x_0)$, called the *derivative* at x_0. We say f is *differentiable* if f is differentiable at all points in I.
- $\dfrac{f(x) - f(x_0)}{x - x_0}$ is called the *difference quotient* and represents the slope.

Exercise. $\lim_{x \to x_0} f(x) = \ell$ if and only if $\lim_{n \to \infty} f(x_n) = \ell$ for any sequence $x_n \to x_0$.

Example 7.1. $f(x) = x^2$ is differentiable: $\lim_{\delta \to 0} \dfrac{(x + \delta)^2 - x^2}{\delta} = \lim_{\delta \to 0} 2x_0 + \delta = 2x$.

Theorem 7.1. If f is differentiable at x_0, then it is continuous at x_0.

Proof. Assume we have a sequence $x_n \to x$. Then

$$\begin{aligned}
\lim_{n \to \infty} |f(x_n) - f(x)| &\leq \lim_{n \to \infty} \frac{f(x_n) - f(x)}{x_n - x} \cdot (x_n - x) \\
&= \lim_{n \to \infty} \frac{f(x_n) - f(x)}{x_n - x} \cdot \lim_{n \to \infty} (x_n - x) \\
&= f'(x) \cdot 0 = 0.
\end{aligned}$$

and hence $f(x_n) \to f(x)$. ■

Properties:

1. $\mathbb{R}$-linearity: $(cf)' = cf'$ for all $c \in \mathbb{R}$.
2. Leibniz (Product) Rule: $(fg)' = f'g + fg'$.
3. Quotient Rule: If $g'(x_0) \neq 0$, $\left(\dfrac{f}{g}\right)' = \dfrac{f'g - fg'}{g^2}$.

Proof of (2).

$$\begin{aligned}&\lim_{\delta\to 0}\frac{f(x_0+\delta)g(x_0+\delta)-f(x_0)g(x_0)}{\delta}\\ &=\lim_{\delta\to 0}\frac{f(x_0+\delta)-f(x_0)}{\delta}g(x_0+\delta)+f(x_0)\frac{g(x_0+\delta)-g(x_0)}{\delta}\\ &=f'(x_0)g(x_0)+f(x_0)g'(x_0).\end{aligned}$$

Exercise. $f(x)=x^n$ $(n\in\mathbb{N})$ $\implies$ $f'(x)=nx^{n-1}$.

Theorem 7.2. (Chain Rule)
If f,g are differentiable at x_0, then $f\circ g$ is differentiable at x_0, with

$$(f\circ g)'(x_0)=f'(g(x_0))g'(x_0).$$

Proof. Take $x_n\to x$ with $x_n\neq x$ for all n. Then

$$\begin{aligned}\lim_{n\to\infty}\frac{f(g(x_n))-f(g(x))}{x_n-x_0}&=\lim_{n\to\infty}\frac{f(g(x_n))-f(g(x))}{g(x_n)-g(x_0)}\cdot\frac{g(x_n)-g(x)}{x_n-x_0}\\ &=f'(g(x_0))g'(x_0)\end{aligned}$$

if $g(x_n)\neq g(x)$ eventually. If $g(x_n)=g(x)$ eventually, then it evaluates to 0 anyway and $g'(x_0)=0$ too. ∎

Example 7.2.

1. With $f=g^{-1}$, we get $f'(g(x))=1/g'(x)$.
2. Say $f(x)=\sqrt{x}$ and $g(x)=x^2$, then $f'(x^2)=\frac{1}{2x}$.
3. $f(x)=|x|$ is not differentiable at 0: $\lim_{\delta\to 0^-}\frac{|\delta|}{\delta}=-1\neq 1=\lim_{\delta\to 0^+}\frac{|\delta|}{\delta}$.

Definition 7.2.
$f:\Omega\subseteq\mathbb{R}^n\to\mathbb{R}^n$ is said to have *directional derivative at $x_0\in\Omega$ in direction $v\in\mathbb{R}^n$* if

$$Df(x_0)[v]:=\lim_{\delta\to 0}\frac{f(x_0+\delta v)-f(x_0)}{\delta}$$

exists. We say f is *differentiable at x_0* if $Df(x_0):\mathbb{R}^n\to\mathbb{R}^n$ is a linear map.

Theorem 7.3. If $f:[a,b]\to\mathbb{R}$ is differentiable, then the maximum of f occurs at either a,b or a point x_0 with $f'(x_0)=0$. *Note:* Maximum exists since $[a,b]$ is compact.

