Real Analysis

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Chapter 1

Differentiation

1.1 Differentiability

Definition (Directional Derivative)**.** *Let f be a proper function from $\mathbb{R}^n$ to $\mathbb{R}^*$. Let x_0 be a point in* $\mathrm{dom}(f)$*. Let d be a point in $\mathbb{R}^n$. We define the* ***directional derivative*** *of f at point x_0 in the direction of d, denoted by $f'(x_0; d)$, to be a number given by*

$$f'(x_0; d) := \lim_{t \to 0} \frac{f(x + td) - f(x)}{t}.$$

Definition (Differentiable)**.** *Let f be a proper function from $\mathbb{R}^n$ to $\mathbb{R}^*$. Let x_0 be a point in* $\mathrm{dom}(f)$*. We say that f is* ***differentiable*** *at point x_0 if there exists a linear operator ∇ from $\mathbb{R}^n$ to $\mathbb{R}^n$ such that*

$$\lim_{\|y\| \to 0} \frac{\big|f(x_0 + y) - f(x_0) - \langle \nabla f(x_0), y \rangle\big|}{\|y\|} = 0.$$

1.2 Properties

Proposition 1.2.1. *Let f be a proper function from $\mathbb{R}^n$ to $\mathbb{R}^*$. Let x_0 be a point in* $\mathrm{dom}(f)$*. Let d be a point in $\mathbb{R}^n$. Assume that f is differentiable at point x_0. Then we have*

$$f'(x_0; d) = \langle \nabla f(x), d \rangle.$$

1.3 Examples

Example 1.3.1.

$$f(x,y) = (x^2+y^2)\sin(\frac{1}{\sqrt{x^2+y^2}})$$

for $(x,y) \neq 0$ *and* $f(0,0) = 0$.

1.4 Higher Order Differentiation

Theorem 1 (Hermann Schwarz and Alexis Clairaut)**.** *Let* f *be a function from some subset* Ω *of* $\mathbb{R}^n$ *to* $\mathbb{R}^n$. *Let* p *be an interior point of* Ω. *Then if* f *has continuous second order partial derivatives at point* p, *we get*

$$\forall i,j \in \{1,...,n\}, \frac{\partial^2 f}{\partial x_i \partial x_j}(p) = \frac{\partial^2 f}{\partial x_j \partial x_i}(p).$$

1.5 Differentiation w.r.t. Vectors

Definition. *Let* $\vec{x} = (x_1,...,x_n)$ *be a vector. Let* $y = f(\vec{x})$. *We define*

$$\frac{\partial y}{\partial \vec{x}} := \begin{bmatrix} \frac{\partial y}{\partial x_1} \\ \vdots \\ \frac{\partial y}{\partial x_n} \end{bmatrix}.$$

Proposition 1.5.1. *Quick results:*

(1) $\frac{\partial \left[\vec{a}\cdot\vec{x}\right]}{\partial \vec{x}} = \vec{a}$.

(2) $\frac{\partial \left[\vec{x}^T A \vec{x}\right]}{\partial \vec{x}} = Ax + A^T x$.

1.6 Inverse Function Theorem

Theorem 2. *Let* F *be a* C^1 *function from* Ω *to* $\mathbb{R}^n$ *where* Ω *is some open subset of* $\mathbb{R}^n$. *Let* x *be some point in* Ω. *Then if* $|J_F(p)| \neq 0$, F *is invertible near* x. *Further,* F^{-1} *is* C^1 *at* $F(x)$ *and*

$$J_{F^{-1}}(F(x)) = (J_F(x))^{-1}.$$

Chapter 2

Scalar Series

2.1 Convergence

Definition (Convergence). *Let $S = \sum_{i=1}^{\infty} a_i$ be an infinite series. We say that S **converges** if the limit $\lim_{n\to\infty} \sum_{i=1}^{n} a_i$ exists.*

Definition (Absolute Convergence). *Let $S = \sum_{i=1}^{\infty} a_i$ be an infinite series. We say that S **converges absolutely** if the series $\sum_{i=1}^{\infty} |a_i|$ converges.*

Definition (Conditional Convergence). *Let $S = \sum_{i=1}^{\infty} a_i$ be an infinite series. We say that S **converges conditionally** if it converges but does not converge absolutely.*

