347H Notes

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Elementary Set Theory

Theorem. Every function can be written as the sum of one even function and one odd function.

Proof. Consider some function $f:A\to B$. Let $g:A\to B$ be defined as g(x)= $\frac{f(x)+f(-x)}{2}$ and $h:A\to B$ be defined as $h(x)=\frac{f(x)-f(-x)}{2}$. Clearly, g(x)=g(-x), h(x)=-h(-x), and $g(x)+h(x)=\frac{f(x)+f(-x)}{2}+\frac{f(x)-f(-x)}{2}=f(x)$. Theorem. Triangle inequality. For every $x,y\in\mathbb{R},|x+y|\leq |x|+|y|$.

Proof:

Theorem. Generalized triangle inequality.

For
$$x_1, x_2, ..., x_n \in \mathbb{R}$$
, $|\sum_{k=1}^n x_k| \le \sum_{k=1}^n |x_k|$.

Proof: Induction on n. For the base step, the n=1 case holds trivially, since $x_1 \leq x_1$.

Next, assume that $|\sum_{k=1}^{n} x_k| \le \sum_{k=1}^{n} |x_k|$ holds for some n > 1. Then

$$\left| \sum_{k=1}^{n+1} x_k \right| = \left| x_1 + x_2 + \dots + x_n + x_{n+1} \right|$$

By the inductive hypothesis:

$$|x_1 + x_2 + \dots + x_n + x_{n+1}| = |x_1 + x_2 + \dots + (x_n + x_{n+1})| = |x_1| + |x_2| + \dots + |x_n + x_{n+1}|$$
The same $AM \in M$ is $x_1 = x_1 + x_2 + \dots + (x_n + x_{n+1}) = |x_1| + |x_2| + \dots + |x_n + x_{n+1}|$

Theorem. AM-GM inequality. For every $x, y \in \mathbb{R}$ with $x \ge 0$ and $y \ge 0$, $\frac{x+y}{2} \ge \sqrt{xy}$. **Proof:** Let x and y be two nonnegative real numbers. Then, $0 \le (x-y)^2 = x^2 - 2xy + y^2$.

Adding 4xy to both sides gives $4xy \le x^2 + 2xy + y^2 = (x+y)^2$. Since x and y are both nonnegative, we can take the positive square root of both sides to obtain $2\sqrt{xy} \leq x + y$. This is equivalent to $\frac{x+y}{2} \ge \sqrt{xy}$. **Theorem.** Binomial theorem. If $x, y \in \mathbb{R}$ and $n \in \mathbb{N}$, then

$$(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}.$$

Theorem. Multinomial theorem.

Definition. Big-O Notation. Consider a set A, and functions $f: A \to \mathbb{R}$ and $g: A \to \mathbb{R}$ $(0,\infty)$. We say that f(x) = O(g(x)) if there exists some C>0 so that for sufficiently large values of x, $|f(x)| \leq Cg(x)$.

Definition. Cardinality of finite sets. The cardinality of a finite set S is the number of elements in S, denoted |S|, card(S), or #S.

Definition. Cardinality of infinite sets. Consider two infinite sets A and B.

- (i) If there exists a bijection between A and B, then |A| = |B|.
- (ii) If there exists an injection from A to B, then $|A| \leq |B|$.
- (iii) If there exists no surjection from A to B, then |A| < |B|.

Theorem. Schröder-Bernstein Theorem. If there are injective functions $f:A\to B$ and $q: B \to A$ between sets A and B, then there exists a bijection between the sets. Furthermore, this is equivalent to saying if |A| < |B| and |B| < |A|, then |A| = |B|.

Proof.

Theorem. Cantor's Theorem. For any set S, there exists no surjection $f: S \to \mathcal{P}(S)$. Equivalently, $|S| < \mathcal{P}(S)$.

Proof.

Elementary Number Theory

Theorem. Bézout's Identity. Let $a, b \in \mathbb{Z}$ and gcd(a, b) = g. Then there exist $x, y \in \mathbb{Z}$ so that ax + by = q.

Proof.

Theorem. Euclid's Lemma. If $a, b \in \mathbb{Z}$, p is prime, and p|ab, then p|a or p|b.

Theorem. Every integer $n \geq 2$ can be written as the product of at least one prime.