Proof. If it does not occur at a nor b, then it occurs at an interior point $x_0 \in (a, b)$. Then

$$f'(x_0) = \lim_{\delta \to 0^+} \frac{f(x_0 + \delta) - f(x_0)}{\delta} \leq 0$$

and

$$f'(x_0) = \lim_{\delta \to 0^-} \frac{f(x_0 + \delta) - f(x_0)}{\delta} \geq 0$$

and hence $f'(x_0) = 0$. ■

Theorem 7.4. (Rolle's)
If $f : [a, b] \to \mathbb{R}$ is continuous, f is differentiable on (a, b), and $f(a) = f(b)$, then there exists $c \in (a, b)$ with $f'(c) = 0$.

Proof. If f is constant then the result is trivial. Otherwise, a maximum or minimum occurs at the interior, and we can use Theorem 7.3. ■

Theorem 7.5. (Mean Value Theorem)
If $f : [a, b] \to \mathbb{R}$ is continuous, f is differentiable on (a, b), then there exists $c \in (a, b)$ with $f'(c) = \dfrac{f(b) - f(a)}{b - a}$.

Proof. Define $F(x) = f(x) - \dfrac{f(b) - f(a)}{b - a}(x - a)$ and apply Rolle's Theorem. ■

Exercise.

1. If $f' = 0$ then f is constant.

2. If $|f'| \leq L$ then f is L-Lipschitz. *Hint:* Use the Mean Value Theorem.

Theorem 7.6. (L'Hôpital's Rule) Let f, g be differentiable on I, and let $x_0 \in I$ such that $f(x_0) = g(x_0) = 0$, and $g'(x) = 0$ on some $\mathcal{B}(x_0, \varepsilon)$, and $\displaystyle\lim_{x \to x_0} \frac{f'(x)}{g'(x)}$ exists.

$$\text{Then} \qquad \lim_{x \to x_0} \frac{f(x)}{g(x)} = \lim_{x \to x_0} \frac{f'(x)}{g'(x)}.$$

Proof. Take some $x_1 \in \mathcal{B}(x_0, \varepsilon)$. Consider $\Phi(x) = f(x_1)g(x) - g(x_1)f(x)$. By Rolle's Theorem, there exists some c between x_0 and x_1 such that $\Phi'(c) = f(x_1)g'(c) - g(x_1)f'(c) = 0$. Hence for all $x \in \mathcal{B}(x_0, \varepsilon)$, there exists some c_x between x and x_0 such that $\dfrac{f(x)}{g(x)} = \dfrac{f'(c_x)}{g'(c_x)}$. Taking the limit $x \to x_0$ (and hence $c_x \to x_0$) gives the result. ■

Definition 7.3.

- A function $f : I \to \mathbb{R}$ is *convex* if for all $x_1 < x_2$ in I and any $0 < \alpha < 1$,

$$f(\alpha x_1 + (1-\alpha)x_2) \leq \alpha f(x_1) + (1-\alpha)f(x_2).$$

  We say that f is *strictly convex* if the inequality is always strict.

- A function $f : I \to \mathbb{R}$ is *concave* if for all $x_1 < x_2$ in I and any $0 < \alpha < 1$,

$$f(\alpha x_1 + (1-\alpha)x_2) \geq \alpha f(x_1) + (1-\alpha)f(x_2).$$

  We say that f is *strictly concave* if the inequality is always strict.

- Define the *right and left derivative*

$$f'_+(x_0) = \lim_{\delta \to 0^+} \frac{f(x_0+\delta) - f(x_0)}{\delta}, \qquad f'_-(x_0) = \lim_{\delta \to 0^-} \frac{f(x_0+\delta) - f(x_0)}{\delta}$$

Exercise. If f is convex on I, then $x \mapsto \dfrac{f(x) - f(x_0)}{x - x_0}$ is nondecreasing on I.

Theorem 7.7.
Say f is convex on I. Then $f'_-(x) \leq f'_+(x) \leq f'_-(y) \leq f'_+(y)$ for all $x < y$ in I.

Proof. Firstly, $\dfrac{f(x_0+\delta) - f(x_0)}{\delta}$ is nondecreasing as $\delta \to 0^-$ and hence $f'_-(x_0)$ (and similarly $f'_+(x_0)$) exists for any $x_0 \in I$. The result then follows from the Exercise above. ■

Corollary.

1. When f is differentiable, then f is convex if and only if f' is nondecreasing.
2. When f, f' are both differentiable, then f is convex if and only if $f'' \geq 0$.

