Solutions Notebook for The Real Numbers and Real Analysis by Ethan D. Bloch

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Construction of the Real Numbers

Properties of the Real Numbers

Limits and Continuity

3.3 Continuity

Theorem 3.3.5. Let $A \subseteq \mathbb{R}$ be a non-empty set, let $c \in A$, let $f, g : A \to \mathbb{R}$ be functions and let $k \in \mathbb{R}$. Suppose that f and g are continuous at c.

- 1. f + g is continuous at c.
- 2. f g is continuous at c.
- 3. kf is continuous at c.
- 4. fg is continuous at c.
- 5. If $g(c) \neq 0$, then $\frac{f}{g}$ is continuous at c.

3.4 Uniform Continuity

Definition 3.4.1. Let $A \subseteq \mathbb{R}$ be a set, and let $f: A \to \mathbb{R}$ be a function. The function f is **uniformly continuous** if for each $\epsilon > 0$, there is some $\delta > 0$ such that $x, y \in A$ and $|x - y| < \delta$ imply $|f(x) - f(y)| < \epsilon$.

Lemma 3.4.2. Let $A \subseteq \mathbb{R}$ be a set, and let $f : A \to \mathbb{R}$ be a function. If f is uniformly continuous, then f is continuous.

Theorem 3.4.4. Let $C \subseteq \mathbb{R}$ be a closed bounded interval, and let $f: C \to \mathbb{R}$ be a function. If f is continuous, then f is uniformly continuous.

3.5 Two Important Theorems

Theorem 3.5.1 (Extreme Value Theorem). Let $C \subseteq \mathbb{R}$ be a closed bounded interval, and let $f: C \to \mathbb{R}$ be a function. Suppose that f is continuous. Then there are $x_{\min}, x_{\max} \in C$ such that

$$f(x_{\min}) \le f(x) \le f(x_{\max})$$

for all $x \in C$.

Theorem 3.5.2 (Intermediate Value Theorem). Let $[a, b] \subseteq \mathbb{R}$ be a closed bounded interval, and let $f : [a, b] \to \mathbb{R}$ be a function. Suppose that f is continuous. Let $r \in \mathbb{R}$. If r is strictly between f(a) and f(b), then there is some $c \in (a, b)$ such that f(c) = r.

3.5.1 Exercises

Exercise 3.5.4. Let $[a,b] \subseteq \mathbb{R}$ be a closed bounded interval, and let $f:[a,b] \to [a,b]$ be a function. Suppose that f is continuous. Prove that there is some $c \in [a,b]$ such that f(c) = c. The number c is called a **fixed point** of f.

Proposition (Existence of a Fixed Point in a Compact Interval of \mathbb{R}). Let $[a,b] \subseteq \mathbb{R}$ be a closed bounded interval, and let $f:[a,b] \to [a,b]$ be a continuous function. There exists a **fixed point** $c \in [a,b]$ such that f(c) = c.

Proof. The function f is an endomorphism, as its codomain is exactly its domain, and thus the image of f is a subset of [a, b]. We can infer from this that $f(a) \ge a$ and $f(b) \le b$.

We now define a new function, $g:[a,b]\to\mathbb{R}$, where g(x)=f(x)-x for all $x\in[a,b]$. We began by supposing f is continuous, and we know x is continuous from a to b, since [a,b] is a closed bounded interval. Therefore, by Theorem 3.3.5, g is continuous.

Using our inference that $f(a) \ge a$ and $f(b) \le b$ we deduce that $g(a) \ge 0$ and $g(b) \le 0$.

$$f(a) \ge a$$
 $f(b) \le b$
 $f(a) - a \ge a - a$ $f(b) - b \le b - b$
 $f(a) - a \ge 0$ $f(b) - b \le 0$
 $g(a) \ge 0$ $g(b) \le 0$

By the Intermediate Value Theorem (Theorem 3.5.2), there exists some $\xi \in [a,b]$ such that $g(\xi) = 0$. By the definition of g, this means that $f(\xi) = \xi$, completing the proof.

Differentiation

4.2 The Derivative

Definition 4.2.1. Let $I \subseteq \mathbb{R}$ be an open interval, let $c \in I$, and let $f: I \to \mathbb{R}$ be a function.

1. The function f is **differentiable** at c if

$$\lim_{x \to c} \frac{f(x) - f(c)}{x - c} \tag{4.1}$$

exists; if this limit exists, it is called the **derivative** of f at c, and it is denoted f'(c).

2. The function f is **differentiable** if it is differentiable at every number in I. If f is differentiable, the **derivative** of f is the function $f': I \to \mathbb{R}$ whose value at x is f'(x) for all $x \in I$.

Lemma 4.2.2. Let $I \subseteq \mathbb{R}$ be an open interval, let $c \in I$, and let $f : I \to \mathbb{R}$ be a function. Then f is differentiable at c if and only if

$$\lim_{h \to 0} \frac{f(c+h) - f(c)}{h} \tag{4.2}$$

exists, and if this limit exists it equals f'(c).

4.2.1 Exercises

Exercise 4.2.1. Using only the definition of derivatives and Lemma 4.2.2, find the derivative of each of the following functions.

- 1. Let $f: \mathbb{R} \to \mathbb{R}$ be defined by f(x) = 3x 8 for all $x \in \mathbb{R}$.
- 2. Let $g: \mathbb{R} \to \mathbb{R}$ be defined by $g(x) = x^3$ for all $x \in \mathbb{R}$.

Integration

Chapter 6 Limits to Infinity

Transcendental Functions

Sequences

Series

Sequences and Series of Functions

Appendix A

Functions

Definition A.0.1. [2] Let A and B be sets. A **function** (also called a **map**) f from A to B, denoted $f: A \to B$, is a subset $F \subseteq A \times B$ such that for each $a \in A$, there is one and only one pair in F of the form (a,b). The set A is called the **domain** of f and the set B is called the **codomain** of f.

Bibliography

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