2.2 Properties

Theorem 3 (Bernhard Riemann). *If an infinite series of real numbers is conditionally convergent, then its terms can be arranged in a permutation so that the new series converges to an arbitrary real number, or diverges. i.e., if $S = \sum_{i=1}^{\infty} a_i$ where $a_i \in \mathbb{R}$ converges conditionally, then for any real number l, there exists some permutation σ such that $S_\sigma := \sum_{i=1}^{\infty} a_{\sigma(i)} = l$; and there exists some permutation τ such that $S_\tau := \sum_{i=1}^{\infty} a_{\tau(i)}$ diverges.*

Proposition 2.2.1. *Let $\{x_n\}_{n\in\mathbb{N}}$ be a sequence of real numbers. Suppose that the partial sum sequence $\{S_n\}_{n\in\mathbb{N}}$ is bounded. Then $\{x_n\}_{n\in\mathbb{N}}$ must be bounded.*

Proof. Assume for the sake of contradiction that the sequence $\{x_n\}_{n\in\mathbb{N}}$ is unbounded. Since the partial sum sequence $\{S_n\}_{n\in\mathbb{N}}$ is bounded, $\exists M \in \mathbb{R}$ such that $\forall n \in \mathbb{N}, |S_n| \leq M$. ■

2.3 Convergence Tests

Theorem 4 (Ernst Kummer). *Let $\{a_n\}_{n\in\mathbb{N}}$ be a sequence of scalars. Consider the series $\sum_{n=1}^{\infty} a_n$. Let ζ_n be an auxiliary sequence of positive constants. Define*

$$\rho_n := \zeta_n \frac{a_n}{a_{n+1}} - \zeta_{n+1}.$$

Then the series

(1) converges if $\liminf_{n\to\infty} \rho_n > 0$, and

(2) diverges if $\limsup_{n\to\infty} \rho_n < 0$ and $\sum 1/\zeta_n$ diverges.

Chapter 3

Series of Functions

3.1 Power Series

Definition. *A power series (in one variable) is an infinite series S of the form*

$$S = \sum_{i=0}^{\infty} a_i (x-c)^i.$$

Proposition 3.1.1. *Every power series is the Taylor series of some smooth function.*

Chapter 4

Riemann Integration

4.1 Definitions

Definition (Riemann Sum)**.** *Let* $(X, \|\cdot\|)$ *be a Banach space. Let* a *and* b *be real numbers with* $a < b$. *Let* f *be a function from* $[a, b]$ *to* X. *Let* $P = \{a = p_0 < p_1 < ... < p_{N-1} < p_N = b\}$ *be a partition of the interval* $[a, b]$. *Let* $P^* = \{\xi_i : i = 1..N\}$ *be a set of choices of sample points where* $\forall i = 1..N$, $\xi_i \in [p_{i-1}, p_i]$. *We define the* ***Riemann sum*** *of* f *w.r.t. partition* P *and sample points* P^*, *denoted by* $S(f, P, P^*)$, *to be the vector given by*

$$S(f, P, P^*) := \sum_{i=1}^{N} f(\xi_i)(p_i - p_{i-1}).$$

Definition (Riemann Integrable)**.** *Let* $(X, \|\cdot\|)$ *be a Banach space. Let* a *and* b *be real numbers with* $a < b$. *Let* f *be a function from* $[a, b]$ *to* X. *We say that* f *is* ***Riemann Integrable*** *if*

$$\exists x_0 \in X, \forall \varepsilon > 0, \exists P \in \mathcal{P}[a, b], \forall Q \supseteq P, \forall Q^*, \quad \|x_0 - S(f, Q, Q^*)\| < \varepsilon.$$

Proposition 4.1.1. *The vector* x_0 *in the definition is unique, if it exists.*

Definition (Riemann Integral)**.** *Let* $(X, \|\cdot\|)$ *be a Banach space. Let* a *and* b *be real numbers with* $a < b$. *Let* f *be a Riemann integrable function from* $[a, b]$ *to* X. *We define the* ***Riemann Integral*** *of* f, *denoted by* $\int_a^b f$, *to be the unique vector* x_0. *i.e.*

$$x_0 = \int_a^b f.$$

4.2 Cauchy Criterion

Proposition 4.2.1 (Cauchy Criterion)**.** *Let $(X, \|\cdot\|)$ be a Banach space. Let a and b be real numbers with $a < b$. Let f be a function from $[a, b]$ to X. Then f is integrable if and only if*

$$\forall \varepsilon > 0,\ \exists P \in \mathcal{P}[a, b],\ \forall R_1, R_2 \supseteq P,\ \forall R_1^*, R_2^*, \quad \|S(f, R_1, R_1^*) - S(f, R_2, R_2^*)\| < \varepsilon.$$

4.3 Properties

Proposition 4.3.1. *Continuous functions are Riemann integrable.*