

Real Analysis

by Anshula Gandhi



1. What is this book?

"What is the point of this?"

...is a common question in math classes for a reason.

In math, we are often presented the tools that answer questions, without being given the questions themselves.

For example, in math class, I learned what a "field" was, but had no idea why we used it, until I realized it helped answer to the question "what is a number?"

The purpose of this book is to present the guiding philosophical questions that have led to core mathematical concepts in real analysis. After all, math is like philosophy, but with answers.

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. I hope it's something you'd want to read if you're curious about math, even if you don't have to pass a real analysis class. But if you are taking a class, this book should teach what you'd be tested on.

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

2. 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.



3. 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

4. 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

5. 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.

6. 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.

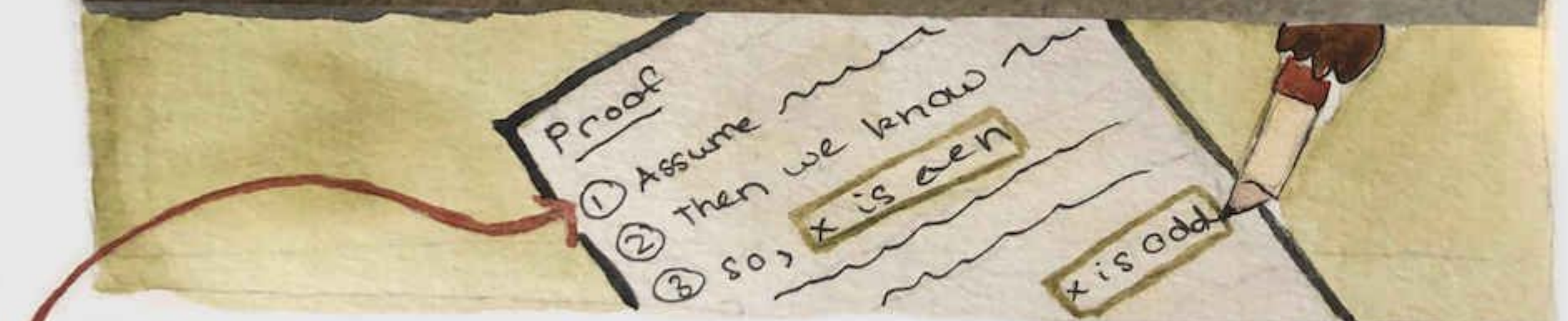


But why?

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.

7. How do you prove irrationality?

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

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

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



But how could he have proven irrational numbers exist?



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.



8. 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 $\sqrt{2}$.



