Definitions and Notes

Math 295 - Honors Mathematics I Professor Sarah Koch University of Michigan



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Sets

A **Set** is a collection of objects which are called **Elements**.

Note: Let S be a set, let x is an element, then we have either $x \in S$ or $x \notin S$.

Note: Order does not matter in a set. Repeats are not detected in a set.

Let X, Y be sets. X is called a **Subset** of Y, denoted as $X \subseteq Y$, provided that every element of X is an element of Y, that is, if, X is a subset of Y, then for all $x \in X$, we have $x \in Y$. Moreover, if X is a subset of Y, and $X \neq Y$, then we say X is a **Proper Subset** of Y, denoted as $X \subset Y$.

A set with no element in it is called an **Empty Set**, denoted as \emptyset .

A set with exactly one element in it is called a **Singleton**.

Note: The empty set is a subset of every set.

Let a, b be elements. $(a, b) := \{\{a\}, \{a, b\}\}\$ is called an **Ordered Pair**.

Note: By definition, we have $(a, b) = (c, d) \iff a = c \text{ and } b = d$.

Let X be a set, let A and B be subsets of X:

 $A \cup B := \{x \in X \mid x \in A \text{ or } x \in B\}$ is called the **Union** of A and B.

 $A \cap B := \{x \in X \mid x \in A \text{ and } x \in B\}$ is called the **Intersection** of A and B.

 $A - B = A \setminus B := \{x \in A \mid x \notin B\}$ is called the **Difference** between A and B.

 $X \setminus A := \{x \in X \mid x \notin A\}$ is called the **Complement** of A in X.

 $A \times B := \{(a,b) \mid a \in A \text{ and } b \in B\}$ is called the **Cartesian Product** of the sets A and B.

Let A, B be sets, let f be a subset of $A \times B$. f is called a **Function**, denoted as $f : A \to B$ $x \mapsto f(x)$, provided that for all $a \in A$, there exists a unique $b \in B$ such that $(a, b) \in f$.

Note: The **Domain** of the function $f: A \to B$ is A, and the **Codomain** of f is B.

Let X be a set. $\mathcal{P}(X) := \{A \mid A \subseteq X\}$ is called the **Power Set** of X.

Note: The power set of a set X is the set of all subsets of X.

Let S be a set. A function $\diamond: S \times S \to S$ is called a **Binary Operation** on S.

Notation: If \diamond is a binary operation on a set S, for $s_1, s_2 \in S$, we write $s_1 \diamond s_2$ instead of $\diamond (s_1, s_2)$.

Note: If \diamond is a binary operation on a set S, then \diamond is a subset of $(S \times S) \times S$.

Note: Intersection and Union on a set X are binary operations from $\mathcal{P}(X) \times \mathcal{P}(X)$ to $\mathcal{P}(X)$.

Let S be a set, let $f: S \to S$ and $g: S \to S$ be functions, let $Fun(S) := \{h: S \to S\}$. $\circ: Fun(S) \times Fun(S) \to Fun(S) \quad (f,g) \mapsto f \circ g$ is a binary operation called **Function Composi-**

 $\circ: Fun(S) \times Fun(S) \to Fun(S)$ $(f,g) \mapsto f \circ g$ is a binary operation called **Function Composition**, and $(f \circ g): S \to S$ $(f \circ g)(x) \mapsto f(g(x))$ is a function from S to S that sends $s \in S$ to f(g(s)).

A binary operation \diamond on a set S is called **Commutative** provided that $\forall a,b \in S,\ a \diamond b = b \diamond a$. A binary operation \diamond on a set S is called **Associative** provided that $\forall a,b,c \in S,\ (a \diamond b) \diamond c = a \diamond (b \diamond c)$.

Let \diamond be a binary operation on S, the element $e \in S$ is called an **Identity** for \diamond on S, denoted as \diamond -identity, provided that for all $s \in S$ we have $e \diamond s = s \diamond e = s$.

Note: The empty set can be an identity element of a binary operation on a set.

Note: 0 is not the identity of subtraction on \mathbb{R} .

Let S be a set, let \diamond be a binary operation on S, let e be a \diamond -identity. Given $s \in S$, an element $s' \in S$ is called an **Inverse** of s with respect to \diamond on S, denoted as \diamond -inverse, provided that $s \diamond s' = s' \diamond s = e$.

Let X be a set. The function $Id_X: X \to X$ $x \mapsto x$ is called the **Identity Function** on X.

Let A and B be sets, let $f: A \to B$ be a function.

f is **Surjective** provided that $\forall b \in B, \exists a \in A \ s.t. \ f(a) = b.$

f is **Injective** provided that $(f(a) = f(b)) \iff (a = b)$.

f is **Bijective** provided that f is both injective and surjective.

Note: Let f be a bijection from set A to set B, then $\forall b \in B, \exists ! \ a \in A, \ s.t. \ f(a) = b.$

Let A and B be sets. a function $f: A \to B$ is said to be **Invertible** provided that f^{-1} is a function. If f is invertible, the function $f^{-1}: B \to A$ $f^{-1}(b) = a \iff f(a) = b$ is called the **Inverse** of f.

Note: Given sets A, B and $f: A \to B$, $f^{-1} = \{(b, a) \in B \times A \mid (a, b) \in f\}$ is a subset of $B \times A$.

Let A and B be sets, and let $f: A \to B$ be a function. The set $f(A) := \{f(a) \in B \mid a \in A\}$ is called the **Image** of f.

Note: If f(A) is the image of the function f from set A to set B, then f(A) is a subset of B.

Let A, B be sets. The sets A and B are said to have the same **Cardinality** provided that exists a bijection from the set A to the set B.

Let S be a set. A **Relation** on S is a subset of $S \times S$.

Let R be a relation on the set S, and let $x, y \in S$. We write xRy whenever $(x, y) \in R$.

Let S be a set, let R be a relation on S. R is called an **Equivalence Relation** on S provided that the followings hold:

- 1. R is **Reflexive**, that is, $\forall s \in S$, we have sRs.
- 2. R is **Symmetric**, that is, $\forall s, t \in S$, if sRt, then tRs.
- 3. R is **Transitive**, that is, $\forall s, t, u \in S$, if sRt and tRu, then sRu.

