

# MATH 424 Notes

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# 1 Section One

## 1.1 Continuous Functions

A function  $f : D \rightarrow \mathbb{R}$  is continuous at a point  $x_0 \in D$  if for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that  $|f(x) - f(x_0)| < \varepsilon$  for all  $x \in D$  where  $|x - x_0| < \delta$

- All polynomials  $f(x) = a_0 + a_1x + \dots + a_nx^n$  are continuous
- Exponential functions  $f(x) = b^x$  are continuous when  $b > 0$
- Monomial functions  $f(x) = x^n$  are continuous for any  $n \in \mathbb{Z}$ 
  - If  $n < 0$ , then  $x = 0$  is not in the domain

## 1.2 Continuous Functions and Convergence

A function  $f : D \rightarrow \mathbb{R}$  is continuous at a point  $x_0 \in D$  if and only if  $f(x_n) \rightarrow f(x_0)$  for all sequences  $x_n \in D$  where  $x_n \rightarrow x_0$

- A function  $f$  is continuous at  $x_0$  if and only if  $\lim_{x \rightarrow x_0} f(x) = f(x_0)$

## 1.3 Continuous Functions Arithmetic

If the functions  $f : D \rightarrow \mathbb{R}$  and  $g : D \rightarrow \mathbb{R}$  are continuous at  $x_0 \in D$ , then

- $(f + g)(x)$  is continuous at  $x_0$
- $(fg)(x)$  is continuous at  $x_0$
- $\left(\frac{f}{g}\right)(x)$  is continuous at  $x_0$  when  $g(x_0) \neq 0$

## 1.4 Accumulation Points

A point  $x_0 \in D$  is an accumulation point of  $D$  if for all  $\delta > 0$ , there exists  $x \in D \setminus \{x_0\}$  such that  $|x - x_0| < \delta$

- An accumulation point is also known as a limit point or a cluster point
- $\mathbb{Z}$  has no accumulation points
- $\mathbb{R}$  represents the set of all accumulation points of  $\mathbb{Q}$
- $\mathbb{R}$  represents the set of all accumulation points of  $\mathbb{R} \setminus \mathbb{Q}$
- 0 is the only accumulation point of  $\{\frac{1}{n} \mid n \in \mathbb{N}\}$

## 1.5 Accumulation Points and Convergence

A point  $x_0 \in D$  is an accumulation point of  $D$  if there exists a sequence  $(x_n) \subset D \setminus \{x_0\}$  such that  $x_n \rightarrow x_0$

## 1.6 Limits

The limit of a function  $\lim_{x \rightarrow x_0} f(x) = \ell$  if for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that  $|f(x) - \ell| < \varepsilon$  for all  $x \in D \setminus \{x_0\}$  where  $|x - x_0| < \delta$

- $f$  is continuous at  $x_0 \in D$  if and only if  $\lim_{x \rightarrow x_0} f(x) = f(x_0)$
- If a limit  $\lim_{x \rightarrow x_0} f(x)$  exists, then it is unique

## 1.7 Limits and Convergence

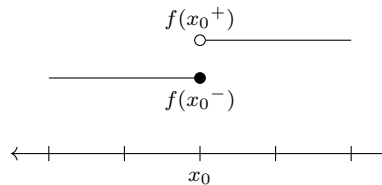
The limit of a function  $\lim_{x \rightarrow x_0} f(x) = \ell$  if and only if  $f(x_n) \rightarrow \ell$  for all  $x \in D$  where  $x_n \neq x_0$  and  $x_n \rightarrow x_0$

## 1.8 Limits Arithmetic

Given functions  $f : D \rightarrow \mathbb{R}$  and  $g : D \rightarrow \mathbb{R}$  and an accumulation point  $x_0 \in D$