Proof. Induction on n. Base case: true for n=2. Assume that $n\geq 3$ and every integer from 2 to n-1 can be written as the product of primes. There are two cases:

- (i) n is prime. Then n can be written as the product of one prime.
- (ii) n is composite. Then $\exists d$ such that d|n, and $2 \leq d \leq n-1$. Define e by n=de. Then $e = \frac{n}{d} \ge \frac{n}{n-1} > 1$, so $e \ge 2$. Also, $e = \frac{n}{d} \le \frac{n}{2} \le n-1$. By the inductive hypothesis, both d and e can be written as the product of primes. Therefore, n can be written as the product of primes.

Theorem. Fundamental Theorem of Arithmetic. Every integer $n \geq 2$ has a unique prime factorization.

Proof.

Theorem. There are infinitely many primes.

Proof. Suppose there are only finitely many primes, enumerated $p_1, p_2, ..., p_n$. Consider $a = p_1 p_2 ... p_n + 1$. By the Fundamental Theorem of Arithmetic, there exists a prime q that divides a. Since q|a and $q|p_1p_2...p_n$, this implies $q|(a-p_1p_2...p_n)$, or q|1. This is a contradiction; hence, there are infinitely many primes.

Theorem. Every composite number $n \geq 4$ has a prime factor $p \leq \sqrt{n}$.

Proof. Let n be composite. Then $\exists a, b \in \mathbb{Z}$ such that $a \geq 2$, $b \geq 2$, and n = ab. By the Fundamental Theorem of Arithmetic, a and b are the product of primes. But $min(r,s) \leq \sqrt{n}$, so one of a and b has a prime factor less than \sqrt{n} . Therefore, n must have at least one prime factor less than \sqrt{n} .

Corollary. For every $n \in \mathbb{N}$, if n has no prime factor $p \leq \sqrt{n}$, then n is prime.

Theorem. Rational Root Theorem. Let $f(x) = \sum_{i=0}^{n} c_i x^i$, where $c_i \in \mathbb{Z} \forall i, c_o \neq 0, c_n \neq 0$. Suppose f(r) = 0 where $r = \frac{p}{q}$ with gcd(p,q) = 1. Then $p|c_0$ and $q|c_n$.

Proof.

Elementary Abstract Algebra

Definition. Monoids and groups. A monoid is a set S together with a binary operation \cdot such that the following hold:

- Associativity. $\forall x, y, z \in S, x \cdot (y \cdot z) = (x \cdot y) \cdot z$.
- Identity element. $\exists e \in S$ so that $\forall x \in S, e \cdot x = x \cdot e = x$.

In addition, if the following hold:

- Closure. $\forall x, y \in S, x \cdot y \in S$.
- Inverse element. $\forall x \in S, \exists x^{-1} \text{ so that } x \cdot x^{-1} = e.$

Then (S, \cdot) is a group.

In addition, if the following holds:

• Commutativity. $\forall x, y \in S, x \cdot y = y \cdot x$.

Then (S, \cdot) is an abelian group.

Definition. Rings and fields. A ring is a set S together with binary operations + and \cdot such that the following hold:

- Additive associativity. $\forall x, y, z \in S$, (x + y) + z = x + (y + z).
- Additive commutativity. $\forall x, y \in S, x + y = y + x$.
- Additive identity element. There exists an element 0 in S such that $\forall x \in S, x + 0 = 0 + x = x$.
- Additive inverse element. $\forall x \in S, \exists -x \in S \text{ such that } x + -x = 0, \text{ where } 0 \text{ is the additive identity element.}$
- Multiplicative associativity. $\forall x, y, z \in S, (x \cdot y) \cdot z = x \cdot (y \cdot z).$
- Multiplicative identity element. There exists an element 1 in S such that $\forall x \in S$, $x \cdot 1 = 1 \cdot x = x$.
- Distributivity. $\forall x, y, z \in S, \ x \cdot (y+z) = x \cdot y + x \cdot z, \ \text{and} \ (y+z) \cdot x = y \cdot x + z \cdot x.$

That is, $(S, +, \cdot)$ is an abelian group under addition and a monoid under multiplication.

In addition, if the following holds:

• Multiplicative commutativity. $\forall x, y \in S, x \cdot y = y \cdot x$.

Then $(S, +, \cdot)$ is a commutative ring.

In addition, if the following holds:

• Multiplicative inverse element. $\forall x \in S$ with $x \neq 0$, $\exists x^{-1} \in S$ such that $x \cdot x^{-1} = 1$, where 1 is the multiplicative identity element.

Then $(S, +, \cdot)$ is a field.

Theorem. Lagrange's Theorem.

Theorem. Lagrange's Theorem. Let S be a finite set, and let $(S, +, \cdot)$ be a commutative ring. Let T = ... Then, for every $x \in T$, $x^{|T|} = 1$.

