Greek characters

Name	Symbol	Typical use(s)
alpha	α	angle, constant
beta	β	angle, constant
gamma	γ	angle, constant
delta	δ	limit definition
epsilon	ϵ or ε	limit definition
theta	θ or ϑ	angle
pi	π or ϖ	circular constant
phi	ϕ or φ	angle, constant

Named sets

empty set	$\varnothing$
real numbers	$\mathbf{R}$
ordered pairs	$\mathbf{R}^2$

integers	$\mathbf{Z}$
positive integers	$\mathbf{Z}_{>0}$
positive reals	$\mathbf{R}_{>0}$

Set symbols

Meaning	Symbol
is a member	$\in$
subset	$\subset$
intersection	$\cap$

Meaning	Symbol
union	$\cup$
complement	superscript $^{\mathrm{C}}$
set minus	$\setminus$

Intervals

For numbers a and b, we define the intervals:

$$(a,b) = \{x \in \mathbf{R} \mid a < x < b\}$$
$$[a,b) = \{x \in \mathbf{R} \mid a \le x < b\}$$
$$(a,b] = \{x \in \mathbf{R} \mid a < x \le b\}$$
$$[a,b] = \{x \in \mathbf{R} \mid a \le x \le b\}$$

Logic symbols

Meaning	Symbol
negation	$\neg$
and	$\wedge$
or	$\vee$
implies	$\implies$

Meaning	Symbol
equivalent	$\equiv$
iff	$\iff$
for all	$\forall$
there exists	$\exists$

Tautologies

$$\neg(P \wedge Q) \equiv \neg P \vee \neg Q$$
$$(P \implies Q) \equiv (\neg Q \implies \neg P)$$
$$P \not\Longrightarrow Q \equiv P \wedge \neg Q$$
$$(P \iff Q) \equiv ((P \implies Q) \wedge (Q \implies P))$$
$$\neg(\forall x \in A)(P(x)) \equiv (\exists x \in A)(\neg P(x))$$
$$\neg(\exists x \in A)(P(x)) \equiv (\forall x \in A)(\neg P(x))$$

Function notation

$\mathrm{dom}(F)$	domain of function F
$\mathrm{range}(F)$	range of function F
C_A	set of continuous functions on set A
C^1_A	set of differentiable functions on set A
$A \to B$	set of functions from A to B

Generalized set operators

Each member of a set $\mathcal{C}$ is a set:

$$\bigcup_{A \in \mathcal{C}} A = \{z \mid (\exists B \in \mathcal{C})(z \in B)\}$$
$$\bigcap_{A \in \mathcal{C}} A = \{z \mid (\forall B \in \mathcal{C})(z \in B)\}$$

Theorem: $\bigcup_{A \in \mathcal{C}} A^{\mathrm{C}} = \left(\bigcap_{A \in \mathcal{C}} A\right)^{\mathrm{C}}$

Functions applied to sets

Let $A \subset \mathrm{dom}(F)$ and $B \subset \mathrm{range}(F)$:

$$F(A) = \{F(x) \mid x \in A\}$$
$$F^{-1}(B) = \{x \in \mathrm{dom}(F) \mid F(x) \in B\}$$

Triangle inequalities

For all $x, y \in \mathbf{R}$, we have

$$|x + y| \le |x| + |y|$$
$$\big||x| - |y|\big| \le |x - y|$$

Floor and ceiling

Definitions:

$$\lfloor x \rfloor = \max\{k \in \mathbf{Z} \mid k \le x\}$$
$$\lceil x \rceil = \min\{k \in \mathbf{Z} \mid k \ge x\}$$

Properties:

$$(\forall x \in \mathbf{R}, n \in \mathbf{Z})(x < n \iff \lfloor x \rfloor < n)$$
$$(\forall x \in \mathbf{R}, n \in \mathbf{Z})(n < x \iff n < \lceil x \rceil)$$

Bounded sets

Bounded below A set A is *bounded below* provided $(\exists M \in \mathbf{R})(\forall x \in A)(M \le x)$.

Bounded above The set A is *bounded above* provided $(\exists M \in \mathbf{R})(\forall x \in A)(x \le M)$.

Bounded A set is *bounded* if it is bounded below and bounded above.

Elementary function properties

Increasing $(\forall x, y \in A)(x < y \implies F(x) \le F(y))$. For strictly increasing, replace $F(x) \le F(y)$ with $F(x) < F(y)$.

Decreasing $(\forall x, y \in A)(x < y \implies F(x) \ge F(y))$ For strictly decreasing, replace $F(x) \ge F(y)$ with $F(x) > F(y)$.

One-to-one $(\forall x, y \in \mathrm{dom}(F))(F(x) = F(y) \implies x = y)$

Subadditive $(\forall x, y \in \mathrm{dom}(F))(F(x + y) \le F(x) + F(y))$

Bounded above $(\exists M \in \mathbf{R})(\forall x \in \mathrm{dom}(F))(F(x) \le M)$

Bounded below $(\exists M \in \mathbf{R})(\forall x \in \mathrm{dom}(F))(M \le F(x))$

Topology

Open ball $\mathrm{ball}(a, r) = \{x \in \mathbf{R} \mid -r + a < x < r + a\}$

Punctured ball $\mathrm{ball}'(a, r) = \mathrm{ball}(a, r) \setminus \{a\}$

Open set A subset A of $\mathbf{R}$ is *open* provided $(\forall x \in A)\,(\exists r \in \mathbf{R}_{>0})(\mathrm{ball}(x, r) \subset A)$

Closed set A subset A of $\mathbf{R}$ is *closed* provided $\mathbf{R} \setminus A$ is open.