- If  $\lim_{x \rightarrow x_0} f(x) = A$  and  $\lim_{x \rightarrow x_0} g(x) = B$ , then  $\lim_{x \rightarrow x_0} (f + g)(x) = A + B$
- If  $\lim_{x \rightarrow x_0} f(x) = A$  and  $\lim_{x \rightarrow x_0} g(x) = B$ , then  $\lim_{x \rightarrow x_0} (fg)(x) = AB$
- If  $\lim_{x \rightarrow x_0} f(x) = A$  and  $\lim_{x \rightarrow x_0} g(x) = B$  with  $B \neq 0$ , then  $\lim_{x \rightarrow x_0} \left(\frac{f}{g}\right)(x) = \frac{A}{B}$

## 1.9 One-Sided Limits



The left-hand limit  $\lim_{x \rightarrow x_0^-} f(x) = \ell$  if for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that  $|f(x) - \ell| < \varepsilon$  for all  $x \in (x_0 - \delta, x_0)$

- The left-hand limit is written as  $f(x_0^-) = \lim_{x \rightarrow x_0^-} f(x)$

The right-hand limit  $\lim_{x \rightarrow x_0^+} f(x) = \ell$  if for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that  $|f(x) - \ell| < \varepsilon$  for all  $x \in (x_0, x_0 + \delta)$

- The right-hand limit is written as  $f(x_0^+) = \lim_{x \rightarrow x_0^+} f(x)$

### Theorems

- $\lim_{x \rightarrow x_0} f(x) = \ell$  if and only if  $f(x_0^-) = f(x_0^+) = \ell$
- A function  $f$  is continuous at  $x_0$  if and only if  $f(x_0^-) = f(x_0^+) = f(x_0)$

### 1.10 One-Sided Limits in Monotonic Functions

Let  $f : (a, b) \rightarrow \mathbb{R}$  be a monotonically increasing function. Then  $f(x^-)$  and  $f(x^+)$  exist at every point  $x \in (a, b)$  where

$$\sup_{a < t < x} f(t) = f(x^-) \leq f(x) \leq f(x^+) = \inf_{x < t < b} f(t)$$

- If  $a < x < y < b$ , then  $f(x^+) \leq f(y^-)$

Let  $f : (a, b) \rightarrow \mathbb{R}$  be a monotonically decreasing function. Then  $f(x^-)$  and  $f(x^+)$  exist at every point  $x \in (a, b)$  where

$$\inf_{a < t < x} f(t) = f(x^-) \geq f(x) \geq f(x^+) = \sup_{x < t < b} f(t)$$

- If  $a < x < y < b$ , then  $f(x^+) \geq f(y^-)$

### 1.11 Discontinuity in Monotonic Functions

Let  $f : (a, b) \rightarrow \mathbb{R}$  be a monotonic function. Then the set of points at which  $f$  is discontinuous is at most countable

- Analogues hold for  $[a, b)$ ,  $(a, b]$ ,  $[a, b]$  and for all unbounded intervals
- An increasing function  $f : I \rightarrow \mathbb{R}$  defined on an interval is continuous if and only if  $f(I)$  is an interval
- An increasing function  $f : I \rightarrow \mathbb{R}$  is invertible on its range  $f(I)$  if and only if it is strictly increasing
  - In this case,  $f^{-1} : f(I) \rightarrow I$  is also strictly increasing
- If  $f : I \rightarrow \mathbb{R}$  is strictly increasing and continuous, then  $f(I)$  is an interval and  $f^{-1} : f(I) \rightarrow I$  is strictly increasing and continuous
- Analogues of the above hold for decreasing functions

### 1.12 Pointwise Convergent Sequences of Functions

A sequence of functions  $\{f_n : D \rightarrow \mathbb{R}\}$  converges pointwise to a function  $f : D \rightarrow \mathbb{R}$  if for each point  $x \in D$ , given  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that  $|f_n(x) - f(x)| < \varepsilon$  for all  $n \geq N$

- $\{f_n\}$  converges pointwise to  $f$  if  $\lim_{n \rightarrow \infty} f_n(x) = f(x)$  for each point  $x \in D$