If R is an equivalence relation on S, then for $s, t \in S$, we write $s \sim t$ whenever $(s, t) \in R$.

Let S be a set, let \sim be an equivalence relation on S, let $x \in S$. $C(x) := \{y \in S \mid y \sim x\}$ is called the **Class** of x with respect to \sim , or the **Equivalence Class** of x with respect to \sim . Notation: If C(x) is a class, then C(x) can also be denoted as [(x)].

Let S be a set, and let \sim be an equivalence relation on S. The set $S/\sim := \{C(x) \mid x \in X\}$ is called the **Quotient** of X with respect to \sim , or the **Factor Set** of X with respect to \sim .

Fields

Let F be a set, let * and + be commutative and associative binary operations on F. (F, *, +) is called a **Field** provided that the followings hold:

- 1. There exists a +-identity in F, denoted as 0_F .
- 2. There exists a *-identity in F, denoted as 1_F .
- 3. For all $f \in F$, there exists a +-inverse of f in F, denoted as -f.
- 4. For all $f \in (F \setminus \{0_F\})$, there exists a *-inverse of f in F, denoted as f^{-1} .
- 5. For all $a, b, c \in F$, we have a * (b + c) = a * b + a * c.
- 6. $0_F \neq 1_F$.

Note: If (F, *, +) is a field, then F is not empty.

A field (F, +, *) is said to have an **Order Structure** provided that there exists a subset P of the set F such that the followings hold:

- 1. P is closed with respect to the binary operations + and *.
- 2. For $a \in F$, **Trichotomy** holds: $\bullet a \in P$ $\bullet -a \in P$ $\bullet a = 0$

If P satisfies the requirements listed above, then we say the pair (F, P) has an ordered structure.

A field (F, +, *) is said to be **Ordered** provided that there exists a subset P of F such that (F, P) has an ordered structure, and we called the pair (F, P) an **Ordered Field**.

Note: Given (F, P) is an ordered field, P is always not empty.

Note: In general, a field can have more than one ordered structure.

Let (F, P) be an ordered field, let $a, b \in F$.

We say a is **Greater than** b, denoted as a > b, iff $(a - b) \in P$.

We say a is **Less than** b, denoted as a < b, iff $-(a - b) \in P$.

We say a is Greater than or Equal to b, denoted as $a \ge b$, iff $(a - b) \in P \cup \{0_F\}$.

We say a is **Less than or Equal to** b, denoted as $a \le b$, iff $-(a - b) \in P \cup \{0_F\}$.

Let (F, P) be an ordered field.

The function $| \ | : F \to F$ $x \mapsto \begin{cases} x & x \in P \\ -x & -x \in P \text{ is called the } \mathbf{Absolute \ Value \ Function } \text{on } F \\ 0_F & x = 0_F \end{cases}$

Let (F, P) be an ordered field, let $a \in F$, |a| is called the **Absolute Value** of a.

Consider using the ordered field (F, P) from now on.

Let A be a subset of F, and let u be an element in F. u is called an **Upper Bound** for A provided that for all $a \in A$, we have $u \ge a$. If u is an upper bound for the set A, then we say the set A is **Bounded Above** by u, and A is bounded above in F.

Let A be a bounded above subset of F, and let α be an element in F. α is called a **Least Upper Bound** or **Supremum** for the set A provided that the followings hold:

- 1. α is an upper bound for A.
- 2. α is the least such, that is, if $u \in F$ is an upper bound for A, then $\alpha \leq u$.

Note: Not every set has a least upper bound.

Note: Empty set does not have a least upper bound.

Note: If a least upper bound exists for $A \subseteq F$, then it is unique.

An ordered field (F, P) is said to have the **Least Upper Bound Property** provided that every nonempty bounded above subset A of F has a least upper bound.

An ordered field is said to be **Complete** provided that it has the least upper bound property. Note: There exists a unique complete ordered field, called \mathbb{R} .

Let A be a subset of F, and let w be an element in F. w is called a **Lower Bound** for A provided that for all $a \in A$, we have $w \le a$. If w is a lower bound for the set A, then we say the set A is **Bounded Below** by w, and A is bounded below in F.

Let A be a bounded below subset of F, and let β be an element in F. β is called a **Greatest** Lower Bound or Infimum for the set A provided that the followings hold:

- 1. β is a lower bound for A.
- 2. β is the greatest such, that is, if $w \in F$ is a lower bound for A, then $\beta \geq w$.

Note: Not every set has a greatest lower bound.

Note: Empty set does not have a greatest lower bound.

Note: If a greatest lower bound exists for $A \subseteq F$, then it is unique.

Let X be a subset of F, X is said to be **Inductive** provided that the followings hold:

• $1_F \in X$

• If $x \in X$, then $x + 1_F \in X$.

 $\mathbb{N}_F := \{ n \in F \mid n \text{ belongs to every inductive subset of } F \}$

 $\mathbb{Z}_F := \{ z \in F \mid |z| \in \mathbb{N}_F \cup \{0\} \}$

 $\mathbb{Q}_F := \{ q \in F \mid \exists \ z \in \mathbb{Z}_F \text{ and } n \in \mathbb{N}_F \text{ s.t. } q = z * n^{-1} \}$

Note: When $F = \mathbb{R}$, then we have $\mathbb{N}_F = \mathbb{N}$, $\mathbb{Z}_F = \mathbb{Z}$, $\mathbb{Q}_F = \mathbb{Q}$.

Note: \mathbb{N} is called the set of Natural Numbers, and \mathbb{Z} is called the set of Integers.

Note: Rigorously, we define $\mathbb{Q} := (\mathbb{Z} \times \mathbb{N})/_{\mathbb{Q}}$ with $(n_1, m_1) \sim_{\mathbb{Q}} (n_2, m_2) \iff (n_1 \cdot m_2 = n_2 \cdot m_1)$.