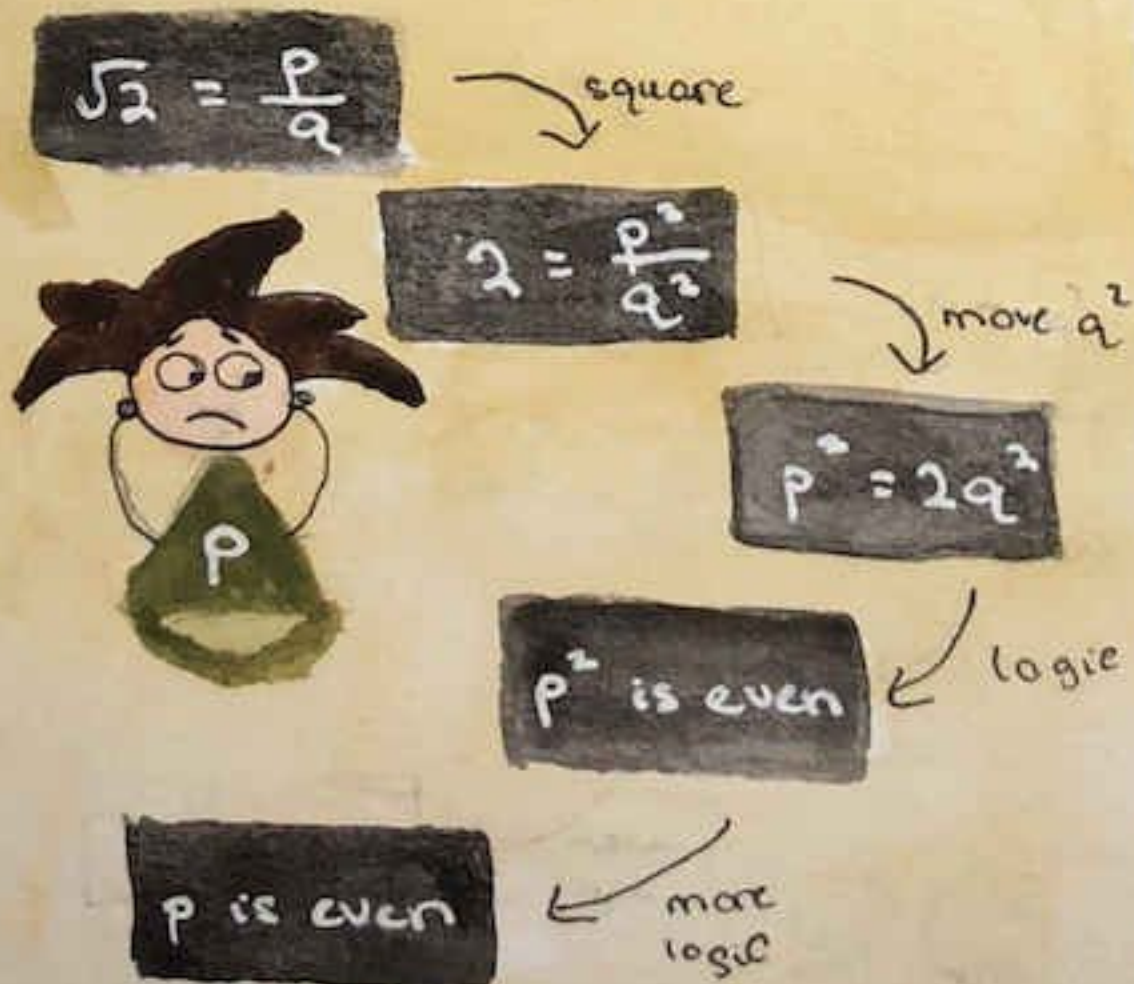
Let's use a p and q that have no common factors (so that $\frac{p}{q}$ is simplified.)



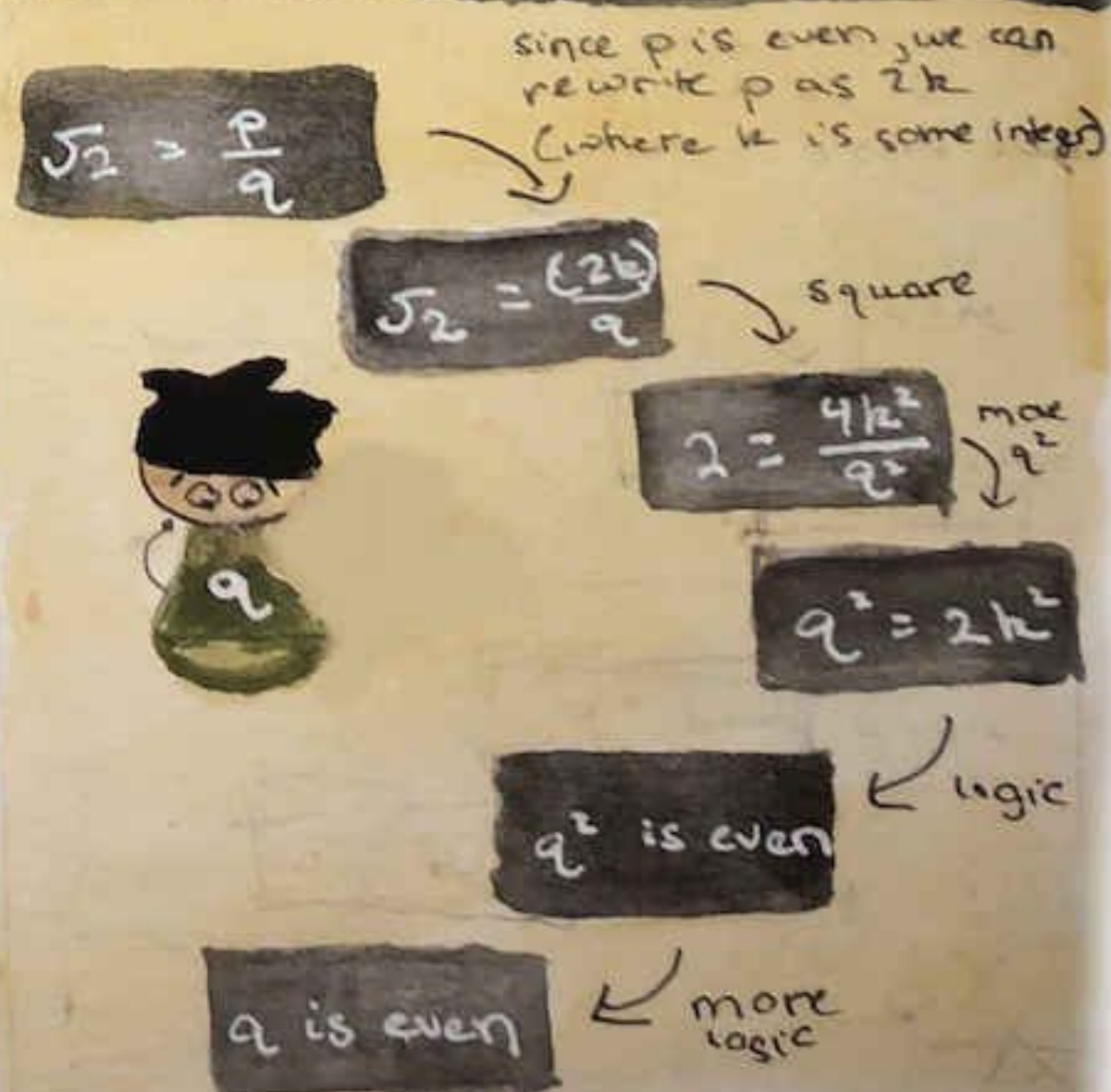
Now we'll show the contradiction: even though we chose p and q to share no common factors, they always end up sharing a factor of two.

