### A FIRST COURSE

IN

**ANALYSIS** 

## A FIRST COURSE

#### IN

### **ANALYSIS**

### **MAT2006 Notebook**

#### Lecturer

Prof. Weiming Ni The Chinese University of Hongkong, Shenzhen

## Tex Written By

Mr. Jie Wang

The Chinese University of Hongkong, Shenzhen



# Contents

Ackn	owledgments	vii
Notat	tions	ix
1	Week1	1
1.1	Wednesday	1
1.1.1	Introduction to Set	1
1.2	Quiz	5
1.3	Friday	6
1.3.1	Proof of Schroder-Berstein Theorem	6
1.3.2	Connectedness of Real Numbers	10
2	Week2	13
2.1	Wednesday	13
2.1.1	Review and Announcement	13
2.1.2	Irrational Number Analysis	13
2.2	Friday	21
2.2.1	Set Analysis	21
2.2.2	Set Analysis Meets Sequence	22
2.2.3	Completeness of Real Numbers	23
3	Week3	27
3.1	Tuesday	27
3.1.1	Application of Heine-Borel Theorem	27
3.1.2	Set Structure Analysis	29
3.1.3	Reviewing	31

3.2	Friday	33
3.2.1	Review	. 33
3.2.2	Continuity Analysis	. 34
4	Week4	41
4.1	Wednesday	41
4.1.1	Function Analysis	. 41
4.1.2	Continuity Analysis	. 46

# Acknowledgments

This book is taken notes from the MAT2006 in fall semester, 2018. These lecture notes were taken and compiled in LATEX by Jie Wang, an undergraduate student in Fall 2018. Prof. Weiming Ni has not edited this document.

#### Notations and Conventions

 $\mathbb{R}^n$ *n*-dimensional real space  $\mathbb{C}^n$ *n*-dimensional complex space  $\mathbb{R}^{m \times n}$ set of all  $m \times n$  real-valued matrices  $\mathbb{C}^{m \times n}$ set of all  $m \times n$  complex-valued matrices *i*th entry of column vector  $\boldsymbol{x}$  $x_i$ (i,j)th entry of matrix  $\boldsymbol{A}$  $a_{ij}$ *i*th column of matrix *A*  $\boldsymbol{a}_i$  $\boldsymbol{a}_{i}^{\mathrm{T}}$ *i*th row of matrix **A** set of all  $n \times n$  real symmetric matrices, i.e.,  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and  $a_{ij} = a_{ji}$  $\mathbb{S}^n$ for all *i*, *j*  $\mathbb{H}^n$ set of all  $n \times n$  complex Hermitian matrices, i.e.,  $\mathbf{A} \in \mathbb{C}^{n \times n}$  and  $\bar{a}_{ij} = a_{ji}$  for all i, j $\boldsymbol{A}^{\mathrm{T}}$ transpose of  $\boldsymbol{A}$ , i.e,  $\boldsymbol{B} = \boldsymbol{A}^{\mathrm{T}}$  means  $b_{ji} = a_{ij}$  for all i,jHermitian transpose of  $\boldsymbol{A}$ , i.e,  $\boldsymbol{B} = \boldsymbol{A}^{H}$  means  $b_{ji} = \bar{a}_{ij}$  for all i,j $A^{\mathrm{H}}$ trace(A)sum of diagonal entries of square matrix A1 A vector with all 1 entries 0 either a vector of all zeros, or a matrix of all zeros a unit vector with the nonzero element at the *i*th entry  $e_i$ C(A)the column space of  $\boldsymbol{A}$  $\mathcal{R}(\boldsymbol{A})$ the row space of  $\boldsymbol{A}$  $\mathcal{N}(\boldsymbol{A})$ the null space of  $\boldsymbol{A}$ 

 $\operatorname{Proj}_{\mathcal{M}}(\mathbf{A})$  the projection of  $\mathbf{A}$  onto the set  $\mathcal{M}$ 

#### 1.2. Quiz

1. Show that the sequence  $\{x_n\}$  is convergent, where

$$x_n = \frac{\sin 1}{2} + \frac{\sin 2}{2^2} + \dots + \frac{\sin n}{2^n}.$$

2. Compute the following limits:

(a)  $\lim_{x \to 0} \left( \frac{\sin x}{x} \right)^{1/(1 - \cos x)}$ 

 $\lim_{n \to \infty} \int_0^1 \frac{x^n}{1 + \sqrt{x}} \, \mathrm{d}x$ 

3. Justify that the natural number e is irrational, where

$$e := \lim_{n \to \infty} \left( 1 + \frac{1}{n} \right)^n$$

4. Every rational x can be written in the form x = p/q, where q > 0 and p and q are integers without any common divisors. When x = 0, we take q = 1. Consider the function f defined on  $\mathbb{R}^1$  by

$$f(x) = \begin{cases} 0, & x \text{ is irrational} \\ \frac{1}{q'}, & x = \frac{p}{q}. \end{cases}$$

Find:

- (a) all continuities of f(x);
- (b) all discontinuities of f(x)

and prove your results.