

Real Analysis Theorems

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1 Introduction

Theorem 1.1 (Complete Axiom). *Every nonempty subset S of \mathbb{R} that is bounded above has a least upper bound. In other words, $\sup S$ exists and is a real number.*

2 Monotone Sequence and Cauchy Sequences

Theorem 2.1. *All bounded monotone sequences converge.*

Definition 2.2. *A sequence (s_n) of real numbers is called a Cauchy sequence if for each $\epsilon > 0$ there exists a number N such that $m, n > N$ implies $|s_n - s_m| < \epsilon$*

Lemma 2.3. *Convergent sequences are Cauchy sequences.*

Theorem 2.4. *A sequence is a convergent sequence if and only if it is a Cauchy sequence.*

sketch proof.

$$|s_n - s_m| = |s_n - s + s - s_m| \leq |s_n - s| + |s - s_m|$$

□

3 Subsequences

Theorem 3.1. *Let (s_n) be a sequence. If t is in \mathbb{R} , then there is a subsequence of (s_n) converging to t if and only if the set $\{n \in \mathbb{N} : |s_n - t| < \epsilon\}$ is infinite for all $\epsilon > 0$*

Theorem 3.2. *If the sequence (s_n) converges, then every subsequence converges to the same limit.*

Theorem 3.3. *Every sequence (s_n) has a monotonic subsequence.*

Theorem 3.4 (Bolzano-Weierstrass Theorem). *Every bounded sequence has a convergent subsequence.*

Theorem 3.5. *Let (s_n) be any sequence. There exists a monotonic subsequence whose limit is $\limsup s_n$, and there exists a monotonic subsequence whose limit is $\liminf s_n$.*

Theorem 3.6. Let (s_n) be any sequence in \mathbb{R} , and let S denote the set of subsequential limits of (s_n) .

- S is nonempty
- $\sup S = \limsup s_n$ and $\inf S = \liminf s_n$
- $\lim s_n$ exists if and only if S has exactly one element, namely $\lim s_n$.

Theorem 3.7. Let S denote the set of subsequential limits of a sequence (s_n) . Suppose (t_n) is a sequence in S and that $t = \lim t_n$. Then t belongs to S (which means S is **closed**).

4 Limsup and Liminf

Theorem 4.1. If (s_n) converges to a positive real number s and (t_n) is any sequence, then

$$\limsup s_n t_n = s \cdot \limsup t_n$$

Here we allow the conventions $s \cdot (+\infty) = +\infty$ and $s \cdot (-\infty) = -\infty$ for $s > 0$.

Theorem 4.2. Let (s_n) be any sequence of nonzero real numbers. Then we have

$$\liminf \left| \frac{s_{n+1}}{s_n} \right| \leq \liminf |s_n|^{1/n} \leq \limsup |s_n|^{1/n} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right|$$

Corollary 4.2.1. If $\lim \left| \frac{s_{n+1}}{s_n} \right|$ exists [and equals L], then $\lim |s_n|^{1/n}$ exists [and equals L].

5 Series

Theorem 5.1 (Ratio Test). A series $\sum a_n$ of nonzero terms

1. Converges absolutely if $\limsup |a_{n+1}/a_n| < 1$
2. Diverges if $\liminf |a_{n+1}/a_n| > 1$
3. Otherwise $\liminf |a_{n+1}/a_n| \leq 1 \leq \limsup |a_{n+1}/a_n|$ and the test gives no information.

Theorem 5.2 (Root Test). Let $\sum a_n$ be a series and let $\alpha = \limsup |a_n|^{1/n}$. The series $\sum a_n$

1. converges absolutely if $\alpha < 1$
2. diverges if $\alpha > 1$
3. ambiguous if $\alpha = 1$

Theorem 5.3. If the terms a_n are nonzero and if $\lim |a_{n+1}/a_n| = 1$, then $\alpha = \limsup |a_n|^{1/n} = 1$ by Corollary 4.2.1, so neither the Ratio Test nor the Root Test gives information concerning the convergence of $\sum a_n$

6 Alternating Series and Integral Test

Basic Idea is that to compare a series with an integral to test for divergence or convergence.

