

Real Analysis Notes

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De Morgan's Laws

These laws state that the complement of

- (i) $(A_1 \cup A_2 \cup \dots \cup A_n)^c = A_1^c \cap A_2^c \cap \dots \cap A_n^c$
- (ii) $(A_1 \cap A_2 \cap \dots \cap A_n)^c = A_1^c \cup A_2^c \cup \dots \cup A_n^c$

Families of sets

A collection of sets, think set of sets, is usually called a family. An example is the family

$$\mathbb{A} = \{[a, b] | a, b \in \mathbb{R}\}$$

of all closed and bounded intervals on the real line.

Functions

If A is a subset of X , the set $f(A) \subset Y$ defined by

$$f(A) = \{f(a) | a \in A\}$$

is called the *images of A under f* .

If B is a subset of Y , the set $f^{-1}(B) \subset X$ is defined by

$$f^{-1}(B) = \{x | x \in B\}$$

Note that the inverse function only is defined when the function is bijective. However the inverse images $f^{-1}(B)$ that is studied above are defined for all functions f .

Relations and partitions

Relations are an abstract way of relating something to each other. Tangible examples of this can be the difference in magnitude (denoted by less than or greater than signs), angle(s) between vectors, similar matrices and properties thereof. Below is an abstract definition of such relations.

Definition: By a relation on a set X , we mean a subset R of the cartesian product $X \times X$. We usually write xRy instead of $(x, y) \in R$ to denote that x and y are related. The symbols \sim and \equiv ¹ are often used to denote relations, and we then write $x \sim y$ and $x \equiv y$.

Example: Equality (denoted by the symbol $=$) and less than ($<$) are relations on \mathbb{R} . To see that they fit into the formal definition above, note that they can be defined as

$$\begin{aligned} R &= \{(x, y) \in \mathbb{R}^2 | x = y\} \\ S &= \{(x, y) \in \mathbb{R}^2 | x < y\} \end{aligned}$$

¹the L^AT_EX symbol for these signs are "sim" and "equiv"

Completeness

Some key definitions for central terms are

- **Bounded – above-** A is bounded above if there is a number $b \in \mathbf{R}$ such that $b \geq a$ for all $a \in A$.
- **Bounded – above -**
- **Bounded – below -** A is bounded below if there is a number $c \in \mathbf{R}$ such that $c \leq a$ for all $a \in A$.
- **Bounded – above -**

Intermediate Value Theorem

The Bolzano-Weierstrass Theorem

The Extreme Value Theorem

The Mean Value Theorem

Assume that $f : [a, b] \rightarrow \mathbf{R}$ is continuous in all of $[a, b]$ and differentiable at all inner points $x \in (a, b)$. Then there is a point $c \in (a, b)$ such that

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

Include graph for clarity's sake.