Theorem 7.8. If f is convex, f' exists except at countably many points.

Proof. Whenever f is not differentiable at $x \in I$, we have $f'_-(x) < f'_+(x)$, so we can pick a $q_x \in \mathbb{Q}$. We then have an injective map $x \mapsto q_x$ on nondifferentiable points. ■

Example 7.3.

1. $f(x) = |x|$ is convex, with $f'(x) = \operatorname{sgn}(x)$ when $x \neq 0$ and $f'_-(0) = -1, f'_+(0) = 1$.
2. $f(x) = e^x$ is convex because $f''(x) = e^x > 0$.

Definition 7.4.

- A function $f : I \to \mathbb{R}$ is *in* $\mathcal{C}^1$ if it is differentiable and f' is continuous.
- If $f'(x_0) = 0$, we say x_0 is a *critical point* and $f(x_0)$ is a *critical value*.
- We say $y \in \mathbb{R}$ is a *regular value* if it is not a critical value.
- A set $S \subseteq \mathbb{R}$ has *measure zero* if for all $\varepsilon > 0$ there exists countably many intervals that (i) covers S and (ii) have total combined length $< \varepsilon$.

Exercise.

1. A subset of a measure zero set has measure zero.
2. Every finite or countable subset has measure zero.
3. The Cantor set (uncountable!) has measure zero.
4. A countable union of measure zero sets has measure zero.
   Hint: Take a covering of total length $< \varepsilon/2^{n+1}$ for the n-th set.

Theorem 7.9. (Sard's Theorem)
Let $f : \mathbb{R} \to \mathbb{R}$ be in $\mathcal{C}^1$. Then $\{\text{critical values of } f\} \subseteq \mathbb{R}$ has measure zero.

Proof. It suffices to prove that the set of critical values of f on a closed interval $[a, b]$ has measure zero, because to get the full set of critical values we just apply to $[-n, n]$ for all $n \in \mathbb{N}$ and take the countable union. WLOG we will prove for $[0, 1]$. Let $\varepsilon > 0$

Since $f' : [0, 1] \to \mathbb{R}$ is continuous, it is uniformly continuous and hence there exists $N \in \mathbb{N}$ such that $|f'(x) - f'(y)| < \varepsilon/2$ for all $|x - y| < 1/N$. Partition $[0, 1]$ into $I_k = \left[\frac{k}{N}, \frac{k+1}{N}\right]$ for $k = 0, \cdots N - 1$. For every k where I_k has a critical point x_k, for alll $x, y \in I_k$ we have

$$|f(x) - f(y)| \overset{\text{MVT}}{=} |f'(c)|\,|x - y| = |f'(c) - f'(x_k)|\,|x - y| < \frac{\varepsilon}{2} \cdot \frac{1}{N}$$

and hence the length of $f(I_k)$ is $< \varepsilon/2N$. Taking all $0 \leq k \leq N - 1$ for which I_k has a critical point, we get a covering with total length $< \varepsilon$. ■

Example 7.4.

1. The constant function has critical points everywhere, with exactly one critical value, and hence {critical value} has measure zero.

Theorem 7.10. Any regular value of $f : [a, b] \to \mathbb{R}$ in $\mathcal{C}^1$ has a finite pre-image.

Proof. Let y_0 be a regular value ($f'(y) \neq 0$ for any $f(y) = y_0$). Then $f^{-1}(\{y_0\}) \subseteq [a, b]$ is closed and hence compact. If $f^{-1}(\{y_0\})$ were infinite, then it admits a sequence $\{x_n\}_{n\in\mathbb{N}}$ converging to some $\overline{x}$. But then $f(x_n) = f(\overline{x}) = y_0$ and hence by Rolle's there always exists a x'_n between x_n and $\overline{x}$ such that $f'(x'_n) = 0$. Then $0 = f'(x'_n) \to f'(\overline{x}) \neq 0$ which is a contradiction since $f(\overline{x}) = y_0$. ■

8 Riemann Integral

Definition 8.1.