Limit point A number a is a *limit point* of a set A provided $(\forall r \in \mathbf{R}_{>0})\big(\operatorname{ball}'(a,r) \cap A \neq \varnothing\big)$.

Set closure $\overline{A} = A \cup \operatorname{LP}(A)$, were $\operatorname{LP}(A)$ is the set of limit points of A.

Open cover A set $\mathcal{C}$ is an open cover of a set A provided

(a) every member of $\mathcal{C}$ is an open set
(b) $A \subset \bigcup_{B \in \mathcal{C}} B$

Compact A set A is compact provided for every open cover $\mathcal{C}$ of A, there is a finite subset $\mathcal{C}'$ of $\mathcal{C}$ such that $\mathcal{C}'$ is an open cover of A.

Least and greatest bounds

For any subset A of $\mathbf{R}$:

glb $z = \operatorname{glb}(A)$ provided

(a) z is an lower bound for A
(b) if x is a lower bound for A then $x \leq z$

lub $z = \operatorname{lub}(A)$ provided

(a) z is an upper bound for A
(b) if x is a upper bound for A then $z \leq x$

Sequences

Bounded A sequence F is bounded if $\operatorname{range}(F)$ bounded.

Monotone A sequence is monotone if it either increases or decreases.

Cauchy A sequence F is Cauchy provided

(a) for every $\varepsilon \in \mathbf{R}_{>0}$
(b) there is $n \in \mathbf{Z}$
(c) such that for all $k, \ell \in \mathbf{Z}_{>n}$
(d) $|F_k - F_\ell| < \varepsilon$

Converges A sequence F converges provided

(a) there is $L \in \mathbf{R}$
(b) and $n \in \mathbf{Z}$
(c) such that for all $k \in \mathbf{Z}_{>n}$
(d) $|F_k - L| < \varepsilon$.

Functions

Continuous A function F is continuous at a provided

(a) $a \in \operatorname{dom}(F)$ and
(b) for every $\varepsilon \in \mathbf{R}_{>0}$
(c) there is $\delta \in \mathbf{R}_{>0}$
(d) such that for all $x \in \operatorname{ball}(a,\delta) \cap \operatorname{dom}(F)$
(e) we have $F(x) \in \operatorname{ball}(F(a), \epsilon)$.

Uniformly continuous A function F is uniformly continuous on a set A provided

(a) $A \subset \operatorname{dom}(F)$; and
(b) for every $\varepsilon \in \mathbf{R}_{>0}$
(c) there is $\delta \in \mathbf{R}_{>0}$
(d) such that for all $x, y \in A$ and $|x - y| < \delta$
(e) we have $|F(x) - F(y)| < \epsilon$.

Limit A function F has a limit toward a provided

(a) a is a limit point of $\operatorname{dom}(F)$; and
(b) there is $L \in \mathbf{R}$
(c) such that for every $\varepsilon \in \mathbf{R}_{>0}$
(d) there is $\delta \in \mathbf{R}_{>0}$
(e) such that for all $x \in \operatorname{ball}'(a,\delta)$
(f) we have $F(x) \in \operatorname{ball}(L, \epsilon)$.

Differentiable A function F is differentiable at a provided

(a) $a \in \operatorname{dom}(F)$; and
(b) there is $\phi \in \operatorname{dom}(F) \to \mathbf{R}$
(c) such that ϕ is continuous at a and
(d) $(\forall x \in \operatorname{dom}(F))(F(x) = F(a) + (x - a)\phi(x))$.

Riemann sums

Partition A set $\mathcal{P}$ is a partition of an interval $[a,b]$ provided

(a) the set $\mathcal{P}$ is finite
(b) every member of $\mathcal{P}$ is an open interval
(c) the members of $\mathcal{P}$ are pairwise disjoint
(d) $\bigcup_{I \in \mathcal{P}} \overline{I} = [a,b]$

Let F be a bounded function on an interval $[a,b]$ and let $\mathcal{P}$ be a partition of $[a,b]$.

Lower sum $\underline{S}(\mathcal{P}) = \sum_{I \in \mathcal{P}} \operatorname{glb}\big(F(\overline{I})\big) \times \operatorname{length}(I)$

Upper sum $\overline{S}(\mathcal{P}) = \sum_{I \in \mathcal{P}} \operatorname{lub}\big(F(\overline{I})\big) \times \operatorname{length}(I)$

Riemann sum $\sum_{I \in \mathcal{P}, x^\star \in \overline{I}} F(x^\star) \times \operatorname{length}(I)$

Axioms

Completeness Every nonempty subset A of $\mathbf{R}$ that is bounded above has a least upper bound.

Well-ordering Every nonempty set of positive integers contains a least element.

Induction $(\forall n \in \mathbf{Z}_{\geq 0})(P(n))$ if and only if $P(0) \land (\forall n \in \mathbf{Z}_{\geq 0})(P(n) \implies P(n+1))$.

Named theorems

Archimedean $(\forall x \in \mathbf{R})(\exists n \in \mathbf{Z})(n > x) \equiv \text{true}$.

Bolzano–Weirstrass Every bounded real valued sequence has a convergent subsequence.

Heine–Borel A subset of $\mathbf{R}$ is compact iff it is closed and bounded.

Cauchy completeness Every Cauchy sequence in $\mathbf{R}$ converges.

Monotone convergence Every bounded monotone sequence converges.

Intermediate value theorem If $F \in \mathrm{C}_{[a,b]}$, then for all $y \in [\min(F(a), F(b)), \max(F(a), F(b))]$ there is $x \in [a,b]$ such that $F(x) = y$.

Mean Value If $F \in \mathrm{C}_{[a,b]} \cap \mathrm{C}^1_{(a,b)}$, there is $\xi \in (a,b)$ such that $(b-a)F'(\xi) = F(b) - F(a)$.