

Real Analysis

by Anshula Gandhi



I love real analysis — the math of formalizing calculus. You might or you might not be into that.

Either way, this book is for you, and I hope you'll like analysis by the end of this book.

This book aims to teach analysis by asking and answering the philosophical questions that gave rise to each analysis concept.

I'll be adding new pages weekly. While pages are being added, I hope you'll feel free to skip around and read whatever looks interesting to you.

Chapter 0

Introduction

What is real analysis?

You learned some amount of rubbish about calculus in high school (even if you didn't realize it).



Analysis is about cleaning up that rubbish.



To do analysis...



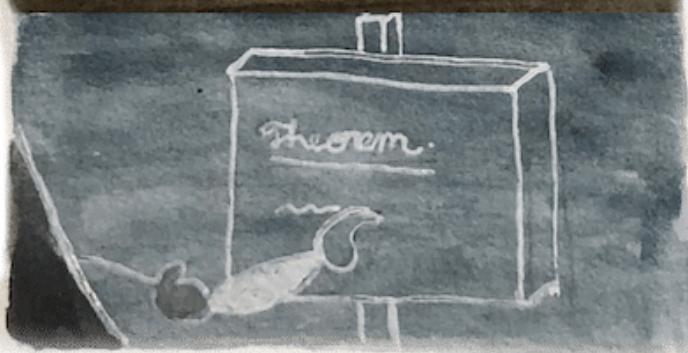
We have to forget everything we know about math.



Then we'll build it back up again, proving each step, making sure it's all true.



Note: Analysis is about proving calculus, not doing calculus.



For example, you'll prove that integrals exist, but never calculate a single one.



Why do analysis?

Disclaimer: Analysis isn't technically "useful," in that:

- 1) You can't really apply it to the real world, and
- 2) It probably won't help you land a job.



But despite analysis being useless in a job application, it is useful in that:

1) The hand-waving of calculus can lead to paradoxes. Analysis fixes that by proving calculus rigorously.

2) Analysis presents an opportunity to think and prove things in an entirely new way.

3) Analysis offers escape from reality - a chance to philosophize about problems that have nothing to do with your everyday life.



To echo Richard Feynman on physics, analysis "is like sex: sure it may give some practical results, but that's not why we do it."



DIGRESSION

Why do analysis books rarely use pictures?

Analysis came about as part of a movement in the 1700s. Some mathematicians wanted math to be more "pure" and abstract, and rely less on the "crutches" of figures and diagrams.

It was something of a challenge, perhaps, to define math without relying on figures

And that's probably why most analysis texts shy away from visuals: because a big point of analysis was to not need visuals anymore.

Chapter 1

Real and Complex Numbers

How do you prove that something doesn't exist?

Proving something doesn't exist can be a lot harder than proving something does exist.

A sociologist, Jerry Lembcke, ran into that problem.



He'd heard stories about antiwar protestors spitting on Vietnam War soldiers as they returned home to America.



But as Lembcke looked into the phenomenon, he could find no single instance of this spitting.



But he couldn't say for sure that "the spitting never happened."



If he only had to prove the spitting happened, he would just have to find one account of it.



But how could he prove that nobody ever spat on a war veteran?



It would be impossible to interview every single Vietnam War veteran — dead and alive.



The sociologist admitted that he couldn't say the "spitting protestor" phenomenon was untrue. He could only say he found no evidence it was true.

How do you prove non-existence in math?

So, people say "you can't prove a negative statement." Not true. It's hard. But in math, it's possible with a "proof by contradiction."

We start by assuming something does exist, and reason through it.



If we find a contradiction within our reasoning, we must conclude that thing does not exist.