- A *partition* of $[a,b]$ is a finite set of points $\sigma = \{a = x_0 < \cdots < x_N = b\}$.
- The *size* $|\sigma|$ of σ is $\max_{1\le i\le N} |x_i - x_{i-1}|$.
- A partition σ' is a *refinement* of σ if $\sigma' \supseteq \sigma$.
- Given a bounded $f : [a,b] \to \mathbb{R}$ and a partition σ of $[a,b]$,
  - The *upper (Riemann) sum* is $S(f,\sigma) = \displaystyle\sum_{i=1}^{N}(x_i - x_{i-1}) \sup_{x\in[x_{i-1},x_i]} f(x)$.
  - The *lower (Riemann) sum* is $s(f,\sigma) = \displaystyle\sum_{i=1}^{N}(x_i - x_{i-1}) \inf_{x\in[x_{i-1},x_i]} f(x)$.
- Given a bounded $f : [a,b] \to \mathbb{R}$,
  - The *upper (Riemann) integral* is $\mathcal{I}^+(f) = \inf\limits_{\forall\sigma} S(f,\sigma)$.
  - The *lower (Riemann) integral* is $\mathcal{I}^-(f) = \sup\limits_{\forall\sigma} s(f,\sigma)$.
- A bounded $f : [a,b] \to \mathbb{R}$ is *Riemann integrable* if $\mathcal{I}^-(f) = \mathcal{I}^+(f) := \displaystyle\int_a^b f(x)\,\mathrm{d}x$. Denote by $\mathcal{R}(a,b)$ the set of all Riemann integrable functions on $[a,b]$.
- Given $f : [a,b] \in \mathbb{R}$ and $I \subseteq [a,b]$ an interval, define $\operatorname{osc}\limits_I f = \sup\limits_I f - \inf\limits_I f$.

Remark.

1. Given two partitions σ_1, σ_2 of $[a,b]$, there is always a partition that is refinement of both, e.g. $\sigma_3 = \sigma_1 \cup \sigma_2$.
2. $s(f,\sigma) \le \sum_{i=1}^{N}(x_i - x_{i-1}) f(\xi_i) \le S(f,\sigma)$ for any choice $\xi_i \in [x_{i-1}, x_i]$ for all i.
3. **Exercise.** If σ_3 is a refinement of both σ_1, σ_2, then

$$s(f,\sigma_1) \le \sigma(f,\sigma_3) \le S(f,\sigma_3) \le S(f,\sigma_2) \implies s(f,\sigma_1) \le S(f,\sigma_2) \quad \forall \sigma_1, \sigma_2$$

which implies $\mathcal{I}^-(f) \le \mathcal{I}^+(f)$ for any (bounded) f.

Theorem 8.1. The following are equivalent:

1. $f \in \mathcal{R}(a,b)$.
2. $(\forall\varepsilon > 0)\,(\exists\sigma)\,(S(f,\sigma) - s(f,\sigma) < \varepsilon)$.
3. $(\forall\varepsilon > 0)\,(\exists\delta > 0)\,(\forall|\sigma| < \delta)\,(S(f,\sigma) - s(f,\sigma) < \varepsilon)$.
4. $(\forall\varepsilon > 0)\,(\exists N > 0)\,(\forall n \geq N)\,(S(f,\sigma_n) - s(f,\sigma_n) < \varepsilon)$ where
$$\sigma_n = \left\{a + \frac{k}{n}(b-a) : 0 \leq k \leq n\right\} \quad \text{(equipartition)}$$
5. $(\exists\mathcal{I} \in \mathbb{R})\,(\forall\varepsilon > 0)\,(\exists\delta > 0)\,(\forall|\sigma| < \delta)\,(\forall\xi_i \in [x_{i-1}, x_i])$:
$$\left|\sum_{i=1}^{N}(x_i - x_{i-1})f(\xi_i) - \mathcal{I}\right| < \varepsilon.$$

Proof. We just prove (2) $\Leftrightarrow$ (3). ($\Leftarrow$) is trivial. ($\Rightarrow$)

Assume (2) is true. Let $\varepsilon > 0$. Then there exists some $\sigma = \{x_0 < \cdots < x_N\}$ with $S(f,\sigma) - s(f,\sigma) < \varepsilon$. Since f is bounded, let $|f(x)| \leq M$ for all x.

We pick $\delta = \varepsilon/(2MN)$. Then let $\sigma' = \{y_0 < \cdots < y_{N'}\}$ be any partition of size $< \delta$. Note that any interval $Y_i = [y_{i-1}, y_i]$ is either