Theorem 6.1 (Alternating Series Theorem). *If $a_1 \geq a_2 \geq \cdots \geq a_n \geq \cdots \geq 0$ and $\lim a_n = 0$, then the alternating series $\sum (-1)^{n+1} a_n$ converges. Moreover, the partial sums $s_n = \sum_{k=1}^n (-1)^{k+1} a_k$ satisfy $|s - s_n| \leq a_n$ for all n .*

7 Uniform Continuity

Theorem 7.1. *Pass. ...*

8 Power Series

Given power series $\sum_{n=0}^{\infty} a_n x^n$

Theorem 8.1. *Given any (a_n) , one of the following holds true:*

1. *The power series converges for all $x \in \mathbb{R}$*
2. *The power series converges only for $x = 0$*
3. *The power series converges for all x in some bounded interval centered at 0; the interval may be open, half-open or closed.*

Theorem 8.2. *Let*

$$\beta = \limsup |a_n|^{1/n} \quad \text{and} \quad R = \frac{1}{\beta}$$

Then

1. *The power series converges for $|x| < R$*
2. *The power series diverges for $|x| > R$*

Also notice that $\lim \left| \frac{a_{n+1}}{a_n} \right| = \beta$, therefore most of the time we will use $\lim \left| \frac{a_{n+1}}{a_n} \right|$ as it's easier to compute than β .

9 More on Uniform Convergence

Theorem 9.1. *Let (f_n) be a sequence of continuous functions on $[a, b]$, and suppose $f_n \rightarrow f$ uniformly on $[a, b]$. Then*

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b f(x) dx$$

Definition 9.2. *A sequence (f_n) of functions defined on a set $S \subseteq \mathbb{R}$ is uniformly Cauchy on S if*

for each $\epsilon > 0$ there exists a number N such that
 $|f_n(x) - f_m(x)| < \epsilon$ for all $x \in S$ and all $m, n > N$

Theorem 9.3. Let (f_n) be a sequence of functions defined and uniformly Cauchy on a set $S \subseteq \mathbb{R}$. Then there exists a function f on S such that $f_n \rightarrow f$ uniformly on S .

Theorem 9.4. Consider a series $\sum_{k=0}^{\infty} g_k$ of functions on a set $S \subseteq \mathbb{R}$. Suppose each g_k is continuous on S and the series converges uniformly on S . Then the series $\sum_{k=0}^{\infty} g_k$ represents a continuous function on S .

Theorem 9.5. If a series $\sum_{k=0}^{\infty} g_k$ of functions satisfies the Cauchy criterion uniformly on a set S , then the series converges uniformly on S .

Theorem 9.6. Let (M_k) be a sequence of nonnegative real numbers where $\sum M_k < \infty$. If $|g_k(x)| \leq M_k$ for all x in a set S , then $\sum g_k$ converges uniformly on S .

Theorem 9.7. Show that if the series $\sum g_n$ converges uniformly on a set S , then $\lim_{n \rightarrow \infty} \sup \{|g_n(x)| : x \in S\} = 0$

10 Differentiation and Integration of Power Series

Theorem 10.1. Let $\sum_{n=0}^{\infty} a_n x^n$ be a power series with radius of convergence $R > 0$ [possibly $R = +\infty$]. If $0 < R_1 < R$, then the power series converges uniformly on $[-R_1, R_1]$ to a continuous function.

Lemma 10.2. If the power series $\sum_{n=0}^{\infty} a_n x^n$ has radius of convergence R , then the power series

$$\sum_{n=1}^{\infty} n a_n x^{n-1}$$

and

$$\sum_{n=0}^{\infty} \frac{a_n}{n+1} x^{n+1}$$

also have radius of convergence R .

Theorem 10.3 (Abel's Theorem). Let $f(x) = \sum_{n=0}^{\infty} a_n x^n$ be a power series with finite positive radius of convergence R . If the series converges at $x = R$, then f is continuous at $x = R$. If the series converges at $x = -R$, then f is continuous at $x = -R$.

11 Basic Properties of the Derivative

Theorem 11.1. Differentiability implies continuity.