Note: \mathbb{Q} is called the set of Rational Numbers.

Let B be a subset of F. B is said to be **Bounded** in F provided that the set B is both bounded above and bounded below in F.

Fact: Every nonempty bounded above subset of R has a Supremum in \mathbb{R} .

Fact: Every nonempty bounded below subset of R has a Infimum in \mathbb{R} .

Let A be a subset of F, let m be an element in F. The element m is called a **Maximal Element** for the set A provided that m belongs to A and m is an upper bound for A.

Let A be a subset of F, let u be an element in F. The element u is called a **Minimal Element** for the set A provided that u belongs to A and u is a lower bound for A.

Let A be a subset of F, let b be an element in F.

$$-A \coloneqq \{-x \mid x \in A\}$$
$$b + A \coloneqq \{b + x \mid x \in A\}$$

Let U be a subset of F. U is said to be **Well-ordered** provided that every nonempty subset of U has a minimal element.

Let S be a subset of \mathbb{N} . S is said to be **Weakly Inductive** provided that the followings hold:

• $1 \in S$ • If $k \in S$, then $(k+1) \in S$.

Let S be a subset of N. S is said to be **Strongly Inductive** provided that the following holds: For all $n \in \mathbb{N}$, if the set $\{k \in \mathbb{N} \mid k < n\}$ is a subset of S, then n is an element in S.

Let $d, b \in \mathbb{N}$. the element d is called a **Divisor** of b provided that there exists $m \in \mathbb{N}$ s.t. b = d * m. Notation: If $d \in \mathbb{N}$ is a divisor of $b \in \mathbb{N}$, then we write $d \mid b$.

Let $a, b \in \mathbb{N}$. The element $gcd(a, b) \in \mathbb{N}$ is called the common divisor of a and b provided that gcd(a, b) is a divisor of both a and b, and gcd(a, b) is the greatest such, that is, $\forall d \in \mathbb{N}$, if d is a divisor of both a and b, then we have $gcd(a, b) \geq d$.

The set $E := \{2 \cdot k \mid k \in \mathbb{Z}\}$ is called the set of **Even Numbers** in \mathbb{R} .

The set $O := \{2 \cdot k + 1 \mid k \in \mathbb{Z}\}$ is called the set of **Odd Numbers** in \mathbb{R} .

Each element in E is called an Even Number, and each element in O is called an Odd Number.

Let S be a set, S is said to be **Finite** provided that either S is an empty set, or there exists a bijection from the set $N_n = \{k \in \mathbb{N} \mid k < n\}$ to the set S for some $n \in \mathbb{N}$. If there exists a bijection from N_n to S for some $n \in \mathbb{N}$, then we say S has n element.

Note: Let S be a set, If there exists a bijection from N_n to S for some $n \in \mathbb{N}$, then n is unique.

Let S be a set. S is said to be **Infinite** provided that S is not finite.

Let S be a set. S is Countably Infinite provided that there exists a bijection from \mathbb{N} to S.

Let S be a set. S is is said to be **Countable** provided that S is either finite or countably infinite.

Fact: The sets \mathbb{N} , \mathbb{Z} , \mathbb{Q} are all countable.

Fact: The sets \mathbb{R} and $\mathbb{R} \setminus \mathbb{Q}$ are not countable.

 $i^2 = -1$. The element i is called the **Imaginary Unit**.

Let $a, b \in \mathbb{R}$. z := a + bi is called a **Complex Number**, where a is called the **Real Part** of z, b is called the **Imaginary Part** of z, and a + bi is called the **Cartesian Form** of z.

 $\mathbb{C} := \{a + bi \mid a, b \in \mathbb{R}\}$ is called the **Set of Complex Numbers**.

Note: The plane of complex numbers, called the Complex Plane, is a two dimensional plane.

Let z = a + bi, w = c + di be complex numbers, and let $k \in \mathbb{R}$.

 $z + w \coloneqq (a + c) + (b + d)i$

 $z \times w \coloneqq (a \times c - b \times d) + (a \times d + b \times c)i$

 $z \times k \coloneqq (a \times k) + (b \times k)i$

 $\bar{z} := a - bi$ is called the **Conjugate** of z.

 $|z| := \sqrt{a^2 + b^2}$ is called the **Absolute Value** or the **Modulus** of z.

Fact: Every nonzero complex number z can be written as $z = |z|(\cos(\theta) + i\sin(\theta))$ for some $\theta \in \mathbb{R}$.

Note: If z is a complex number, then $\bar{z} \in \mathbb{C}$, $|z| \in \mathbb{R}$, |z| is unique, and the absolute value of $\frac{z}{|z|}$ is 1.

Let $z = a + bi = r(\cos(\theta) + i\sin(\theta)) = re^{i\theta}$ be a complex number. θ is called the **Argument** of z. $r(\cos(\theta) + i\sin(\theta))$ and $re^{i\theta}$ are called the **Polar Form** of z.

Note: If $z = re^{i\theta}$ is a complex number, then $r \in \mathbb{R}$ and $\theta \in \mathbb{R}$.

Note: If $z = re^{i\theta}$ is a complex number, then r = |z| is unique, while θ is not unique.

Fact: Let $z \in \mathbb{C}$ and $z = re^{i\theta}$. If $\theta = \theta_0$ is one possibility, then the others are $\theta_0 + 2k\pi$ for $k \in \mathbb{Z}$. Fact: If $z = re^{i\theta} = a + bi$ is a complex number, then $a = |z|\cos(\theta)$, $b = |z|\sin(\theta)$, $\theta = \tan^{-1}(\frac{b}{a})$.

Topology

Let A be a subset of \mathbb{R} . A is called an **Interval** provided that for all $x, y \in A$, if $z \in \mathbb{R}$ and x < z < y, then we have $z \in A$.