(A) entirely contained within some $X_{f(i)} = [x_{f(i)-1}, x_{f(i)}]$, or

(B) contains some x_j for some j. (There are at most N such intervals)

$$\begin{aligned}
\therefore S(f,\sigma') - s(f,\sigma') &= \sum_{i=1}^{N'}(y_i - y_{i-1})\operatorname*{osc}_{Y_i} f \\
&\leq \sum_{i:(A)}(y_i - y_{i-1})\operatorname*{osc}_{X_{f(i)}} f + \sum_{i:(B)}(y_i - y_{i-1})\operatorname*{osc}_{Y_i} f \\
&= \sum_{j=1}^{N}\sum_{i:(A),Y_i\subseteq X_j}(y_i - y_{i-1})\operatorname*{osc}_{X_j} f + \sum_{i:(B)}(y_i - y_{i-1})\operatorname*{osc}_{Y_i} f \\
&\leq \sum_{j=1}^{N}(x_j - x_{j-1})\operatorname*{osc}_{X_j} f + N(\delta)(2M) \\
&= S(f,\sigma) - s(f,\sigma) + 2MN\delta \leq 2\varepsilon.
\end{aligned}$$
■

Theorem 8.2. Continuous functions are Riemann integrable.

Proof. Let $f : [a,b] \to \mathbb{R}$ be continuous and $\varepsilon > 0$. Then f is uniformly continuous and hence exists an $\delta > 0$ such that $|f(x) - f(y)| < \varepsilon$ for all $|x - y| < \delta$. Then for any partition σ of size $< \delta$,

$$S(f,\sigma) - s(f,\sigma) = \sum_{i=1}^{N} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f \leq \sum_{i=1}^{N} (x_i - x_{i-1})\varepsilon = \varepsilon(b-a). \qquad \blacksquare$$

Example 8.1. The *Dirichlet function* $\varphi(x) = \mathbf{1}(x \in \mathbb{Q})$ on $[0,1]$ is not Riemann integrable, with $\mathcal{I}^+(\varphi) = 1$ and $\mathcal{I}^-(\varphi) = 0$.

Properties: If $f, g \in \mathcal{R}(a,b)$, then

1. $f+g, \lambda f$ $(\lambda \in \mathbb{R})$ are in $\mathcal{R}(a,b)$ and $\int_a^b f + g = \int_a^b f + \int_a^b g, \quad \int_a^b \lambda f = \lambda \int_a^b f$.
2. $fg, \max(f,g), \min(f,g) \in \mathcal{R}(a,b)$.
3. $f/g \in \mathcal{R}(a,b)$ if $\inf g > 0$.
4. $f \leq g \implies \int_a^b f \leq \int_a^b g$.
5. $|f| \in \mathcal{R}(a,b)$ with $\int_a^b |f| \geq \left|\int_a^b f\right|$. (Triangle inequality)
6. If $c \in (a,b)$, then $f \in \mathcal{R}(a,c) \cap \mathcal{R}(c,b)$ with $\int_a^b f = \int_a^c f + \int_c^b f$.

Remark: We denote $\int_a^a f = 0$ and $\int_b^a f = -\int_a^b f$ if $a < b$.

Theorem 8.3. (Fundamental Theorem of Calculus / FTC)
If $f : [a,b] \to \mathbb{R}$ is continuous, then $F(x) = \int_a^x f$ is differentiable with $F' = f$.

Proof. For any $x \in (a,b)$ and $h > 0$,

$$\begin{aligned} \left|\frac{F(x+h) - F(x)}{h} - f(x)\right| &= \frac{1}{h}\left|\int_x^{x+h} f - hf(x)\right| \\ &= \frac{1}{h}\left|\int_x^{x+h} (f - f(x))\right| \\ &\leq \frac{1}{h}\int_x^{x+h} |f - f(x)| \\ &\leq \frac{1}{h} \sup_{[x,x+h]} |f - f(x)| \xrightarrow{h \to 0^+} 0 \end{aligned}$$

The case where $h < 0$ is similar. ■

Theorem 8.4. (Integral Form of FTC)
If $F : [a, b] \to \mathbb{R}$ is in $\mathcal{C}^1$, then $\int_a^b F' = F(b) - F(a)$.

Proof. Apply FTC to $f = F'$, giving $G(x) = \int_a^x F'$ with $G' = F'$. But $(G - F)' = 0 \implies G(b) - F(b) = G(a) - F(a)$ and thus $\int_a^b F' = G(b) - G(a) = F(b) - F(a)$. ■

Theorem 8.5. (Integration by Parts)
If $f, g : [a, b] \to \mathbb{R}$ are in $\mathcal{C}^1$, then $\int_a^b f'g = f(b)g(b) - f(a)g(a) - \int_a^b fg'$.

Proof. Apply Theorem 8.4 to $F = fg$ (with $F' = f'g + gf'$). ■

Theorem 8.6. (Characterization of Riemann Integrability)
$f \in \mathcal{R}(a, b)$ if and only if

- f is bounded, and
- The set of points of discontinuity of f has measure zero.