### 1.13 Uniformly Convergent Sequences of Functions

A sequence of functions  $\{f_n : D \rightarrow \mathbb{R}\}$  converges uniformly to a function  $f : D \rightarrow \mathbb{R}$  if given  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that  $|f_n(x) - f(x)| < \varepsilon$  for all  $n \geq N$  and for all  $x \in D$

- $\{f_n\}$  is said to converge uniformly on  $D$  to  $f$

### 1.14 Uniformly Convergent Sequences of Continuous Functions

If  $\{f_n : D \rightarrow \mathbb{R}\}$  is a sequence of continuous functions that converges uniformly to the function  $f : D \rightarrow \mathbb{R}$ , then the limit function  $f$  is also continuous

## 2 Section Two

### 2.1 Differentiable Functions

A function  $f : I \rightarrow \mathbb{R}$  is differentiable at  $x_0$  if the following limit exists

$$f'(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

- The limit  $f'(x_0)$  is called the derivative of  $f$  at  $x_0$
- If  $f : I \rightarrow \mathbb{R}$  is differentiable at every point in  $I$ , then  $f$  is differentiable
- If  $f$  is differentiable at  $x_0$ , then  $f$  is continuous at  $x_0$ 
  - The converse does not hold
- If  $f$  is differentiable at  $x_0$  and  $f'(x_0)$  exists, then

$$F(x) = \begin{cases} \frac{f(x) - f(x_0)}{x - x_0} & \text{if } x \neq x_0 \text{ and } x \in I \\ f'(x_0) & \text{if } x = x_0 \end{cases}$$

is continuous at  $x_0$

- If  $f'(x_0)$  exists, then

$$u(h) = \begin{cases} \frac{f(x_0 + h) - f(x_0)}{h} - f'(x_0) & \text{if } h \neq 0 \\ 0 & \text{if } h = 0 \end{cases}$$

is continuous at 0

- All polynomials  $f(x) = a_0 + a_1x + \dots + a_nx^n$  are differentiable everywhere
- Exponential functions  $f(x) = b^x$  are differentiable everywhere when  $b > 0$
- Monomial functions  $f(x) = x^n$  are differentiable everywhere for any  $n \in \mathbb{Z}$ 
  - If  $n < 0$ , then  $x = 0$  is not in the domain

### 2.2 Differentiable Functions Arithmetic

If the functions  $f : I \rightarrow \mathbb{R}$  and  $g : I \rightarrow \mathbb{R}$  are differentiable at  $x_0$ , then

- $(f + g)(x)$  is differentiable at  $x_0$  with  $(f + g)'(x_0) = f'(x_0) + g'(x_0)$
- $(fg)(x)$  is differentiable at  $x_0$  with  $(fg)'(x_0) = f(x_0)g'(x_0) + f'(x_0)g(x_0)$
- $\left(\frac{f}{g}\right)'(x)$  is differentiable at  $x_0$  with  $\left(\frac{f}{g}\right)'(x_0) = \frac{f'(x_0)g(x_0) - f(x_0)g'(x_0)}{(g(x_0))^2}$  when  $g(x) \neq 0$  for all  $x \in I$

### 2.3 Derivative Chain Rule

Let  $f : (a, b) \rightarrow \mathbb{R}$  and  $g : (c, d) \rightarrow \mathbb{R}$  be functions with  $f((a, b)) \subseteq (c, d)$ . If  $f$  is differentiable at  $x_0 \in (a, b)$  and  $g$  is differentiable at  $f(x_0)$ , then

- $g \circ f : (a, b) \rightarrow \mathbb{R}$  is differentiable at  $x_0$
- $(g \circ f)'(x_0) = g'(f(x_0)) \cdot f'(x_0)$

## 2.4 Derivative of the Inverse Function

Let  $f : (a, b) \rightarrow \mathbb{R}$  be strictly increasing and continuous. Let  $g = f^{-1} : f((a, b)) \rightarrow (a, b)$ . If  $f$  is differentiable at  $x_0 \in (a, b)$  and  $f'(x_0) \neq 0$ , then  $g$  is differentiable at  $y_0 = f(x_0)$  and

$$g'(y_0) = \frac{1}{f'(x_0)}$$

- $g : f((a, b)) \rightarrow (a, b)$  is also strictly increasing
- $f((a, b))$  is the open interval  $(f(a), f(b))$
- Analogues of the above hold for strictly decreasing functions

