MATH 355: NOTES

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1 The Real Numbers

1.2 Some Preliminaries.

Theorem (Triangle Inequality). For all choices of a and b, $|a+b| \leq |a| + |b|$.

Theorem. Two real numbers a and b are equal if and only if for every real number $\epsilon > 0$ it follows that $|a - b| < \epsilon$.

1.3 The Axiom of Completeness.

Axiom (Axiom of Completeness). Every nonempty set of real numbers that is bounded above has a least upper bound.

Definition. A set $A \subseteq \mathbb{R}$ is *bounded above* if there exists a number $b \in \mathbb{R}$ such that $a \leq b$ for all $a \in A$. The number b is called an *upper bound* for A.

Similarly, the set A is bounded below if there exists a lower bound $l \in \mathbb{R}$ satisfying $l \leq a$ for every $a \in A$.

Definition. A real number s is the *least upper bound* for a set $A \subseteq \mathbb{R}$ if it meets the following two criteria:

- (i) s is an upper bound for A;
- (ii) if b is any upper bound for A, then $s \leq b$.

The least upper bound is also frequently called the *supremum* of the set A. We write $s = \sup(A)$ for the least upper bound.

The greatest lower bound or infimum for A is defined in a similar way and is denoted by $\inf(A)$.

Theorem. Let $A \subseteq \mathbb{R}$ be bounded above and below. Then, the $\sup(A)$ and $\inf(A)$ are unique.

Definition. A real number a_0 is a *maximum* of the set A if a_0 is an element of A and $a_0 \ge a$ for all $a \in A$. Similarly, a number a_1 is a *minimum* of A if $a_1 \in A$ and $a_1 \le a$ for every $a \in A$.

Theorem. Let $A \subseteq \mathbb{R}$ be nonempty and bounded above.

(i) Let $c \in \mathbb{R}$ and define the set c + A by

$$c + A = \{c + a : a \in A\}.$$

Then $\sup(c+A) = c + \sup(A)$.

(ii) Let $c \in \mathbb{R}$ with c > 0 and define the set cA by

$$cA = \{ca : a \in A\}.$$

Then $\sup(cA) = c \sup(A)$.

Lemma. Assume $s \in \mathbb{R}$ is an upper bound for a set $A \subseteq R$. Then, $s = \sup(A)$ if and only if, for every choice of $\epsilon > 0$, there exists an element $a \in A$ satisfying $s - \epsilon < a$.

1.4 Consequences of Completeness.

Theorem (Nested Interval Property). For each $n \in \mathbb{N}$, assume we are given a closed interval $I_n = [a_n, b_n] = \{x \in \mathbb{R} : a_n \leq x \leq b_n\}$. Assume also that each I_n contains I_{n+1} . Then, the resulting nested sequence of closed intervals

$$I_1 \supseteq I_2 \supseteq I_3 \supseteq I_4 \supseteq \cdots$$

has a nonempty intersection; that is, $\bigcap_{n=1}^{\infty} I_n \neq \emptyset$.

Theorem (Archimedean Property). (i) Given any number $x \in \mathbb{R}$, there exists an $n \in \mathbb{N}$ satisfying n > x.

(ii) Given any real number y > 0, there exists an $n \in \mathbb{N}$ satisfying 1/n < y.

Definition. A set X is *dense in* \mathbb{R} if for any $a, b \in \mathbb{R}$ with a < b, $\exists x \in X$ with a < x < b

Theorem (Density of \mathbb{Q} in \mathbb{R}). For every two real numbers a and b with a < b, there exists a rational number r satisfying a < r < b.

1.5 Cardinality.

Definition. A function $f: A \to B$ is 1-1 (injective) if for all $a_1, a_2 \in A$, $f(a_1) = f(a_2)$ implies that $a_1 = a_2$.

Definition. A function $f: A \to B$ is *onto (surjective)* if for all $b \in B$, there exists an $a \in A$ such that f(a) = b.

Definition. A function $f: A \to B$ is a *bijection* if it is both 1–1 and onto.

Definition. Two sets A and B have the same *cardinality* if there exists a bijection $f: A \to B$. In this case, we write $A \sim B$.

Definition. A set A is *finite* if there exists an $n \in \mathbb{N}$ such that $A \sim \{1, 2, \dots, n\}$.

Definition. A set A is *countable* if $A \sim \mathbb{N}$.

Definition. A set which is not finite nor countable is *uncountable*.