Example 8.2.

1. $f : [0, 1] \to \mathbb{R}$ with $f(x) = \mathbf{1}(x = 1/2)$ is in $\mathcal{R}(a, b)$ (discontinuous only at $1/2$).
2. The Dirichlet function is discontinuous everywhere, so it is not in $\mathcal{R}(a, b)$.

Definition 8.2. The *oscillation of f at point x* is $\operatorname{osc}(f, x) = \lim\limits_{\delta \to 0^+} \operatorname*{osc}\limits_{[x-\delta, x+\delta]} f \geq 0$

Exercise. $\operatorname{osc}(f, x) = 0$ if and only if f is continuous at x.

Proof of Theorem 8.6. ($\Leftarrow$) Let $|f(x)| \leq M$ for all x. Denote E as the set of discontinuity points, so E has measure zero. Let $\varepsilon > 0$. Then

$$E_\varepsilon = \left\{ x \in [a, b] : \operatorname{osc}(f, x) \geq \frac{\varepsilon}{2(b - a)} \right\} \subseteq E$$

has measure zero too. Also, E_ε is closed (Exercise! If $x \notin E_\varepsilon$, choose δ small enough so that the oscillation is still within $\varepsilon/2(b - a)$, so E_ε^c is open). Therefore, E_ε is compact and hence can be covered by finitely many disjoint closed intervals of total length $< \varepsilon/(4M)$.

We then consider a partition σ of $[a, b]$ that contains all the closed intervals chosen above (type A), and the rest where the oscillations are $< \varepsilon/2(b-a)$ (type B). Then

$$\begin{aligned}
S(f,\sigma) - s(f,\sigma) &= \sum_{i=1}^{N} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f \\
&= \sum_{i:(A)} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f + \sum_{i:(B)} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f \\
&\le \sum_{i:(A)} (x_i - x_{i-1})(2M) + \sum_{i:(B)} (x_i - x_{i-1}) \frac{\varepsilon}{2(b-a)} \\
&< \frac{\varepsilon}{4M}(2M) + (b-a)\frac{\varepsilon}{2(b-a)} = \varepsilon.
\end{aligned}$$

($\Rightarrow$) f is bounded by definition, so we just need to prove that the set of discontinuity points has measure zero. We will prove that

$$E_\delta = \{x \in [a,b] : \operatorname{osc}(f,x) \ge \delta\}$$

has measure zero. The result then follows from a union of $\delta = 1/n$ for $n \in \mathbb{N}^*$. Take any partition σ of $[a,b]$, then

$$\begin{aligned}
S(f,\sigma) - s(f,\sigma) &= \sum_{i=1}^{N} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f \\
&= \sum_{[x_{i-1},x_i]\cap E_\delta = \varnothing} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f + \sum_{[x_{i-1},x_i]\cap E_\delta \neq \varnothing} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f \\
&\ge \sum_{[x_{i-1},x_i]\cap E_\delta \neq \varnothing} (x_i - x_{i-1}) \operatorname*{osc}_{[x_{i-1},x_i]} f \\
&\ge \delta \sum_{[x_{i-1},x_i]\cap E_\delta \neq \varnothing} (x_i - x_{i-1}) \ge \delta\,|E_\delta|
\end{aligned}$$

But for any $\varepsilon > 0$ we can force $S(f,\sigma) - s(f,\sigma) < \varepsilon$ for some σ, so $|E_\delta| = 0$. ■

Definition 8.3. An *ordinary differential equation* (ODE) is a problem in the form

$$y'(x) = f(x, y(x)), \qquad y(x_0) = y_0$$

where $y(x)$ is a differentiable function from $\mathbb{R} \to \mathbb{R}^n$ to be solved.

Example 8.3.

1. Newton's Law of Cooling: $\theta'(t) = \kappa \cdot (T - \theta(t))$.
2. Newton's 2nd Law: $mx''(t) = F(x(t)) \Leftrightarrow \frac{\mathrm{d}}{\mathrm{d}t}\begin{pmatrix} x(t) \\ v(t) \end{pmatrix} = \begin{pmatrix} v(t) \\ F(x(t))/m \end{pmatrix}$

We show that most ODEs have a unique solution.