Let's interrogate p and q separately.

Let's prove p is divisible by two.



Let's prove q is divisible by two.



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



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

But all
the
steps we
took
were
correct...

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

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



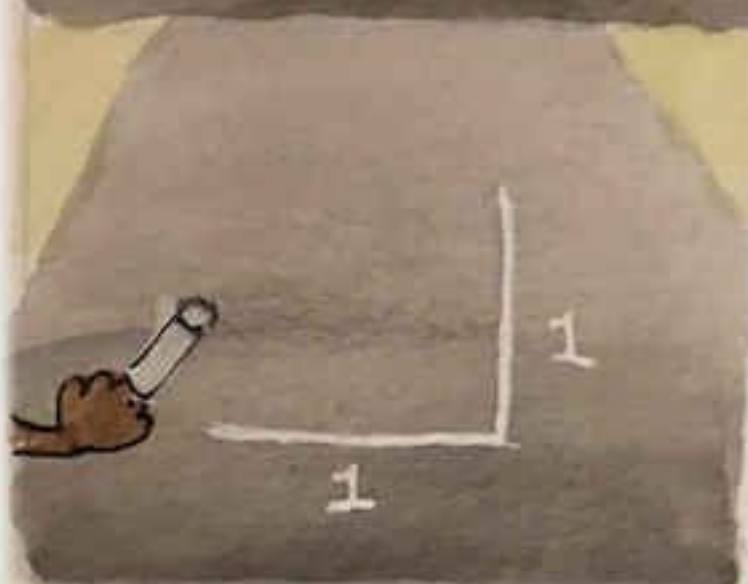
9. But do irrational numbers actually exist?

A friend once told me that irrational numbers don't exist in the real world.

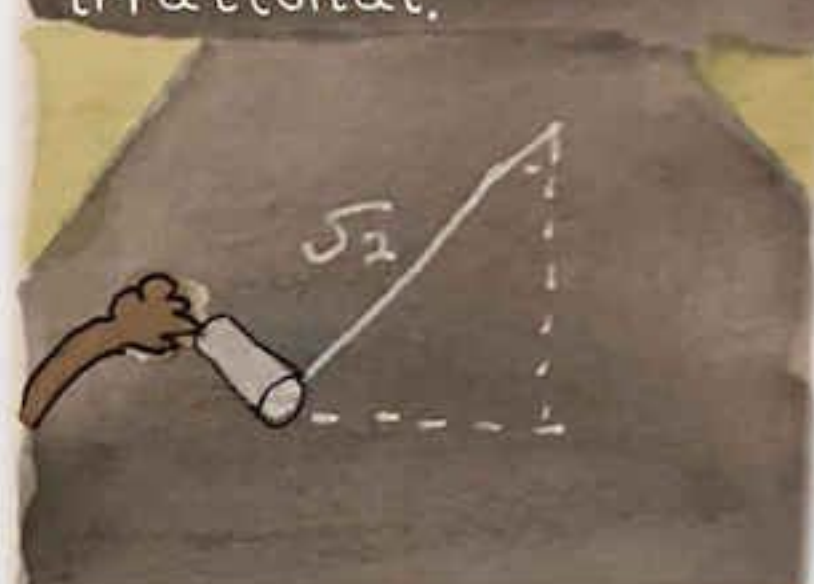
"What, no," I said. "Of course they do."