Let $a, b \in \mathbb{R}$ with $a \leq b$. The followings are intervals:

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 \begin{array}{ll} (a,b)\coloneqq\{x\in\mathbb{R}\mid a< x< b\}\\ (a,b]\coloneqq\{x\in\mathbb{R}\mid a< x\leq b\}\\ \mathbb{R}_{>a}=(a,\infty)\coloneqq\{x\in\mathbb{R}\mid a< x\}\\ \mathbb{R}_{\geq a}=[a,\infty)\coloneqq\{x\in\mathbb{R}\mid a\leq x\}\\ (-\infty,\infty)\coloneqq\{x\in\mathbb{R}\mid a\leq x\}\\ \end{array}   \begin{array}{ll} [a,b]\coloneqq\{x\in\mathbb{R}\mid a\leq x\leq b\}\\ [a,b)\coloneqq\{x\in\mathbb{R}\mid a\leq x< b\}\\ \mathbb{R}_{< b}=(-\infty,b)\coloneqq\{x\in\mathbb{R}\mid x< b\}\\ \mathbb{R}_{\leq b}=(-\infty,b]\coloneqq\{x\in\mathbb{R}\mid x\leq b\}\\ \end{array}
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Let $a, r \in \mathbb{R}$ with r > 0. The set $B_r(a) := \{x \in \mathbb{R} \mid (a - r) < x < (a + r)\}$ is called the **Ball** centered at a of radius r.

 $\mathcal{I}_{EUC} := \{ A \subseteq \mathbb{R} \mid \forall a \in A, \exists r \in \mathbb{R}_{>0} \text{ s.t. } B_r(a) \subseteq A \} \text{ is called the Euclidean Topology on } \mathbb{R}.$

Note: \mathcal{I}_{EUC} is closed with respect to arbitrary unions and finite intersections.

Note: \mathcal{I}_{EUC} is a set of sets, and \mathcal{I}_{EUC} is a subset of $\mathscr{P}(\mathbb{R})$.

Note: The pair $(\mathbb{R}, \mathcal{I}_{EUC})$ is a topological space.

Note: We have $\mathbb{R} \in \mathcal{I}_{EUC}$ and $\emptyset \in \mathcal{I}_{EUC}$.

Let U be a subset of \mathbb{R} . The set U is said to be **Open** in the Euclidean topology on \mathbb{R} provided that $\forall u \in U, \exists r \in \mathbb{R}_{>0} \text{ s.t. } B_r(u) \subseteq U$. Let C be a subset of \mathbb{R} . The set C is said to be **Closed** in the Euclidean topology on \mathbb{R} provided that $\mathbb{R} \setminus C$ is open in the Euclidean topology on \mathbb{R} .

Note: Arbitrary union of open sets and finite intersection of open sets in \mathcal{I}_{EUC} are open.

Note: The collection of all open subsets of \mathbb{R} in the Euclidean Topology forms \mathcal{I}_{EUC} .

Note: Each element in \mathcal{I}_{EUC} is called an open subset of \mathbb{R} .

Note: The empty set and \mathbb{R} are both open and closed in \mathcal{I}_{EUC} .

Note: All balls are open the Euclidean topology on \mathbb{R} . In $(\mathbb{R}, \mathcal{I}_{EUC})$, balls are called **Open Balls**.

Consider using the topological space $(\mathbb{R}, \mathcal{I}_{EUC})$ from now on.

Let $p \in \mathbb{R}$. A **Neighborhood** of p in \mathcal{I}_{EUC} is an open interval in \mathcal{I}_{EUC} that contains p.

Let $f: \mathbb{R} \to \mathbb{R}$ be a function, let $a \in \mathbb{R}$. We say f approaches l as x approaches a, denoted as $\lim_{x \to a} f = l$ for some $l \in \mathbb{R}$, provided that one of the followings holds:

- 1. For all $\epsilon > 0$, $\exists \ \delta > 0$ s.t. if $x \in B_{\delta}(a) \setminus \{a\}$, then $f(x) \in B_{\epsilon}(l)$.
- 2. For all $\epsilon > 0, \ \exists \ \delta > 0 \ s.t.$ if $x \in \mathbb{R}$ satisfies $0 < |x a| < \delta$, then $|f(x) f(a)| < \epsilon$.
- 3. For $V \in \mathcal{I}_{EUC}$, if $l \in V$, then $\exists U \in \mathcal{I}_{EUC}$ s.t $a \in U$ and $\forall x \in U \setminus \{a\}$, we have $f(x) \in V$.

Note: The three statements are equivalent.

Note: $\lim_{x\to a} f$ is called the **Limit** of the function $f: \mathbb{R} \to \mathbb{R}$ at $a \in \mathbb{R}$.

Let $f : \mathbb{R} \to \mathbb{R}$ be a function, let a be an element in \mathbb{R} . The function f is said to be **Continuous** at a provided that one of the followings holds:

- 1. $\lim_{x\to a} f = l$ and f(a) = l for some $l \in \mathbb{R}$.
- 2. For all $\epsilon > 0$, $\exists \delta > 0$ s.t. if $x \in B_{\delta}(a)$, then $f(x) \in B_{\epsilon}(f(a))$.
- 3. For all $\epsilon > 0, \ \exists \ \delta > 0 \ s.t.$ if $x \in \mathbb{R}$ satisfies $|x a| < \delta$, then $|f(x) f(a)| < \epsilon$.
- 4. For $V \in \mathcal{I}_{EUC}$, if $l \in V$, then $\exists U \in \mathcal{I}_{EUC}$ s.t $a \in U$ and $\forall x \in U$, we have $f(x) \in V$.

Note: The four statements are equivalent.

Let A, B be subsets of \mathbb{R} , let $f : A \to B$ be a function. f is **Continuous** on A provided that for all $a \in A$, the function f is continuous at a. If a function f is continuous on its domain, then we say the function f is **Continuous**.

Let A, B be subsets of \mathbb{R} , let S be a subset of A, let $f: A \to B$ be a function.

The **Restriction** of f to S is the function from S to B that sends $s \in S$ to f(s), such function is denoted as $res_S f : S \to B$. Moreover, the image of $res_S f$ is denoted as f([S]) or f(S) or $res_S f(S)$.