Proof. Let $T = t_1, t_2, ..., t_k$. For any $x \in T$, let $U = xt_1, xt_2, ..., xt_n$.

Theorem. Cancellation law of modular arithmetic. If $ax \equiv ay \pmod{n}$ and qcd(a,n) =1, then $x \equiv y \pmod{n}$.

Proof. Suppose $ax \equiv ay \pmod{n}$ and gcd(a,n) = 1. It follows that $n|(ax - ay) \Leftrightarrow$ n|(a(x-y)). Since a and n are relatively prime, n must divide x-y. Thus, $x \equiv y \pmod{n}$.

Theorem. Euler's Theorem. If a and n are relatively prime integers, then $a^{\phi(n)} \equiv 1$ \pmod{n} .

Proof. Let gcd(a, n) = 1, and $S = s_1, s_2, ..., s_{\phi(n)}$, where all the elements of S make up a reduced residue system modulo n (i.e. $gcd(s_i, n) = 1 \ \forall i$). Consider $a \cdot S = as_1, as_2, ..., as_{\phi(n)}$. We claim that $a \cdot S$ is a permutation of S. Suppose $as_i \equiv as_i \pmod{n}$ for some i, j with $i \neq j$. Then, by the cancellation law, $s_i \equiv s_i \pmod{n}$. Hence, multiplication by any integer relatively prime to n permutes the set S. It follows that

$$\prod_{i=1}^{\phi(n)} as_i \equiv \prod_{i=1}^{\phi(n)} s_i \pmod{n}$$
 which is equivalent to

$$a^{\phi(n)} \prod_{i=1}^{\phi(n)} s_i \equiv \prod_{i=1}^{\phi(n)} s_i \pmod{n}.$$

Since $\gcd(s_i, n) = 1 \ \forall i$, by the cancellation law, we have

 $a^{\phi(n)} \equiv 1 \pmod{n}$.

This concludes the proof.

Theorem. Fermat's Little Theorem. If $a \in \mathbb{Z}$ and p is prime, then $a^p \equiv a \pmod{p}$. Equivalently, if p is prime and $p \nmid a$, then $a^{p-1} \equiv 1 \pmod{p}$.

Proof. Let p be prime and S = 1, ..., p-1 (one element from each congruence class modulo p). Consider some integer a such that $p \nmid a$. Consider the following set:

$$a \cdot S = a, 2a, ..., (p-1)a \pmod{p}$$

If $xa \equiv ya \pmod{p}$, then $x \equiv y \pmod{p}$ by the cancellation law. Thus, multiplying by a permutes the set S. It follows that

$$a \cdot 2a \cdot \cdot \cdot (p-1)a \equiv 1 \cdot 2 \cdot \cdot \cdot (p-1) \pmod{p}$$

By the cancellation law, we have

$$a^{p-1} \equiv 1 \pmod{p}$$

This concludes the proof.

Theorem. Wilson's Theorem. If p is prime, then $(p-1)! \equiv -1 \pmod{p}$.

Proof. Let p be prime. Since \mathbb{Z}_p is a field, every element $\in 1, 2, ..., p-1$ has a multiplicative inverse. Suppose some element $a \in 1, 2, ..., p-1$ is its own inverse. Then, $a^2 \equiv 1$ \pmod{p} . It follows that p must divide (a+1) or (a-1). The only possible solutions for a are a=1 or a=p-1. Therefore, the rest of the elements 2,3,...,p-2 can be grouped into inverse pairs. So we have

$$(p-1)! \equiv 1 \cdot (2 \cdot \dots \cdot (p-2)) \cdot (p-1) \pmod{p} \iff (p-1)! \equiv 1 \cdot (1 \cdot \dots \cdot 1) \cdot -1 \pmod{p} \Leftrightarrow (p-1)! \equiv -1 \pmod{p}.$$

This concludes the proof.

Theorem. If \mathbb{Z}_n is a field, then n is prime.

Proof. Suppose \mathbb{Z}_n is a field and n is composite. Then we can write n = pq, where p and q are integers that are at least 2. Since \mathbb{Z}_n is a field, there exists some $a \in \mathbb{Z}_n$ so that $ap \equiv 1 \pmod{n}$. Then

$$q \equiv 1 \cdot q \equiv (ap) \cdot q \equiv a(pq) \equiv an \equiv 0 \pmod{n}$$
.

This is a contradiction, since $q \not\equiv 0 \pmod{n}$. Hence, n is prime.