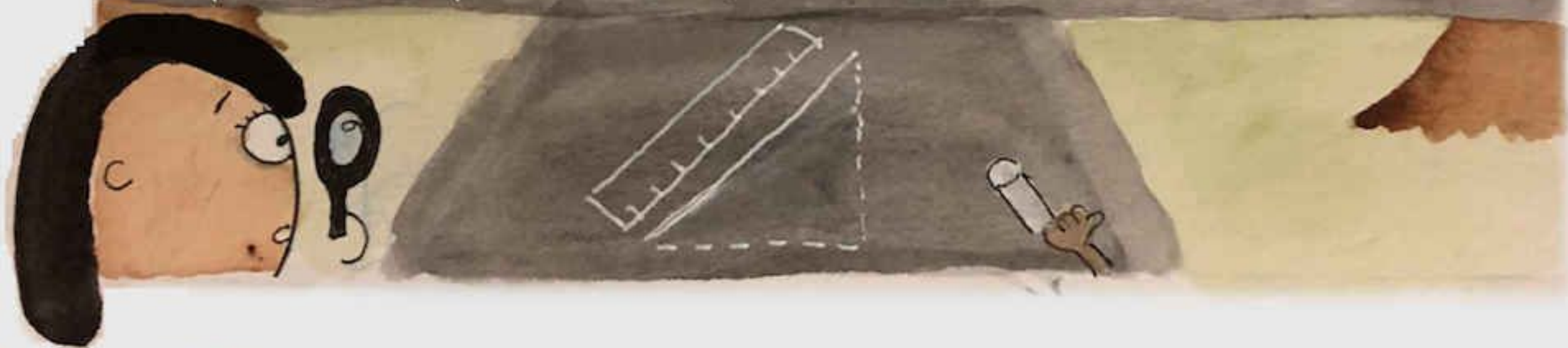
"If I draw a triangle with sides of length 1..."



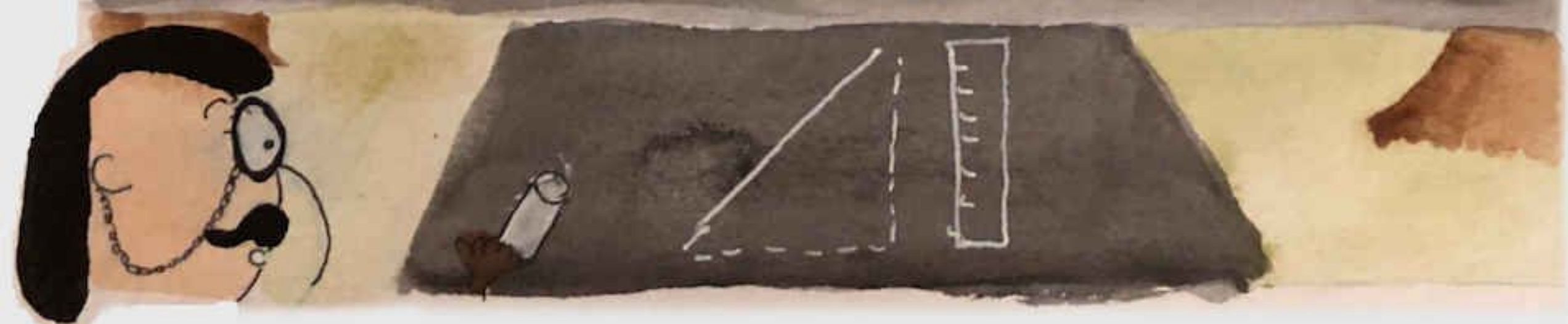
"Then the hypotenuse has length $\sqrt{2}$. That's irrational."



"Well, no," she replied. "If you draw that length in the real world, that line stops somewhere. If you zoom in close enough and use a ruler, you'll see that the decimal digits of that length don't go on forever."