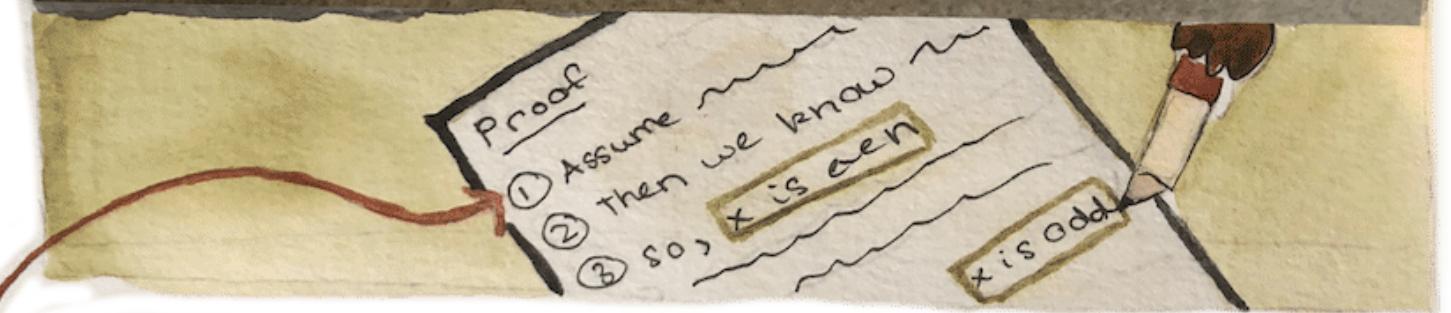


But why?

When two people contradict each other, you know one of them has got to be wrong.



Similarly, in math, if two of the lines in your proof contradict each other, then there's a lie in there somewhere.



And if every step you took in the proof was correct, then the lie can't be in any of the steps you took. The lie must be way back in the very first assumption you made.

How do you prove irrationality?

When an ancient Greek discovered that some numbers are irrational*...

He was exiled.
(It was heresy to say numbers were so disorderly.)



But how could he have proven irrational numbers exist?



*Irrational numbers are those that can't be written as a ratio of integers (e.g. pi).

Did he line up all the infinite fractions in the world, and compare each to a number he thought was irrational?



He couldn't have. He'd have to have checked all infinite fractions in the world before ensuring none of them was his guy.



That method of proof would be impossible.

Instead, we could use proof by contradiction.



Is the square root of two irrational?

First, let's declare that $\sqrt{2}$ exists.
(We should be explicit about the rules we're going by.)

Let's assume, for the purpose of contradiction, that $\sqrt{2}$ is rational.
(It's not.)



Then there must exist a fraction $\frac{p}{q}$ that equals $\sqrt{2}$.



Let's use a p and q that have no common factors (so that $\frac{p}{q}$ is simplified.)



Now we'll show the contradiction: even though we chose p and q to share no common factors, they always end up sharing a factor of two.

Let's interrogate p and q separately.



Let's prove p is divisible by two.

$$\begin{aligned}\sqrt{2} &= \frac{p}{q} && \text{square} \\ 2 &= \frac{p^2}{q^2} && \\ p^2 &= 2q^2 && \text{move } q^2 \\ p^2 &\text{ is even} && \text{logic} \\ p &\text{ is even} && \text{more logic}\end{aligned}$$



Let's prove q is divisible by two.

$$\begin{aligned}\sqrt{2} &> \frac{p}{q} && \text{since } p \text{ is even, we can rewrite } p \text{ as } 2k \\ 2 &= \frac{(2k)^2}{q^2} && \text{square} \\ 2 &= \frac{4k^2}{q^2} && \text{move } q^2 \\ q^2 &= 2k^2 && \\ q^2 &\text{ is even} && \text{logic} \\ q &\text{ is even} && \text{more logic}\end{aligned}$$



So, p and q share
a factor of two.
Contradiction!



But all
the
steps we
took
were
correct...

* Remember, we chose a p
and q that shared no
common factors.

So the lie must be in our
assumption, and the only
thing we assumed was
that $\sqrt{2}$ is rational.

So, $\sqrt{2}$ can't be rational.