Theorem. Let m and n be relatively prime positive integers. Then $\phi(mn) = \phi(m)\phi(n)$.

Proof.

Theorem. Chinese Remainder Theorem.

Proof.

Corollary. If $n = p_1^{e_1}...p_k^{e_k}$ then $\phi(n) = p_1 - 1^{e_1-1}...p_k - 1^{e_k-1}$.

Proof.

Definition. Carmichael Numbers.

Theorem. Korselt's Criterion.

Proof.

Elementary Real Analysis

Axiom. The completeness axiom for \mathbb{R} . Every subset of \mathbb{R} that has an upper bound has a supremum. Equivalently, every subset of \mathbb{R} that has a lower bound has an infimum.

Definition. Sequences. A sequence is any function $f: \mathbb{N} \to \mathbb{R}$.

Definition. Limit. A sequence (a_n) has a limit L if for every $\epsilon > 0$, there exists some $N \in \mathbb{N}$ so that for every $n \geq N$, $|a_n - L| < \epsilon$.

Theorem. A sequence cannot have more than one limit.

Proof. Suppose $\lim_{n\to\infty} a_n = L$ and $\lim_{n\to\infty} a_n = M$, with $L \neq M$. By definition of limit, for every $\epsilon > 0$, there exists some $N \in \mathbb{N}$ so that for every $n \geq N$, $L - \epsilon < a_n < L + \epsilon$, and there exists some $K \in \mathbb{N}$ so that for every $n \geq K$, $M - \epsilon < a_n < M + \epsilon$. Without loss of generality, suppose L < M, and take $\epsilon = \frac{L-M}{3}$. Then $a_n < L + \epsilon < M - \epsilon < a_n$, which is a contradiction. Hence, a sequence cannot have more than one limit.

Theorem. Given any set S such that $\sup S$ exists, there exists a sequence (a_n) with $a_n \in S \forall n \in \mathbb{N}$ and $\lim_{n \to \infty} a_n = \sup S$.

Proof.

Theorem. \mathbb{Q} is dense in \mathbb{R} .

Proof.

Theorem. Monotone Convergence Theorem. Every bounded, eventually monotone sequence converges.

Proof.

Theorem. e is irrational.

Proof. Recall the Taylor series $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$. Then $e = \frac{1}{0!} + \frac{1}{1!} + \frac{1}{2!} + \dots$ Suppose e is

rational. Then, $\exists a, b \in \mathbb{Z}$ with $b \neq 0$. Then $b!e = a(b-1)! \in \mathbb{Z}$. It follows that

$$b!e = b! \big(\tfrac{1}{0!} + \tfrac{1}{1!} + \ldots + \tfrac{1}{b!} \big) + b! \big(\tfrac{1}{(b+1)!} + \tfrac{1}{(b+2)!} + \ldots \big) = (b! + b! + \ldots + 1) + b! \big(\tfrac{1}{(b+1)!} + \tfrac{1}{(b+2)!} + \ldots \big)$$

Since $b!e \in \mathbb{Z}$, and the integers are closed under addition, we must have $b!(\frac{1}{(b+1)!} + \frac{1}{(b+2)!} + ...) \in \mathbb{Z}$. But

$$b! \left(\frac{1}{(b+1)!} + \frac{1}{(b+2)!} + \ldots \right) = \frac{1}{b+1} + \frac{1}{(b+1)(b+2)} + \ldots < \frac{1}{(b+1)^1} + \frac{1}{(b+1)^2} \ldots = \frac{1}{b} < 1.$$

This is a contradiction; hence, e is irrational.

Computability Theory

Definition. Computable sets. A set $S \in \mathbb{N}$ is computable if there exists a finite-length algorithm that represents the following function:

$$f(x) = \begin{cases} 0 & \text{if } x \notin S \\ 1 & \text{if } x \in S \end{cases}$$

Cauchy Sequences.

Definition. A sequence (a_n) is Cauchy if $\forall \epsilon > 0$, $\exists N \in \mathbb{N}$ so that $\forall n \geq m \geq N$, $|a_n - a_m| < \epsilon$. Theorem. Every convergent sequence is Cauchy.

Proof. Suppose $\lim a_n = L$. Then $\forall \epsilon > 0, \exists N \in \mathbb{N}$ so that $\forall n \geq N, |a_n - L| < \frac{\epsilon}{2}$. Then for all $n \geq m \geq N, |a_n - a_m| < \epsilon$. So (a_n) is Cauchy.