Theorem. (i) The set \mathbb{Q} is countable.

(ii) The set \mathbb{R} is uncountable.

Theorem. If $A \subseteq B$ is countable, then A is either countable or finite.

Theorem. (i) If $A_1, A_2, ..., A_m$ are each countable sets, then the union $A_1 \cup A_2 \cup \cdots \cup A_m$ is countable.

(ii) If A_n is a countable set for each $n \in \mathbb{N}$, then $\bigcup_{n=1}^{\infty} A_n$ is countable.

1.6 Cantor's Theorem.

Theorem. The open interval $(0,1) = \{x \in \mathbb{R} : 0 < x < 1\}$ is uncountable.

Definition. Given a set A, the *power set* P(A) refers to the collection of all subsets of A.

Theorem (Cantor's Theorem). Given any set A, there does not exist a function $f: A \to P(A)$ that is onto.

2 SEQUENCES AND SERIES

2.2 The Limit of a Sequence.

Definition. A sequence is a function whose domain is \mathbb{N} .

Definition (Convergence of a Sequence). A sequence (a_n) converges to a real number a if, for every positive number ϵ , there exists and $N \in \mathbb{N}$ such that whenever $n \geq N$, it follows that $|a_n - a| < \epsilon$.

Definition. Given a real number $a \in \mathbb{R}$ and a positive number $\epsilon > 0$, the set

$$V_{\epsilon}(a) = \{x \in \mathbb{R} : |x - a| < \epsilon\} = (a - \epsilon, a + \epsilon)$$

is called the ϵ -neighborhood of a.

Definition (Convergence of a Sequence: Topological Version). A sequence (a_n) converges to a if, given any ϵ -neighborhood $V_{\epsilon}(a)$ of a, there exists a point in the sequence after which all of the terms are in $V_{\epsilon}(a)$. In other words, every ϵ -neighborhood contains all but a finite number of terms of (a_n) .

Theorem (Uniqueness of Limits). The limit of a sequence, when it exists, must be unique.

Definition. A sequence that does not converge is said to *diverge*.

2.3 The Algebraic and Order Limit Theorems.

Definition. A sequence (x_n) is bounded if there exists a number M > 0 such that $|x_n| \leq M$ for all $n \in \mathbb{N}$.

Theorem. Every convergent sequence is bounded.

Theorem (Algebraic Limit Theorem). Let $\lim a_n = a$ and $\lim b_n = b$. Then,

- (i) $\lim(ca_n) = ca$, for all $c \in \mathbb{R}$;
- (ii) $\lim(a_n + b_n) = a + b$;
- (iii) $\lim(a_nb_n)=ab;$
- (iv) $\lim(a_n/b_n) = a/b$, provided $b \neq 0$.

Theorem (Order Limit Theorem). Assume $\lim a_n = a$ and $\lim b_n = b$.

- (i) If $a_n \geq 0$ for all $n \in \mathbb{N}$, then $a \geq 0$.
- (ii) If $a_n \leq b_n$ for all $n \in \mathbb{N}$, then $a \leq b$.
- (iii) If there exists $c \in \mathbb{R}$ for which $c \leq b_n$ for all $n \in \mathbb{N}$, then $c \leq b$. Similarly, if $a_n \leq c$ for all $n \in \mathbb{N}$, then $a \leq c$.

2.4 The Monotone Convergence Theorem and a First Look at Infinite Series.

Definition. A sequence (a_n) is *increasing* if $a_n \leq a_{n+1}$ for all $n \in \mathbb{N}$ and *decreasing* if $a_n \geq a_{n+1}$ for all $n \in \mathbb{N}$. A sequence is *monotone* if it is either increasing or decreasing.

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

Definition (Convergence of a Series). Let (b_n) be a sequence. An *infinite series* is a formal expression of the form

$$\sum_{n=1}^{\infty} b_n = b_1 + b_2 + b_3 + b_4 + b_5 + \cdots$$

We definite the corresponding sequence of partial sums (s_m) by

$$s_m = b_1 + b_2 + b_3 + \dots + b_m$$

and say that the series $\sum_{n=1}^{\infty} b_n$ converges to B if the sequence (s_m) converges to B. In this case, we write $\sum_{n=1}^{\infty} b_n = B$.