12 Mean Value Theorem

Theorem 12.1. *Let f be a continuous function on $[a, b]$ that is differentiable on (a, b) . Then there exists [at least one] x in (a, b) such that*

$$f'(x) = \frac{f(b) - f(a)}{b - a}$$

Theorem 12.2 (Intermediate Value Theorem for Derivatives). *Let f be a differentiable function on (a, b) . If $a < x_1 < x_2 < b$, and if c lies between $f'(x_1)$ and $f'(x_2)$, there exists [at least one] x in (x_1, x_2) such that $f'(x) = c$*

Theorem 12.3. *Let f be a one-to-one continuous function on an open interval I , and let $J = f(I)$. If f is differentiable at $x_0 \in I$ and if $f'(x_0) \neq 0$, then f^{-1} is differentiable at $y_0 = f(x_0)$ and*

$$(f^{-1})'(y_0) = \frac{1}{f'(x_0)}$$

Corollary 12.3.1. *Let f be a differentiable function on (a, b) such that $f'(x) = 0$ for all $x \in (a, b)$. Then f is a constant function on (a, b) .*

Corollary 12.3.2. *Let f and g be differentiable functions on (a, b) such that $f' = g'$ on (a, b) . Then there exists a constant c such that $f(x) = g(x) + c$ for all $x \in (a, b)$.*

Theorem 12.4 (IVT for derivatives). *Let f be a differentiable function on (a, b) . If $a < x_1 < x_2 < b$, and if c lies between $f'(x_1)$ and $f'(x_2)$, there exists [at least one] x in (x_1, x_2) such that $f'(x) = c$*

Theorem 12.5 (Rolle's Theorem). *Let f be a continuous function on $[a, b]$ that is differentiable on (a, b) and satisfies $f(a) = f(b)$. There exists [at least one] x in (a, b) such that $f'(x) = 0$*

13 Taylor's Theorem

Definition 13.1. *Taylor's Theorem:*

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

Remainder:

$$R_n(x) = f(x) - \sum_{k=0}^{n-1} \frac{f^{(k)}(c)}{k!} (x - c)^k$$

Theorem 13.2 (Taylor's Theorem). *Let f be defined on (a, b) where $a < c < b$; here we allow $a = -\infty$ or $b = \infty$. Suppose the n th derivative $f^{(n)}$ exists on (a, b) . Then for each $x \neq c$ in (a, b) there is some y between c and x such that*

$$R_n(x) = \frac{f^{(n)}(y)}{n!} (x - c)^n$$

Corollary 13.2.1. *Let f be defined on (a, b) where $a < c < b$. If all the derivatives $f^{(n)}$ exist on (a, b) and are bounded by a single constant C , then*

$$\lim_{n \rightarrow \infty} R_n(x) = 0 \quad \text{for all } x \in (a, b)$$

Theorem 13.3 (Taylor's Theorem (another one)). *Let f be defined on (a, b) where $a < c < b$, and suppose the n th derivative $f^{(n)}$ exists and is continuous on (a, b) . Then for $x \in (a, b)$ we have*

$$R_n(x) = \int_c^x \frac{(x-t)^{n-1}}{(n-1)!} f^{(n)}(t) dt$$

Corollary 13.3.1. *If f is as in Theorem 31.5, then for each x in (a, b) different from c there is some y between c and x such that*

$$R_n(x) = (x-c) \cdot \frac{(x-y)^{n-1}}{(n-1)!} f^{(n)}(y)$$

This form of R_n is known as Cauchy's form of the remainder.

Theorem 13.4 (Binomial Series Theorem). *If $\alpha \in \mathbb{R}$ and $|x| < 1$, then*

$$(1+x)^\alpha = 1 + \sum_{k=1}^{\infty} \frac{\alpha(\alpha-1) \cdots (\alpha-k+1)}{k!} x^k$$

Theorem 13.5 (Newton's Method). *Newton's method for finding an approximate solution to $f(x) = 0$ is to begin with a reasonable initial guess x_0 and then compute*

$$x_n = x_{n-1} - \frac{f(x_{n-1})}{f'(x_{n-1})} \quad \text{for } n \geq 1$$

Theorem 13.6 (Secant Method). *A similar approach to approximating solutions of $f(x) = 0$ is to start with two reasonable guesses x_0 and x_1 and then compute*

$$x_n = x_{n-1} - \frac{f(x_{n-1})(x_{n-2} - x_{n-1})}{f(x_{n-2}) - f(x_{n-1})} \quad \text{for } n \geq 2$$

14 The Riemann Integral

Definition 14.1.

$$M(f, S) = \sup\{f(x) : x \in S\} \quad \text{and} \quad m(f, S) = \inf\{f(x) : x \in S\}$$