## 2.5 Local Maximum

A function  $f : I \rightarrow \mathbb{R}$  has a local maximum at  $x_0 \in I$  if there exists  $\delta > 0$  such that  $f(x_0) \geq f(x)$  for all  $x \in I$  where  $|x - x_0| < \delta$

## 2.6 Local Minimum

A function  $f : I \rightarrow \mathbb{R}$  has a local minimum at  $x_0 \in I$  if there exists  $\delta > 0$  such that  $f(x_0) \leq f(x)$  for all  $x \in I$  where  $|x - x_0| < \delta$

## 2.7 Derivatives at Local Vertices

Let  $f : I \rightarrow \mathbb{R}$  be differentiable at  $x_0$ . If  $x_0$  is a local maximum or minimum of  $f$ , then  $f'(x_0) = 0$

## 2.8 Rolle's Theorem

Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous over  $[a, b]$  and differentiable over  $(a, b)$ . If  $f(a) = f(b)$ , then there exists a point  $x_0 \in (a, b)$  such that  $f'(x_0) = 0$

## 2.9 Cauchy Mean Value Theorem

Let  $f : [a, b] \rightarrow \mathbb{R}$  and  $g : [a, b] \rightarrow \mathbb{R}$  be continuous over  $[a, b]$  and differentiable over  $(a, b)$ . Then there exists a point  $x \in (a, b)$  at which

$$[f(b) - f(a)]g'(x) = [g(b) - g(a)]f'(x)$$

- Also known as the generalized mean value theorem

## 2.10 Mean Value Theorem

Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous over  $[a, b]$  and differentiable over  $(a, b)$ . Then there exists a point  $x_0 \in (a, b)$  at which

$$f'(x_0) = \frac{f(b) - f(a)}{b - a}$$

- Given two points on a curve with slope  $m$ , there exists a point in between such that the tangent also has slope  $m$

### 2.11 Intermediate Value Theorem for Derivatives

Let  $f : [a, b] \rightarrow \mathbb{R}$  be differentiable and suppose that  $f'(a) < \lambda < f'(b)$ . Then there exists  $\alpha \in (a, b)$  such that  $f'(\alpha) = \lambda$

- If a function is differentiable everywhere, then intermediate values are assumed
- If  $f$  is differentiable on  $[a, b]$ , then  $f'$  cannot have any simple discontinuities on  $[a, b]$

### 2.12 Derivatives and Monotonicity

Let  $f : (a, b) \rightarrow \mathbb{R}$  be differentiable over  $(a, b)$

- $f'(x) \geq 0$  for all  $x \in (a, b)$  if and only if  $f$  is monotone increasing on  $(a, b)$
- $f'(x) = 0$  for all  $x \in (a, b)$  if and only if  $f$  is constant
- If  $f'(x) > 0$  for all  $x \in (a, b)$ , then  $f$  is strictly increasing on  $(a, b)$ 
  - The converse does not hold

### 2.13 Taylor's Theorem

Let  $I = (a, b)$  and  $f : I \rightarrow \mathbb{R}$  such that  $f^{(n)}(x)$  exists for every  $x \in I$  for some  $n \in \mathbb{N}$ . If  $\alpha, \beta$  are distinct points in  $I$ , then there exists a point  $c \in (\alpha, \beta)$  such that

$$f(\alpha) = \sum_{k=0}^{n-1} \left[ \frac{f^{(k)}(\beta)}{k!} (\alpha - \beta)^k \right] + \frac{f^{(n)}(c)}{n!} (\alpha - \beta)^n$$

$$f(\beta) = \sum_{k=0}^{n-1} \left[ \frac{f^{(k)}(\alpha)}{k!} (\beta - \alpha)^k \right] + \frac{f^{(n)}(c)}{n!} (\beta - \alpha)^n$$