Theorem (Cauchy Condensation Test). Suppose (b_n) is decreasing and satisfies $b_n \geq 0$ for all $n \in \mathbb{N}$. Then, the series $\sum_{n=1}^{\infty} b_n$ converges if and only if the series

$$\sum_{n=0}^{\infty} 2^n b_{2^n} = b_1 + 2b_2 + 4b_4 + 8b_8 + 16b_{16} + \cdots$$

converges.

Corollary. The series $\sum_{n=1}^{\infty} 1/n^p$ converges if and only if p > 1.

2.5 Subsequences and the Bolzano-Weierstrass Theorem.

Definition. Let (a_n) be a sequence of real numbers, and let $n_1 < n_2 < n_3 < n_4 < n_5 < \dots$ be an increasing sequence of natural numbers. Then the sequence

$$(a_{n_1}, a_{n_2}, a_{n_3}, a_{n_4}, a_{n_5}, \ldots)$$

is called a *subsequence* of (a_n) and is denoted by (a_{n_k}) , where $k \in \mathbb{N}$ indexes the subsequence.

Theorem. Subsequences of a convergent sequence converge to the same limit as the original sequence.

Corollary (Divergence Criterion). Suppose that (a_n) is a sequence and (a_{n_k}) is a subsequence that diverges, then (a_n) diverges. If $(a_{n_k}^1)$ and $(a_{n_k}^2)$ converge to a^1 and a^2 with $a^1 \neq a^2$, then (a_n) diverges.

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

2.6 The Cauchy Criterion.

Definition. A sequence (a_n) is called a *Cauchy sequence* if, for every $\epsilon > 0$, there exists an $N \in \mathbb{N}$ such that whenever $m, n \geq N$ it follows that $|a_n - a_m| < \epsilon$.

Theorem. Every convergence sequence is a Cauchy sequence.

Lemma. Cauchy sequences are bounded.

Theorem (Cauchy Criterion). A sequence converges if and only if it is a Cauchy sequence.

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2.7 Properties of Infinite Series.

Theorem (Algebraic Limit Theorem for Series). If $\sum_{k=1}^{\infty} a_k = A$ and $\sum_{k=1}^{\infty} b_k = A$

(i)
$$\sum_{k=1}^{\infty} ca_k = cA$$
 for all $c \in \mathbb{R}$ and
(ii) $\sum_{k=1}^{\infty} (a_k + b_k) = A + B$.

(ii)
$$\sum_{k=1}^{\infty} (a_k + b_k) = A + B$$
.

Theorem (Cauchy Criterion for Series). The series $\sum_{k=1}^{\infty} a_k$ converges if and only if, given $\epsilon > 0$, there exists an $N \in \mathbb{N}$ such that whenever $n > m \geq N$ it follows that

$$|a_{m+1} + a_{m+2} + \dots + a_n| < \epsilon.$$

Theorem (Divergence Test). If the series $\sum_{k=1}^{\infty} a_k$ converges, then $(a_k) \to 0$. Equivalently, if $(a_k) \neq 0$, then $\sum_{k=1}^{\infty} a_k$ diverges.

Theorem (Comparison Test). Assume (a_k) and (b_k) are sequences satisfying $0 \le k$ $a_k \leq b_k$ for all $k \in \mathbb{N}$.

(i) If
$$\sum_{k=1}^{\infty} b_k$$
 converges, then $\sum_{k=1}^{\infty} a_k$ converges.
(ii) If $\sum_{k=1}^{\infty} a_k$ diverges, then $\sum_{k=1}^{\infty} b_k$ diverges.

(ii) If
$$\sum_{k=1}^{\infty} a_k$$
 diverges, then $\sum_{k=1}^{\infty} b_k$ diverges.

Theorem (Squeeze Theorem). Suppose $a_n \leq b_n \leq c_n$ for all $n \in \mathbb{N}$, and if $\lim a_n =$ $\lim c_n = l$, then $\lim b_n = l$ as well.

Definition (Geometric Series). A series is called *geometric* if it is of the form

$$\sum_{k=0}^{\infty} ar^{k} = a + ar + ar^{2} + ar^{3} + \cdots$$

Theorem. $\sum_{k=0}^{\infty} ar^k = \frac{a}{1-r}$ if and only if |r| < 1.

Theorem (Absolute Convergence Test). If the series $\sum_{n=1}^{\infty} |a_n|$ converges, then $\sum_{n=1}^{\infty} a_n$ converges as well.