A partition of $[a, b]$ is any finite ordered subset P having the form

$$P = \{a = t_0 < t_1 < \cdots < t_n = b\}$$

The upper Darboux sum $U(f, P)$ of f with respect to P is the sum

$$U(f, P) = \sum_{k=1}^n M(f, [t_{k-1}, t_k]) \cdot (t_k - t_{k-1})$$

and the lower Darboux sum $L(f, P)$ is

$$L(f, P) = \sum_{k=1}^n m(f, [t_{k-1}, t_k]) \cdot (t_k - t_{k-1})$$

Lemma 14.2. *Let f be a bounded function on $[a, b]$. If P and Q are partitions of $[a, b]$ and $P \subseteq Q$, then*

$$L(f, P) \leq L(f, Q) \leq U(f, Q) \leq U(f, P)$$

Lemma 14.3. *If f is a bounded function on $[a, b]$, and if P and Q are partitions of $[a, b]$, then $L(f, P) \leq U(f, Q)$*

Theorem 14.4. *A bounded function f on $[a, b]$ is integrable if and only if for each $\epsilon > 0$ there exists a partition P of $[a, b]$ such that*

$$U(f, P) - L(f, P) < \epsilon$$

Definition 14.5. *The mesh of a partition P is the maximum length of the subintervals comprising P . Thus if*

$$P = \{a = t_0 < t_1 < \cdots < t_n = b\}$$

then

$$\text{mesh}(P) = \max \{t_k - t_{k-1} : k = 1, 2, \dots, n\}$$

Theorem 14.6. *A bounded function f on $[a, b]$ is integrable if and only if for each $\epsilon > 0$ there exists $\delta > 0$ such that*

$$\text{mesh}(P) < \delta \quad \text{implies} \quad U(f, P) - L(f, P) < \epsilon$$

for all partitions P of $[a, b]$.

Definition 14.7. *The function f is Riemann integrable on $[a, b]$ if there exists a number r with the following property. For each $\epsilon > 0$ there exists $\delta > 0$ such that*

$$|S - r| < \epsilon$$

for every Riemann sum S of f associated with a partition P having $\text{mesh}(P) < \delta$.

Theorem 14.8. *A bounded function f on $[a, b]$ is Riemann integrable if and only if it is [Darboux] integrable, in which case the values of the integrals agree.*

Corollary 14.8.1. *Let f be a bounded Riemann integrable function on $[a, b]$. Suppose (S_n) is a sequence of Riemann sums, with corresponding partitions P_n , satisfying $\lim_n \text{mesh}(P_n) = 0$. Then the sequence (S_n) converges to $\int_a^b f$.*

Theorem 14.9. *Every monotonic function f on $[a, b]$ is integrable.*

Theorem 14.10. *Every continuous function f on $[a, b]$ is integrable.*

Theorem 14.11. *If f is integrable on $[a, b]$, then $|f|$ is integrable on $[a, b]$ and*

$$\left| \int_a^b f \right| \leq \int_a^b |f|$$

Theorem 14.12. *If f is a piecewise continuous function or a bounded piecewise monotonic function on $[a, b]$, then f is integrable on $[a, b]$.*

Theorem 14.13 (IVT for integrals). *If f is a continuous function on $[a, b]$, then for at least one x in (a, b) we have*

$$f(x) = \frac{1}{b-a} \int_a^b f$$

Theorem 14.14 (Dominated Convergence Theorem). *Suppose (f_n) is a sequence of integrable functions on $[a, b]$ and $f_n \rightarrow f$ pointwise where f is an integrable function on $[a, b]$. If there exists an $M > 0$ such that $|f_n(x)| \leq M$ for all n and all x in $[a, b]$, then*

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b \lim_{n \rightarrow \infty} f_n(x) dx$$

Corollary 14.14.1 (Monotone Convergence Theorem). *Suppose (f_n) is a sequence of integrable functions on $[a, b]$ such that $f_1(x) \leq f_2(x) \leq \dots$ for all x in $[a, b]$. Suppose also that $f_n \rightarrow f$ pointwise where f is an integrable function on $[a, b]$. Then*

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b \lim_{n \rightarrow \infty} f_n(x) dx$$

15 Fundamental Theorem of Calculus