By Theorem, we can redefine the continuity of a function $f: \mathbb{R} \to \mathbb{R}$: The function $f: \mathbb{R} \to \mathbb{R}$ is said to be **Continuous** provided that for all $U \in \mathcal{I}_{EUC}$, we have $f^{-1}(U) \in \mathcal{I}_{EUC}$.

The assumption of using $(\mathbb{R}, \mathcal{I}_{EUC})$ is removed.

Let X be a set. A **Topology** \mathcal{I}_X on the set X is a subset of $\mathcal{P}(X)$ that satisfies the followings:

- 1. The set X and the empty set are in \mathcal{I}_X .
- 2. \mathcal{I}_X is closed with respect to arbitrary union.
- 3. \mathcal{I}_X is closed with respect to finite intersection.

Note: A set can have more than one topology.

Let X be a set, let \mathcal{I}_X be a topology on X. The pair (X, \mathcal{I}_X) is called a **Topological Space**.

Let (X, \mathcal{I}_X) be a topological space. Each the element in \mathcal{I}_X is called an **Open Subset** of X in \mathcal{I}_X , that is, let U be a subset of X, the set U is said to be **Open** if and only if U belongs to \mathcal{I}_X .

Let (X, \mathcal{I}_X) be a topological space, let $p \in X$. A **Neighborhood** of p in \mathcal{I}_X is an open set in \mathcal{I}_X that contains p.

Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be topological spaces. The function $f: X \to Y$ is said to be **Continuous** provided that for all $u \in \mathcal{I}_Y$, we have $f^{-1}(u) \in \mathcal{I}_X$.

Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be topological spaces. The function $f: X \to Y$ is **Locally Constant** provided that $\forall x \in X, \exists$ a neighborhood U of x in \mathcal{I}_X s.t. $\forall y \in U$, we have f(y) = c for some $c \in Y$.

Let (X, \mathcal{T}) be a topological space, let A be a subset of X. The intersection of all closed subsets of X that contain A is called the **Topological Closure** of A in \mathcal{T} , denoted as \bar{A} .

Let (X,\mathcal{T}) be a topological space, let A be a subset of X. The union of all open sets that are contained in A is called the **Interior** of A in \mathcal{T} , denoted as int(A).

Let X be a set. The **Indiscrete Topology** on X, denoted as \mathcal{I}_{ind} , contains only \emptyset and X. Let X be a set. The **Discrete Topology** on X, denoted as \mathcal{I}_{dis} , contains all subsets of X. Note: In the discrete topology on the set X, every subset of X is both open and closed. Note: Let X be a set. $\mathcal{I}_{ind} = \{\emptyset, X\}$ and $\mathcal{I}_{dis} = \mathcal{P}(X)$.

Let (X, \mathcal{T}_X) be a topological space. If A is a subset of X, then A inherits the structure of the topological space from X, that is, $\mathcal{T}_A := \{U \cap A \mid U \in \mathcal{T}_X\}$ is the **Subspace Topology** on A, each element in \mathcal{T}_A is called an **Open Subset** of A in the subspace topology of A.

In $(\mathbb{R}, \mathcal{I}_{EUC})$, let A be a subset of \mathbb{R} , let \mathcal{I}_A denote the subspace topology on A, let $f: A \to \mathbb{R}$ be a function. let a be an element in A. We say f approaches l as x approaches a, denoted as $\lim_{x\to a} f = l$ for some $l \in \mathbb{R}$, provided that one of the followings holds:

- 1. For all $\epsilon > 0$, $\exists \delta > 0$ s.t. if $x \in (B_{\delta}(a) \setminus \{a\}) \cap A$, then $f(x) \in B_{\epsilon}(l)$.
- 2. For all $\epsilon > 0$, $\exists \ \delta > 0$, s.t. if $x \in A$ satisfies $|x a| < \delta$, then $|f(x) f(a)| < \epsilon$.
- 3. For $V \in \mathcal{I}_{EUC}$, if $l \in V$, then $\exists U \in \mathcal{I}_A$ s.t. $a \in U$ and $\forall x \in (U \setminus \{a\}) \cap A$, we have $f(x) \in V$.

Note: The three statements are equivalent.

Note: Let A be a subset of \mathbb{R} . $\lim_{x\to a} f$ is called the **Limit** of the function $f:A\to\mathbb{R}$ at $a\in A$.

In $(\mathbb{R}, \mathcal{I}_{EUC})$, let A be a subset of \mathbb{R} , let \mathcal{I}_A denote the subspace topology on A, let $f: A \to \mathbb{R}$ be a function, let a be an element in A, f is **Continuous** at a provided that one of the followings holds:

- 1. $\lim_{x\to a} f = l$ and f(a) = l.
- 2. For all $\epsilon > 0$, $\exists \delta > 0$ s.t. if $x \in B_{\delta}(a) \cap A$, then $f(x) \in B_{\epsilon}(f(a))$.
- 3. For all $\epsilon > 0$, $\exists \delta > 0$ s.t. if $x \in A$ satisfies $|x a| < \delta$, then $|f(x) f(a)| < \epsilon$.
- 4. For $V \in \mathcal{I}_{EUC}$, if $l \in V$, then $\exists U \in \mathcal{I}_A$ s.t $a \in U$ and $\forall x \in U \cap A$, we have $f(x) \in V$.

Note: The four statements are equivalent.

Note: By definition, if $f: A \to \mathbb{R}$ is continuous at $a \in A$, then $f: A \to f(A)$ is continuous at a.

Note: By definitions, if the function $f: A \to \mathbb{R}$ is continuous, then $f: A \to f(A)$ is continuous.

A topological space (X, \mathcal{I}_X) is said to be **Disconnected** provided that there exist nonempty disjoint subsets $A, B \in \mathcal{I}_X$ such that $A \cup B = X$. A topological space (Y, \mathcal{I}_Y) is said to be **Connected** provided that (Y, \mathcal{I}_Y) is not disconnected.

Fact: Let X be a set. The topological space (X, \mathcal{I}_{ind}) is always connected.

