Analysis

Chapter 1

Real Numbers

Chapter 2

Basic Topology

2.1 Metric Spaces

Definition 2.1. A set X with a function $d : X \times X \to \mathbb{R}$ is a **metric space** if the following statements hold for any $x, y, z \in X$.

(a) $d(x, y) \geq 0$.

(b) $d(x, y) = 0$ if and only if $x = y$.

(c) $d(x, y) = d(y, x)$.

(d) $d(x, y) \leq d(x, z) + d(z, y)$.

Definition 2.2. Let (X, d) be a metric space. Let $r > 0$ be a real number and let $x_0 \in X$. The **open ball** of radius r centered at x_0, denoted by $B_r(x_0)$, is defined by

$$B_r(x_0) = \{x \in X : d(x, x_0) < r\}.$$

Definition 2.3. Let (X, d) be a metric space and let $S \subseteq X$.

- S is **open** if for any $x \in S$, there is a real number $r > 0$ such that $B_r(x) \subseteq S$.
- S is **closed** if $X \setminus S$ is open.

Theorem 2.4. Let (X, d) be a metric space.

(a) X and $\varnothing$ are open.

(b) If S_1, S_2 are open subsets of X, then $S_1 \cap S_2$ is open.

(c) If $\{S_i : i \in I\}$ is a collection of open subsets of X, then

$$\bigcup_{i \in I} S_i$$

is open.

2.2 Compact Sets

Definition 2.5. Let (X, d) be a metric space and let $S \subseteq X$. An **open cover** of S is a collection $\{R_i : i \in I\}$ of open subsets of X such that

$$S \subseteq \bigcup_{i \in I} R_i.$$

Definition 2.6. Let (X, d) be a metric space and let $S \subseteq X$. We say that S is **compact** if for any open cover $\{R_i : i \in I\}$ of S there exist finitely many indices $i_1, \dots, i_n \in I$ such that

$$S \subseteq \bigcup_{k=1}^{n} R_{i_k}.$$

Chapter 3

Sequences and Series

Definition 3.1. Let (X, d) be a metric space. Let $(x_n)_{n\geq 1}$ be a sequence in X. We say that $(x_n)_{n\geq 1}$ **converges** to a point $x \in X$, denoted by

$$\lim_{n\to\infty} x_n = x,$$

if for any real number $\epsilon > 0$ there is a positive integer N such that $n \geq N$ implies $d(x_n, x) < \epsilon$.

- We say that $(x_n)_{n\geq 1}$ is **convergent** if it converges to some point in X.
- We say that $(x_n)_{n\geq 1}$ is **divergent** if it is not convergent.

Chapter 4

Continuity

Definition 4.1. Let (X, d_X) and (Y, d_Y) be a metric spaces and let $S \subseteq X$. Let $f : S \to Y$ be a map. Then we say that $b \in Y$ is the **limit** of f at $a \in X$, denoted by

$$\lim_{x \to a} f(x) = b,$$

if for any $\epsilon > 0$ there exists $\delta > 0$ such that

$$d_Y(f(x), b) < \epsilon$$

holds for any $x \in S$ with

$$0 < d_X(x, a) < \delta.$$

Chapter 5

Differentiation

Chapter 6

Integration