Theorem (Alternating Series Test). Let (a_n) be a sequence satisfying,

(i)
$$a_1 \ge a_2 \ge a_3 \ge \cdots \ge a_n \ge a_{n+1} \ge \cdots$$
 and (ii) $(a_n) \to 0$.

(ii)
$$(a_n) \rightarrow 0$$

Then, the alternating series $\sum_{n=1}^{\infty} (-1)^{n+1} a_n$ converges.

Definition. If $\sum_{n=1}^{\infty} |a_n|$ converges, then we say that the original series $\sum_{n=1}^{\infty} a_n$ converges absolutely. If, on the other hand, the series $\sum_{n=1}^{\infty} a_n$ converges but the series of absolute values $\sum_{n=1}^{\infty} |a_n|$ does not converge, then we say that the original series $\sum_{n=1}^{\infty} a_n$ converges conditionally.

3 Basic Topology of
$$\mathbb R$$

3.2 Open and Closed Sets.

Definition. A set $O \subseteq \mathbb{R}$ is open if for all points $a \in O$ there exists an ϵ neighborhood $V_{\epsilon}(a) \subseteq O$.

Theorem. (i) The union of an arbitrary collection of open sets is open.

(ii) The intersection of a finite collection of open sets is open.

Definition. A point x is a *limit point* of a set A if every ϵ -neighborhood $V_{\epsilon}(x)$ of x intersects the set A at some point other than x.

Theorem. A point x is a limit point of a set A if and only if $x = \lim a_n$ for some sequence (a_n) contained in A satisfying $a_n \neq x$ for all $n \in \mathbb{N}$.

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

Definition. A set $F \subseteq \mathbb{R}$ is *closed* if it contains its limit points.

Theorem. A set $F \subset \mathbb{R}$ is closed if and only if every Cauchy sequence contained in F has a limit that is also an element of F.

Definition. Given a set $A \subseteq \mathbb{R}$, let L be the set of all limit points of A. The *closure* of A is defined to be $\overline{A} = A \cup L$.

Theorem. For any $A \subseteq \mathbb{R}$, the closure \overline{A} is a closed set and is the smallest closed set containing A.

Theorem. A set O is open if and only if O^c is closed. Likewise, a set F is closed if and only if F^c is open.

Theorem. (i) The union of a finite collection of closed sets is closed. (ii) The intersection of an arbitrary collection of closed sets is closed.

3.3 Compact Sets.

Definition (Compactness). A set $K \subseteq \mathbb{R}$ is *compact* if every sequence in K has a subsequence that converges to a limit that is also in K.

Definition. A set $A \subseteq \mathbb{R}$ is *bounded* if there exists M > 0 such that $|a| \leq M$ for all $a \in A$.

Theorem (Characterization of Compactness in \mathbb{R}). A set $K \subseteq \mathbb{R}$ is compact if and only if it is closed and bounded.

Theorem (Nested Compact Set Property). If

$$K_1 \supset K_2 \supset K_3 \supset K_4 \supset \cdots$$

is a nested sequence of nonempty compact sets, then the intersection $\bigcap_{n=1}^{\infty} K_n$ is not empty.

Definition. Let $A \subseteq \mathbb{R}$. An *open cover* for A is a (possibly infinite) collection of open sets $\{O_{\lambda} : \lambda \in \Lambda\}$ whose union contains the set A; that is, $A \subseteq \cup_{\lambda \in \Lambda} O_{\lambda}$. Given an open cover for A, a *finite subcover* is a finite subcollection of open sets from the original open cover whose union still manages to completely contain A.

Theorem (Heine-Borel Theorem). Let K be a subset of \mathbb{R} . All of the following statements are equivalent in the sense that any one of them implies the two others:

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

4 Functional Limits and Continuity

4.2 Functional Limits.

Definition (Functional Limit). Let $f: A \to \mathbb{R}$, and let c be a limit point of the domain A. We say that $\lim_{x\to c} f(x) = L$ provided that, for all $\epsilon > 0$, there exists a $\delta > 0$ such that whenever $0 < |x-c| < \delta$ (and $x \in A$) it follows that $|f(x) - L| < \epsilon$.

Definition (Functional Limit: Topological Version). Let c be a limit point of the domain of $f: A \to \mathbb{R}$. We say $\lim_{x\to c} f(x) = L$ provided that, for every ϵ -neighborhood $V_{\epsilon}(L)$ of L, there exists a δ -neighborhood $V_{\delta}(c)$ around c with the property that for all $x \in V_{\delta}(c)$ different from c (with $x \in A$) it follows that $f(x) \in V_{\epsilon}(L)$.