Fact: In $(\mathbb{R}, \mathcal{I}_{EUC})$, let A be a subset of \mathbb{R} , let \mathcal{I}_A denote the subspace topology on A. The topological space (A, \mathcal{I}_A) is connected if and only if A is an interval.

Let (X,\mathcal{T}) be a topological space, let A be a subset of X. A collection of open sets $\mathscr{C} \subseteq \mathscr{T}$ is called an **Open Cover** of A in \mathscr{T} provided that $A \subseteq \bigcup_{C \in \mathscr{C}} C$.

Let (X,\mathcal{T}) be a topological space, let A be a subset of X, and let \mathscr{C} be an open cover of A in \mathscr{T} . A subcollection \mathscr{C}' of \mathscr{C} is called an **Open Subcover** of A in \mathscr{T} provided that $A \subseteq \bigcup_{C' \in \mathscr{C}'} C'$.

Let (X,\mathcal{T}) be a topological space, let A be a subset of X, let \mathcal{T}_A denote the subspace topology on A inherited from \mathcal{T} . The topological space (A,\mathcal{T}_A) is said to be **Compact** provided that every open cover of A in \mathcal{T} admits a finite open subcover in \mathcal{T} .

Fact: The topological space $(\mathbb{R}, \mathcal{I}_{EUC})$ is not compact.

Fact: If X is a finite set, then the topological space (X,\mathcal{T}) is always compact.

Fact: Let $a, b \in \mathbb{R}$ with a < b, let (a, b) be an interval, let $\mathcal{T}_{(a,b)}$ denote the subspace topology on (a, b). The topological space $((a, b), \mathcal{T}_{(a,b)})$ is not compact.

Let (X,\mathcal{T}) be a topological space, let $x,y\in X$. A **Path** connecting x and y is a continuous function $f:[0,1]\to X$ such that f(0)=x and f(1)=y.

Let (X,\mathcal{T}) be a topological space. The topological space (X,\mathcal{T}) is said to be **Path Connected** provided that for all $x,y\in X$, there exists a path connecting x and y.

Note: If the topological space (X,\mathcal{I}) is path connected, then (X,\mathcal{I}) is connected.

Note: The connectedness of a topological space does not imply its path connectedness.

$$\mathbb{R}^2 := \mathbb{R} \times \mathbb{R} = \{(x, y) \mid x, y \in \mathbb{R}\}$$
$$\mathbb{R}^3 := (\mathbb{R} \times \mathbb{R}) \times \mathbb{R} = \{(x, y, z) \mid x, y, z \in \mathbb{R}\}$$

Let X be a set. $d: X \times X \to \mathbb{R}_{\geq 0}$ is called a **Metric** on X provided that the followings hold:

- 1. For all $x, y \in X$, we have d(x, y) = d(y, x).
- 2. For $x, y \in X$, d(x, y) = 0 if and only if x = y.
- 3. For all $x, y, z \in X$, we have $d(x, y) \leq (d(x, z) + d(z, y))$.

The function $d_3: \mathbb{R}^3 \times \mathbb{R}^3 \to \mathbb{R}_{\geq 0}$ $((x_1, y_1, z_1), (x_2, y_2, z_2)) \mapsto \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2 + (z_1 - z_2)^2}$ is called the Euclidean metric, or Euclidean distance, on \mathbb{R}^3 .

The function $d_2: \mathbb{R}^2 \times \mathbb{R}^2 \to \mathbb{R}_{\geq 0}$ $((x_1, y_1), (x_2, y_2)) \mapsto \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2}$ is called the Euclidean metric, or Euclidean distance, on \mathbb{R}^2 .

The function $d_1: \mathbb{R} \times \mathbb{R} \to \mathbb{R}_{\geq 0}$ $x \mapsto |x|$ is called the Euclidean metric, or Euclidean distance, on \mathbb{R} .

Let X be a set, let d_X be a metric on X. The pair (X, d_X) is called a **Metric Space**.

Let (X, d) be a metric space, let $a \in X$, and let r > 0. The set $B_r := \{x \in X \mid d(x, a) < r\}$ is called a **Ball** centered at a of radius r.

Let (X, d) be a metric space. $\mathcal{I}_d := \{A \subseteq X \mid \forall a \in A, \exists r > 0 \text{ s.t. } B_r(a) \subseteq A\}$ is the **Topology** on X associated to d. In the topological space (X, \mathcal{I}_d) , let A be a subset of X. The set A is said to be **Open** in \mathcal{I}_d provided that for all $a \in A$, there exists r > 0 such that $B_r(a)$ is a subset of A.

A topological space (X,\mathcal{T}) is said to be **Metrizable** provided that \exists a metric d on X s.t $\mathcal{T}_d = \mathcal{T}$.

Note: Let (X, d) be a metric space, and let $a \in X$, then $B_r(a) \in \mathcal{I}_d$.

Note: Indiscrete topology is not metrizable.

Note: Discrete topology is metrizable.

Let d_1, d_2, d_3 denote the Euclidean metric on $\mathbb{R}, \mathbb{R}^2, \mathbb{R}^3$, respectively, and let $r \in \mathbb{R}$.

 $S^0 := \{x \in \mathbb{R} \mid d_1(x,0) = r\}$ is a zero-dimensional sphere of radius r in \mathbb{R} .

 $S^1 := \{(x,y) \in \mathbb{R}^2 \mid d_2((x,y),(0,0)) = r\}$ is an one-dimensional sphere of radius r in \mathbb{R}^2 .

 $S^2 := \{(x, y, z) \in \mathbb{R}^3 \mid d_2((x, y, z), (0, 0, 0)) = r\}$ is a two-dimensional sphere of radius r in \mathbb{R}^3 .

Note: A zero-dimensional sphere is often called an open ball in \mathbb{R} .

Note: A one-dimensional sphere is often called a circle in \mathbb{R}^2 .

Note: A two-dimensional sphere is often called a sphere in \mathbb{R}^3 .

Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be topological spaces, let $f: X \to Y$ be a function. f is called an **Open Map** from (X, \mathcal{I}_X) to (Y, \mathcal{I}_Y) provided that for all $V \in \mathcal{I}_X$, we have $f(V) \in \mathcal{I}_Y$.

Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be topological spaces, let $f: X \to Y$ be a function. The function f is called a **Homeomorphism** from (X, \mathcal{I}_X) to (Y, T_Y) provided that the followings hold:

- 1. $f: X \to Y$ is bijective.
- 2. $f: X \to Y$ is continuous.
- 3. $f^{-1}: Y \ to X$ is continuous.

Fact: Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be topological spaces. If $f: X \to Y$ is a homeomorphism from (X, \mathcal{I}_X) to (Y, \mathcal{I}_Y) , then the inverse of $f, f^{-1}: Y \to X$ is a homeomorphism from (Y, \mathcal{I}_Y) to (X, \mathcal{I}_X) . Fact: Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be homeomorphic topological spaces, let $h: X \to Y$ be a homeomorphism, let A be a subset of X, let \mathcal{I}_A and $\mathcal{I}_{h(A)}$ be subspace topology, the restriction of h on $A, res_A h: A \to h(A)$, is a homeomorphism from (A, \mathcal{I}_A) to $(h(A), \mathcal{I}_{h(A)})$.

Let (X, \mathcal{I}_X) and (Y, \mathcal{I}_Y) be topological spaces. The topological space (X, \mathcal{I}_X) is said to be **Homeomorphic** to (Y, \mathcal{I}_Y) provided that there exists a homeomorphism from (X, \mathcal{I}_X) to (Y, \mathcal{I}_Y) .

Note: Being homeomorphic defines an equivalence relation on topological spaces.

Fact: Let \mathcal{I}_{EUC_2} denote the topology on \mathbb{R}^2 associated to the Euclidean metric on \mathbb{R}^2 . The topological space $(\mathbb{R}^2, \mathcal{I}_{EUC_2})$ is not homeomorphic to the topological space $(\mathbb{R}, \mathcal{I}_{EUC})$.

Let (X,\mathcal{T}) be a connected topological space, let $x \in X$, let \mathcal{T}_x denote the subspace topology on the set $X \setminus \{x\}$ inherited from \mathcal{T} . x is called a **Cut Point** of X provided that $(X \setminus \{x\}, \mathcal{T}_x)$ is disconnected, and $cut(X) := \{x \in X \mid x \text{ is a cut point of } X\}$ denotes the set of cut point of X. Fact: Let (X, \mathcal{T}_X) and (Y, \mathcal{T}_Y) be connected homeomorphic topological spaces, any homeomorphism between (X, \mathcal{T}_X) and (Y, \mathcal{T}_Y) sends cut point to cut point, that is, if $h: X \to Y$ is a homeomorphism from (X, \mathcal{T}_X) to (Y, \mathcal{T}_Y) , then the restriction of h on cut(X), $res_{cut(X)}h: cut(X) \to cut(Y)$, is a bijection from cut(X) to cut(Y).

Let (X, \mathcal{I}_X) be a topological space. (X, \mathcal{I}_X) is said to be **Totally Disconnected** provided that the only connected subsets of X are the singletons and the empty set.

Note: $(\mathbb{R}, \mathcal{I}_{dis})$, $(\mathbb{Z}, \mathcal{I}_{EUC})$, $(\mathbb{N}, \mathcal{I}_{EUC})$, $(\mathbb{Q}, \mathcal{I}_{EUC})$, $(\mathbb{R} \setminus \mathbb{Q}, \mathcal{I}_{EUC})$ are totally disconnected.

Let (X, \mathcal{T}_X) be a topological space, let A be a subset of X. The element $a \in A$ is called an **Isolated Point** of A provided that $\exists U \in \mathcal{T}_X \ s.t. \ a \in U$ and $U \cap (A \setminus \{a\}) = \emptyset$, that is, there exists an open subset U of X such that U contains a and U contains no other elements of A.

Note: In $(\mathbb{R}, \mathcal{I}_{EUC})$, all elements in \mathbb{N} are isolated points of \mathbb{N} .

Note: In $(\mathbb{R}, \mathcal{I}_{EUC})$, all elements in \mathbb{Z} are isolated points of \mathbb{Z} .

Note: In $(\mathbb{R}, \mathcal{I}_{EUC})$, \mathbb{Q} has no isolated point.

Fact: Let (X, \mathcal{I}_X) be a topological space, let A be a subset of X. If $a \in A$ is an isolated point of A, then $\{a\}$ is open in the subspace topology on the set A inherited from \mathcal{I}_X .

Let (X, \mathcal{I}_X) be a topological space, let A be a subset of X. The set A is said to be **Perfect** provided that A is closed in \mathcal{I}_X and A has no isolated point.

Let (X, \mathcal{I}_X) be a topological space, let A be a subset of X. The element $a \in X$ is called a **Limit Point** of A, or an **Accumulation Point** of A, provided that $\forall U \in \mathcal{I}_X$, if $a \in U$, then $\exists a' \in A \setminus \{a\} \ s.t. \ a' \in U$, that is, for all open subsets U of X that contain a, we have $U \cap (A \setminus \{a\}) \neq \emptyset$. Note: In $(\mathbb{R}, \mathcal{I}_{EIC})$ any singleton subset of \mathbb{R} has no accumulation point.

Let (X, \mathcal{I}_X) be a topological space. The topological space (X, \mathcal{I}_X) is said to be **Hausdorff** provided that for all distinct $x, y \in X$, there exist disjoint $U, V \in \mathcal{I}_X$ s.t. $x \in U$ and $y \in V$. Note: In a Hausdorff space, we can separate distinct points with open sets.

Let (X, d_X) and (Y, d_Y) be metric spaces, let $f: X \to Y$ be a function. f is said to be **Lipschitzian** provided that there exists $c \in \mathbb{R}$ such that $\forall x, y \in X$, we have $d_Y(f(x), f(y)) \leq c \cdot d_X(x, y)$.

Topological Invariants are the properties of topological spaces that are preserved by homeomorphisms between topological spaces.