"Even that side of length 1 you drew isn't exactly length 1. The probability that length is exactly 1.000000000, as you add on infinite 0s after the decimal point, diminishes to 0 percent."



She's right.



Like a lot of analysis concepts, infinite decimals exist perfectly only in our heads.



So why bother with all of this stuff if it all only exists in our heads?

"Well, why do we do philosophy?" asked a friend.



"It's not always useful. And it's sometimes ridiculous."



"But it forces you to view things from a different perspective, and get a fuller understanding of your assumptions."

And that's exactly what makes analysis so cool. It's an entirely different way of thinking.



10. How does proving irrationality relate to analysis?

So what does proving that irrational numbers exist have to do with real analysis - the building of calculus?

The purpose of proving that irrational numbers exist is to show that there are 'gaps' in the rational line of numbers.



This gap is somewhat surprising, since it seems that rationals are densely packed. That is, between every two rational numbers, you can find another rational number (consider the number $(p+q)/2$ that exists between rationals p and q). So, given that rationals are so dense, it's surprising that we found a gap at the square root of two.



It's not only surprising, but also somewhat inconvenient that rationals have gaps.



Sets that don't have gaps (or 'complete' sets), such as the real line, are useful for building up calculus.*



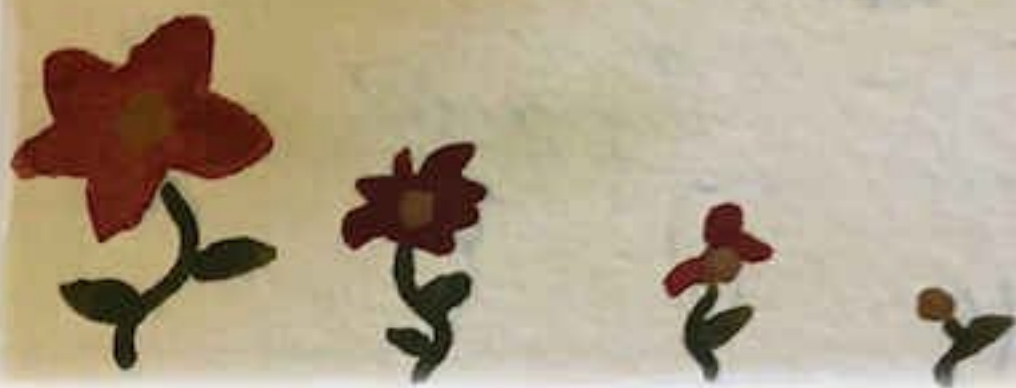
*For example, we know that limits are a foundational concept in calculus. But a sequence might not have a limit in an incomplete set. For example, consider the sequence of rational numbers that slowly approaches π : 3, 3.1, 3.14, and so on. It will have no limit in the rationals (because its limit is π).

11. Why does analysis feel so unrelated to calculus?

Analysis is presented from the bottom up - starting from basic axioms and building towards calculus.



But historically, analysis was developed from the top down - starting from calculus and going down towards the basic axioms.



So this is why you'll start analysis and learn about things like 'irrationality' and 'gaps' and be thinking: what the heck does this have to do with calculus? It becomes clear only later.



And so, next we'll next discuss ordered sets.



Yeah, it's not immediately clear how ordered sets help us build up calculus.

And yeah, it is totally different than what we just discussed - irrationality.

But let's just embrace the chaos.



Bibliography

(By Chapter)

1 I owe my comparison of math and philosophy to Amanda Gefter, who once told me that "physics is like philosophy, but with answers."

3 For more on the origins of abstract mathematics, see the book Duel at Dawn: Heroes, Martyrs, and the Rise of Modern Mathematics by Amir Alexander.

5 Lembke's book on the Vietnam War spitting story is called The Spitting Image: Myth, Memory and the Legacy of Vietnam. I owe this reference to Thalia Rubio at MIT.

7 For more on the Greek mathematician exiled for asserting that some numbers are irrational, see the fascinating Ted Ed video: "A Brief History of Banned Numbers."

8 The proof that the square root of two is irrational was adapted from page 2 of Principles of Mathematical Analysis by Walter Rudin.

9 Thank you to Amanda Sobel at MIT for the wonderful comparison of analysis to philosophy.

11 For more on the contrast between the top-down historical development of analysis and the bottom-up teaching of analysis, see page 37 of the book How to Think about Analysis by Lara Alcock.