### 3 Section Three

#### 3.1 Partitions

A partition  $P$  of  $[a, b]$  is a finite set of points  $x_0, x_1, \dots, x_n$  where

$$a = x_0 \leq x_1 \leq \dots \leq x_{n-1} \leq x_n = b$$

- A partition is a subdivision of  $[a, b]$  into finitely many closed subintervals

#### 3.2 Intervals

Let  $P = \{x_0, x_1, \dots, x_n\}$  be a partition of  $[a, b]$  and let  $\alpha$  be a monotonically increasing function on  $[a, b]$ . Then the interval of the partition is  $\Delta x_i = x_i - x_{i-1}$  and the function interval of the partition is  $\Delta \alpha_i = \Delta \alpha(x_i) = \alpha(x_i) - \alpha(x_{i-1})$  for  $i = 1, \dots, n$

#### 3.3 Riemann Integrals

Let  $f : [a, b] \rightarrow \mathbb{R}$  be a bounded function, let  $P = \{x_0, x_1, \dots, x_n\}$  be a partition of  $[a, b]$ , and let  $\alpha$  be a monotonically increasing function of  $[a, b]$ . Then

$$M_i = \sup_{x \in [x_{i-1}, x_i]} f(x)$$

$$m_i = \inf_{x \in [x_{i-1}, x_i]} f(x)$$

$$U(P, f, \alpha) = \sum_{i=1}^n M_i \Delta \alpha_i$$

$$L(P, f, \alpha) = \sum_{i=1}^n m_i \Delta \alpha_i$$

$$\int_a^b f d\alpha = \inf_{P \in \Omega_P} U(P, f, \alpha)$$

$$\int_a^b f d\alpha = \sup_{P \in \Omega_P} L(P, f, \alpha)$$

$\int_a^b f d\alpha$  and  $\int_a^b f d\alpha$  are the upper and lower Riemann-Stieltjes integrals of  $f$  over  $[a, b]$  respectively

- If  $\int_a^b f d\alpha = \int_a^b f d\alpha = \int_a^b f d\alpha$ , then  $f$  is integrable with respect to  $\alpha$  in the Riemann sense
- $\mathcal{R}(\alpha)$  represents the set of functions integrable with respect to  $\alpha$  in the Riemann sense
- If  $\int_a^b f dx = \int_a^b f dx = \int_a^b f dx$ , then  $f$  is Riemann-integrable on  $[a, b]$
- $\mathcal{R}$  represents the set of Riemann-integrable functions
- If the upper and lower integrals are equal, then the common integral is denoted as

$$\int_a^b f d\alpha = \int_a^b f(x) d\alpha(x)$$

- $m_i \leq M_i$  for all  $i \in \{0, 1, \dots, n\}$  such that  $L(P, f, \alpha) \leq U(P, f, \alpha)$
- $\alpha$  is not necessarily continuous

#### 3.4 Composite Riemann-Stieltjes Integrals

Let  $f \in \mathcal{R}(\alpha)$  be a bounded function on  $[a, b]$  with  $m \leq f \leq M$ . If  $\phi$  is continuous on  $[m, M]$  and  $h(x) = \phi(f(x))$ , then  $h \in \mathcal{R}(\alpha)$  on  $[a, b]$

### 3.5 Conditions for Riemann-Stieltjes Integrals

Let  $f$  be a function on the interval  $[a, b]$

- A function  $f \in \mathcal{R}(\alpha)$  if and only if for every  $\varepsilon > 0$ , there exists a partition  $P$  such that

$$U(P, f, \alpha) - L(P, f, \alpha) < \varepsilon$$

- If  $f$  is continuous, then  $f \in \mathcal{R}(\alpha)$
- If  $f$  is monotonic and  $\alpha$  is continuous, then  $f \in \mathcal{R}(\alpha)$
- If  $f$  is bounded,  $f$  has only finitely many points of discontinuity, and  $\alpha$  is continuous at every point at which  $f$  is discontinuous, then  $f \in \mathcal{R}(\alpha)$