Theorem 8.7. (Picard-Lindelöf/Cauchy-Lipschitz)
Let $D \subseteq \mathbb{R}^2$ be open and $(x_0, y_0) \in D$. Let $f : D \to \mathbb{R}$ be L-Lipschitz in the second variable (namely $|f(x, y_1) - f(x, y_2)| \le L\,|y_1 - y_2|$). Then for some $\varepsilon > 0$ there exists a unique solution $y : (x_0 - \varepsilon, x_0 + \varepsilon) \to \mathbb{R}$ to the ODE

$$y'(x) = f(x, y(x)), \qquad y(x_0) = y_0.$$

Remark.

1. The theorem is true for higher dimensions too, i.e. $f : D \subseteq \mathbb{R} \times \mathbb{R}^n \to \mathbb{R}^n$.
2. While the proof is for *local* existence and uniqueness, it can be extended *globally*: There always exists a *maximal* interval $I_{\max}$ containing x_0 where $y(x)$ exists and is unique. *Sketch:* Keep expanding $(x_0 - \varepsilon, x_0 + \varepsilon)$ by repeatedly applying this theorem to the boundaries when possible.
3. The L-Lipschitz condition of f is necessary. Consider the ODE $y'(x) = 3y^{2/3}, y(0) = 0$. Then $y = x^3$ and $y = 0$ are solutions. (In fact, there are infinitely many solutions! Can you find them? Note that scaling doesn't work.)

Proof. By FTC, the differential equation is equivalent to the *integral equation*

$$y(x) = y_0 + \int_0^x f(t, y(t))\mathrm{d}t$$

so for any $I = (x_0 - \varepsilon, x_0 + \varepsilon)$ let's define the functional $\mathcal{L} : \mathcal{C}(I) \to \mathcal{C}(I)$ with

$$[\mathcal{L}(y)]\,(x) = y_0 + \int_0^x f(t, y(t))\mathrm{d}t$$

and use the Banach Fixed Point Theorem.

$$\begin{aligned}
d(\mathcal{L}(y_1), \mathcal{L}(y_2)) &= \sup_{x\in I} \left| \int_{x_0}^x \left(f(t, y_1(t)) - f(t, y_2(t))\right) \mathrm{d}t \right| \\
&\le \sup_{x\in I} \left| \int_{x_0}^x |f(t, y_1(t)) - f(t, y_2(t))|\, \mathrm{d}t \right| \\
&\le L \sup_{x\in I} \left| \int_{x_0}^x |y_1(t) - y_2(t)|\, \mathrm{d}t \right| && \text{(Lipschitz)} \\
&\le L \sup_{x\in I} \left| \int_{x_0}^x \sup_{z\in I} |y_1(z) - y_2(z)|\, \mathrm{d}t \right| \\
&\le L|I| \sup_{z\in I} |y_1(z) - y_2(z)| = L|I|d(y_1, y_2)
\end{aligned}$$

so $\mathcal{L}$ is a contraction if we choose $|I| < 1/L$, i.e. $\varepsilon < 1/(2L)$. ■

Definition 8.4.

- Let $\{a_k\}_{k\in\mathbb{N}}$ be a sequence and $c \in \mathbb{R}$. A *power series* is a series in x of the form
$$\sum_{k=0}^{\infty} a_k(x-c)^k.$$
For each $x \in \mathbb{R}$ for which the series converges we get a function $f(x)$.
- The *radius of convergence* of a power series $\sum_{k=0}^{\infty} a_k(x-c)^k$ is
$$R = \frac{1}{\limsup_{k\to\infty} |a_k|^{1/k}} \in \mathbb{R}_{\geq 0} \cup \{\infty\}.$$

Example 8.4.

1. $e^x = \displaystyle\sum_{k=0}^{\infty} \frac{x^k}{k!}$ converges for all x, and its radius of convergence is ∞.
2. Geometric series $\displaystyle\sum_{k=0}^{\infty} x^k$ converges for all $|x| < 1$. Its radius of convergence is 1.

Theorem 8.8.

- If $R = 0$, the series converges only at $x = c$.
- If $R = \infty$, the series converges absolutely for all $x \in \mathbb{R}$.
- If $0 < R < \infty$, the series converges absolutely for $|x-c| < R$ and does not converge for $|x-c| > R$.

We use a different variant of Theorem 3.3 (Ratio Test), called the Root Test:

Root Test. If $\limsup_{k\to\infty} |a_k|^{1/k} < 1$, then $\displaystyle\sum_{k=0}^{\infty} a_k$ converges absolutely.

Proof of Theorem 8.8. Apply the Root Test to $a_k(x-c)^k$:
$$\limsup_{k\to\infty} |a_k|^{1/k} |x-c| = \frac{|x-c|}{R}. \qquad \blacksquare$$

Let's focus on the $c = 0$ case.