Theorem (Sequential Criterion for Functional Limits). Given a function $f: A \to \mathbb{R}$ and a limit point c of A, the following two statements are equivalent:

- (i) $\lim_{x\to c} f(x) = L$.
- (ii) For all sequences $(x_n) \subseteq A$ satisfying $x_n \neq c$ and $(x_n) \rightarrow c$, it follows that $f(x_n) \rightarrow L$.

Corollary (Algebraic Limit Theorem for Functional Limits). Let f and g be functions defined on a domain $A \subseteq \mathbb{R}$, and assume $\lim_{x\to c} f(x) = L$ and $\lim_{x\to c} g(x) = M$ for some limit point c of A. Then,

- (i) $\lim_{x\to c} kf(x) = kL$ for all $k \in \mathbb{R}$,
- (ii) $\lim_{x\to c} [f(x) + g(x)] = L + M$,
- (iii) $\lim_{x\to c} [f(x)g(x)] = LM$, and
- (iv) $\lim_{x\to c} f(x)/g(x) = L/M$, provided $M \neq 0$.

Corollary (Divergence Criterion for Functional Limits). Let f be a function defined on A, and let c be a limit point of A. If there exists two sequences (x_n) and (y_n) in A with $x_n \neq c$ and $y_n \neq c$ and

$$\lim x_n = \lim y_n = c$$
 but $\lim f(x_n) \neq \lim f(y_n)$,

then we can conclude that the functional limit $\lim_{x\to c} f(x)$ does not exist.

4.3 Continuous Functions.

Definition (Continuity). A function $f: A \to \mathbb{R}$ is continuous at a point $c \in A$ if, for all $\epsilon > 0$, there exists a $\delta > 0$ such that whenever $|x - c| < \delta$ (and $x \in A$) it follows that $|f(x) - f(c)| < \epsilon$.

If f is continuous at every point in the domain A, then we say that f is continuous on A.

Theorem (Characterizations of Continuity). Let $f: A \to \mathbb{R}$, and let $c \in A$. The function f is continuous at c if and only if any one of the following three conditions is met:

- (i) For all $\epsilon > 0$, there exists a $\delta > 0$ such that $|x c| < \delta$ (and $x \in A$) implies $|f(x) f(x)| < \epsilon$;
- (ii) For all $V_{\epsilon}(f(c))$, there exists a $V_{\delta}(c)$ with the property that $x \in V_{\delta}(c)$ (and $x \in A$) implies $f(x) \in V_{\epsilon}(f(c))$;
- (iii) For all $(x_n) \to c$ (with $x_n \in A$), it follows that $f(x_n) \to f(c)$.
- (iv) If c is a limit point of A, then the above conditions are equivalent to $\lim_{x\to c} f(x) = f(c)$.

Corollary (Criterion for Discontinuity). Let $f: A \to \mathbb{R}$, and let $c \in A$ be a limit point of A. If there exists a sequence $(x_n) \subseteq A$ where $(x_n) \to c$ but such that $f(x_n)$ does not converge to f(c), we may conclude that f is not continuous at c.

Theorem (Algebraic Continuity Theorem). Assume $f: A \to \mathbb{R}$ and $g: A \to \mathbb{R}$ are continuous at point $c \in A$. Then,

- (i) kf(x) is continuous at c for all $k \in \mathbb{R}$;
- (ii) f(x) + g(x) is continuous at c;
- (iii) f(x)g(x) is continuous at c; and
- (iv) f(x)/g(x) is continuous at c, provided the quotient is defined.

4.4 Continuous Functions on Compact Sets.

Theorem (Preservation of Compact Sets). Let $f: A \to \mathbb{R}$ be continuous on A. If $K \subseteq A$ is compact, then f(K) is compact as well.

Theorem (Extreme Value Theorem). If $f: K \to \mathbb{R}$ is continuous on a compact set $K \subseteq \mathbb{R}$, then f attains a maximum and minimum value. In other words, there exists $x_0, x_1 \in K$ such that $f(x_0) \leq f(x) \leq f(x_1)$ for all $x \in K$.

Definition (Uniform Continuity). A function $f:A\to\mathbb{R}$ is uniformly continuous on A if for every $\epsilon>0$ there exists a $\delta>0$ such that for all $x,y\in A, |x-y|<\delta$ implies $f(x)-f(y)<\epsilon$.