### 3.6 Properties of Riemann-Stieltjes Integrals

Let  $f, g$  be functions on the interval  $[a, b]$  and  $c \in \mathbb{R}$

- If  $f, g \in \mathcal{R}(\alpha)$ , then  $\int_a^b (f + g) d\alpha = \int_a^b f d\alpha + \int_a^b g d\alpha$
- If  $f \in \mathcal{R}(\alpha)$ , then  $\int_a^b cf d\alpha = c \int_a^b f d\alpha$
- If  $f \leq g$ , then  $\int_a^b f d\alpha \leq \int_a^b g d\alpha$
- If  $f \in \mathcal{R}(\alpha)$  on  $[a, b]$  and  $c \in (a, b)$ , then  $f \in \mathcal{R}(\alpha)$  on  $[a, c]$  and  $[c, b]$  with  $\int_a^c f d\alpha + \int_c^b f d\alpha = \int_a^b f d\alpha$
- If  $f \in \mathcal{R}(\alpha)$  on  $[a, b]$  and  $|f(x)| \leq M$  on  $[a, b]$ , then  $\left| \int_a^b f d\alpha \right| \leq M [\alpha(b) - \alpha(a)]$
- If  $f \in \mathcal{R}(\alpha_1)$  and  $f \in \mathcal{R}(\alpha_2)$ , then  $\int_a^b f d(\alpha_1 + \alpha_2) = \int_a^b f d\alpha_1 + \int_a^b f d\alpha_2$
- If  $f \in \mathcal{R}(\alpha)$ , then  $|f| \in \mathcal{R}(\alpha)$  and  $\left| \int_a^b f d\alpha \right| \leq \int_a^b |f| d\alpha$

### 3.7 Change of Variable of Integration

- Let  $\alpha$  be a monotonically increasing function with derivative  $\alpha' \in \mathcal{R}$  and let  $f$  be a bounded real function on  $[a, b]$ . Then

$$\int_a^b f d\alpha = \int_a^b f(x) \alpha'(x) dx$$

such that  $f \in \mathcal{R}(\alpha)$  if and only if  $f\alpha' \in \mathcal{R}$

- Suppose that  $\varphi$  is a strictly increasing continuous function that maps an interval  $[A, B]$  onto  $[a, b]$ ,  $\alpha$  is a monotonically increasing function on  $[a, b]$ , and  $f \in \mathcal{R}(\alpha)$  on  $[a, b]$ . Let  $\beta$  and  $g$  be functions on  $[A, B]$  such that  $\beta(y) = \alpha(\varphi(y))$  and  $g(y) = f(\varphi(y))$ . Then

$$\int_A^B g d\beta = \int_a^b f d\alpha$$

and  $g \in \mathcal{R}(\beta)$

### 3.8 Refinements

A partition  $P^*$  is a refinement of  $P$  if  $P \subset P^*$ , that is every point of  $P$  is a point of  $P^*$

- If  $P_1, P_2$  are partitions of  $[a, b]$  and  $P^* = P_1 \cup P_2$ , then  $P^*$  is the common refinement of  $P_1, P_2$

### 3.9 Partition Subsets

Let  $P^*$  be a refinement of  $P$ . Then

$$L(P, f, \alpha) \leq L(P^*, f, \alpha) \leq U(P^*, f, \alpha) \leq U(P, f, \alpha)$$

$$L(P_1, f, \alpha) \leq L(P_1 \cup P_2, f, \alpha) \leq U(P_1 \cup P_2, f, \alpha) \leq U(P_2, f, \alpha)$$

- If  $P_1, P_2$  are partitions of  $[a, b]$ , then  $L(P_1, f, \alpha) \leq U(P_2, f, \alpha)$
- If  $P_1, P_2$  range over all partitions of  $[a, b]$ , then  $\sup_{P_1 \in \Omega_P} L(P_1, f, \alpha) \leq \inf_{P_2 \in \Omega_P} U(P_2, f, \alpha)$