Theorem 8.9.
Let $f(x) = \sum_{k=0}^{\infty} a_k x^k$ be a power series and let $|x| < R$. Then the partial sums $f_n = \sum_{k=0}^{n} a_k x^k$ converge uniformly to f on any compact interval $[a,b] \subseteq (-R,R)$.

Proof.

$$\sup_{x\in[a,b]} |f(x) - f_n(x)| = \left| \sum_{k=n+1}^{\infty} a_k x^k \right| \le \sum_{k=n+1}^{\infty} |a_k|\,|x|^k \le \sum_{k=n+1}^{\infty} |a_k|\, r^k$$

where $r = \max_{x\in[a,b]} |x| < R$. But $\sum_{k=0}^{\infty} |a_k| r^k$ converges so the above $\to 0$. ■

Theorem 8.10.
Given $f(x) = \sum_{k=0}^{\infty} a_k x^k$ on $(-R,R)$ we have that f is differentiable on $(-R,R)$ with

$$f'(x) = \sum_{k=0}^{\infty} k a_k x^{k-1}.$$

Proof. Let $g(x) = \sum_{k=0}^{\infty} k a_k x^{k-1}$. Firstly, $g(x)$ has radius of convergence R too (Exercise: Use Root Test). Secondly, the derivatives of $f_n(x) = \sum_{k=0}^{\infty} a_k x^k$ are $f_n'(x) = \sum_{k=0}^{\infty} k a_k x^{k-1}$. Theorem 8.9 shows $f_n' \to g$. The following proposition finishes the proof. ■

Proposition. Let $\{f_n\}_{n\in\mathbb{N}}$ be a sequence in $\mathcal{C}^1([a,b])$. If $f_n \to f$ pointwise and $f_n' \to g$ uniformly, then $f \in \mathcal{C}^1([a,b])$ and $f' = g$.

Proof. $\left| \int_a^x g(t)\ \mathrm{d}t - \int_a^x f_n'(t)\ \mathrm{d}t \right| \le |x-a| \sup_{[a,b]} |g - f_n'| \xrightarrow{n\to\infty} 0$, thus

$$\int_a^x g(t)\ \mathrm{d}t = \lim_{n\to\infty} \int_a^x f_n'(t)\ \mathrm{d}t = \lim_{n\to\infty} f_n(x) - f_n(a) = f(x) - f(a)$$

which by FTC means $f' = g$. □

Example 8.5. $f(x) = e^x \implies f'(x) = e^x$.

Definition 8.5.

- A function $f : I \subseteq \mathbb{R} \to \mathbb{R}$ is *infinitely differentiable* ($f \in \mathcal{C}^\infty(I)$) if the n-th derivative $f^{(n)}$ exists for all $n \in \mathbb{N}$.
- A function $f : I \subseteq \mathbb{R} \to \mathbb{R}$ is *analytic* if there exists a power series that is equal to $f(x)$ for all $x \in I$.
- Given a function $f \in \mathcal{C}^\infty$, the associated *Taylor series* of f at $c \in \mathbb{R}$ is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(c)}{k!}(x-c)^k$$

Exercise.
If f is analytic on some neighborhood of c, then f is equal to its Taylor series at c, i.e.

$$f(x) = \sum_{k=0}^{\infty} a_k(x-c)^k \implies a_k = \frac{f^{(k)}(c)}{k!} \text{ for all } k \in \mathbb{N}.$$

Hint: Differentiate the expression n times.

Example 8.6.
The function $f(x) = \begin{cases} e^{-1/x}, & x > 0 \\ 0, & x \leq 0 \end{cases}$ is infinitely differentiable but not analytic.

The following theorem allows us to *approximate* f locally at a point using polynomials.

Theorem 8.11.
Let $f \in \mathcal{C}^n((-R,R))$ for some $R > 0$ and $p_n(x)$ be its *n-th Taylor polynomial*

$$p_n(x) = \sum_{k=0}^{n} \frac{f^{(k)}(0)}{k!}x^k.$$

Then $\lim_{x\to 0} \dfrac{|f(x) - p_n(x)|}{|x|^n} = 0$. (We also write this as $f(x) = p_n(x) + o(x^n)$.)

Theorem 8.12. (Weierstrass Approximation)
For all $f \in \mathcal{C}([a,b])$ there exists a sequence of polynomials p_n such that $p_n \to f$ uniformly. In other words, {polynomials} is dense in $\mathcal{C}([a,b])$.