### 3.10 Fundamental Theorem of Calculus

Let  $f \in \mathcal{R}$  be a function on  $[a, b]$  and let  $F(x) = \int_a^x f(t) dt$  for some  $a \leq x \leq b$ . Then

- $F$  is continuous on  $[a, b]$
- If  $f$  is continuous at a point  $x_0$  of  $[a, b]$ , then  $F$  is differentiable at  $x_0$  and  $F'(x_0) = f(x_0)$
- $\int_a^b f(x) dx = F(b) - F(a)$

### 3.11 Mean Value Theorem for Integrals

If  $f : [a, b] \rightarrow \mathbb{R}$  is continuous, then there exists  $x_0 \in (a, b)$  such that  $\int_a^b f(t) dt = f(x_0)(b - a)$

## 4 Section Four

### 4.1 Uniformly Cauchy Sequences

A sequence of functions  $\{f_n : D \rightarrow \mathbb{R}\}$  is uniformly Cauchy if given  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that  $|f_n(x) - f_m(x)| < \varepsilon$  for all  $m, n \geq N$  and for all  $x \in D$

- A sequence of functions is uniformly convergent if and only if it is uniformly Cauchy

### 4.2 Uniform Convergence and Differentiation

Suppose  $\{f_n\}$  is a sequence of functions differentiable on  $[a, b]$  and such that  $\{f_n(x_0)\}$  converges for some point  $x_0$  on  $[a, b]$ . If  $\{f'_n\}$  converges uniformly on  $[a, b]$ , then  $\{f_n\}$  converges uniformly on  $[a, b]$  to a function  $f$  and

$$f'(x) = \lim_{n \rightarrow \infty} f'_n(x) \quad (a \leq x \leq b)$$

### 4.3 Analytic Functions

An analytic function is a function of the form  $f(x) = \sum_{n=0}^{\infty} c_n x^n$  where  $c_n \in \mathbb{R}$

### 4.4 Uniform Convergence of Power Series

Suppose that the power series  $\sum_{n=0}^{\infty} c_n x^n$  converges for all  $|x| < R$ . Then the analytic function  $f(x) = \sum_{n=0}^{\infty} c_n x^n$  over the domain  $(-R, R)$  converges uniformly for all  $|x| < R - \varepsilon$  and for any  $\varepsilon > 0$

- The function  $f$  is continuous and differentiable for all  $|x| < R$
- The derivative of  $f$  over the domain  $(-R, R)$  is given by  $f'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1}$
- The radius of convergence is  $R = \left( \limsup |c_n|^{\frac{1}{n}} \right)^{-1}$ 
  - If the series does not converge for any  $x \in \mathbb{R}$ , then  $R = 0$
  - If the series converges for all  $x \in \mathbb{R}$ , then  $R = \infty$

### 4.5 Absolute Convergence of Power Series

- If  $|x| < R$ , then  $\sum_{n=0}^{\infty} c_n x^n$  converges absolutely
- If  $|x| > R$ , then  $\sum_{n=0}^{\infty} c_n x^n$  diverges

### 4.6 Weierstrass M-test

Let  $\{f_n\}$  be a sequence of functions defined on a set  $D$  and let  $|f_n(x)| \leq M_n$  for all  $x \in D$  and for all  $n \in \mathbb{N}$ . If  $\sum_{n \in \mathbb{N}} M_n$  converges, then  $\sum_{n \in \mathbb{N}} f_n$  converges uniformly on  $D$

## 4.7 Root Test

Let  $r = \lim_{n \rightarrow \infty} \sup |a_n|^{\frac{1}{n}}$

- If  $r < 1$ , then  $\sum_{n=1}^{\infty} a_n$  converges absolutely
- If  $r > 1$ , then  $\sum_{n=1}^{\infty} a_n$  diverges
- If  $r = 1$ , then the root test is inconclusive