Groups

A set G with a binary operation \diamond on G is called a **Group** provided that the followings hold:

- 1. The binary operation \diamond is associative.
- 2. There exists \diamond -identity $e \in G$.
- 3. For all $g \in G$, there exists $h \in G$ such that $g \diamond h = h \diamond g = e$.

Note: If (G, \diamond) is a group, then the \diamond -inverse of each $g \in G$ is unique.

Note: The followings are groups: $(\mathbb{R}, +)$, $(\mathbb{Z}, +)$, $(\mathbb{R} \setminus \{0\}, *)$, $((0, \infty), *)$

Note: The followings are not group: $(\mathbb{R}, *)$, $(\mathbb{N}, +)$, $([0, \infty), *)$

Note: Let (F, +, *) be a filed, (F, +) and $(F \setminus \{0_F\}, *)$ are groups.

Let $(G, \diamond_G), (H, \diamond_H)$ be groups, let $\varphi : G \to H$ be a function, φ is called a **Group Homomorphism** from (G, \diamond_G) to (H, \diamond_H) provided that for $a, b \in G$, we have $\varphi (a \diamond_G b) = \varphi (a) \diamond_H \varphi (b)$. Fact: Let $(G, \diamond_G), (H, \diamond_H)$ be groups. The function $\varphi : G \to H$ that sends all elements in G to the \diamond_H -identity in H is a group homomorphism from (G, \diamond_G) to (H, \diamond_H) .

Let $(G, \diamond_G), (H, \diamond_H)$ be groups, let $\varphi : G \to H$ be a group homomorphism from (G, \diamond_G) to (H, \diamond_H) . φ is called a **Group Isomorphism** from (G, \diamond_G) to (H, \diamond_H) provided that φ is a bijection from G to H. If φ is a group isomorphism from (G, \diamond_G) to (H, \diamond_H) , then (G, \diamond_G) is Isomorphic to (H, \diamond_H) . Fact: Let $(G, \diamond_G), (H, \diamond_H)$ be groups. If $\varphi : G \to H$ is a group isomorphism from (G, \diamond_G) to (H, \diamond_H) , then the inverse of φ , $\varphi^{-1} : H \to G$, is a group isomorphism from (H, \diamond_H) to (G, \diamond_G) . Fact: The group $((0, \infty), *)$ is isomorphic to the group $(\mathbb{R}, +)$.

Let $(G, \diamond_G), (H, \diamond_H)$ be groups, let $e_H \in H$ be the \diamond_H -identity, let $\varphi : G \to H$ be a group homomorphism from (G, \diamond_G) to (H, \diamond_H) . $im(\varphi) := \{\varphi(g) \mid g \in G\}$ is called the **Image** of φ . $ker(\varphi) := \{g \in G \mid \varphi(g) = e_H\}$ is called the **Kernel** of φ .

A group (G, \diamond) is said to be **Abelian** provided that \diamond is commutative.

Let $n \in \mathbb{N}$, let $X_n = \{x_1, x_2, x_3, \dots, x_n\}$ be a finite set. A bijection $f: X_n \to X_n$ is called a **Permutation** of the set X_n , and the set $s_n := \{f: X_n \to X_n \mid f \text{ is bijective}\}$ is called the **Collection** of the **Permutations** of the finite set X_n .

Note: Let $n \in \mathbb{N}$, let \circ denote function composition. $S_n := (s_n, \circ)$ is a group.

Fact: Let $n \in \mathbb{N}$, the set s_n has n! element.

Let $n \in \mathbb{N}$, $S_n := (s_n, \circ)$ is called the **Symmetric Group on** n **Letters**.

Fact: For $n \in \mathbb{N}$ with $n \geq 3$, the group S_n is not abelian.

Let $n \in \mathbb{N}$ with $n \geq 3$, given a regular polygon with n sides. a **Dihedral Group**, denoted as D_n is the group of symmetries of the n-sided regular polygon, which includes rotations and reflections of the n-sided regular polygon.

Fact: Let $n \in \mathbb{N}$ with $n \geq 3$, the group D_n has 2n elements.

Fact: Let $n \in \mathbb{N}$ with $n \geq 3$, the group D_n is not abelian.

Fact: Let $n \in \mathbb{N}$ with n > 3, D_n is not isomorphic to S_n .

Calculus

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Consider using the topological space (\mathbb{R}, \mathcal{I}_{EUC}) from now on.
Fix a, b \in \mathbb{R} with a < b, n \in \mathbb{N}, consider using the interval [a, b] from now on.
Let M, B be a subset of \mathbb{R}, let A be a subset of M, let f: M \to B be a function.
f is Strictly Increasing on A provided that if x, y \in A with x < y, then f(x) < f(y).
f is Strictly Decreasing on A provided that if x, y \in A with x < y, then f(x) > f(y).
f is Non-Decreasing on A provided that if x, y \in A with x < y, then f(x) \le f(y).
f is Non-Increasing on A provided that if x, y \in A with x < y, then f(x) \ge f(y).
f is called a Constant Function on A provided that \exists k \in \mathbb{R} \ s.t. \ \forall c \in f(A), \ c = k.
f is Bounded on A provided that the set f(A) is bounded.
f is Non-Negative on A provided that \forall c \in f(A), c \geq 0.
f is Non-Positive on A provided that \forall c \in f(A), c \leq 0.
f is Negative on A provided that \forall c \in f(A), c < 0.
f is Positive on A provided that \forall c \in f(A), c > 0.
Fact: Let A, B be subsets of \mathbb{R}, let f: A \to B be a function. If f is bounded on A, then there
exists m \in \mathbb{R} such that for all x \in A, we have |f(x)| \leq m.
Let A, B be subsets of \mathbb{R}, let f: A \to B be a function. f is said to be Locally Bounded on A
provided that for all x \in A, there exists a neighborhood U of x such that f is bounded on U.
Let A, B be subsets of \mathbb{R}, let f: A \to B be a function. f is said to be Locally Constant on A
provided that for all x \in A, \exists \epsilon > 0 such that for all y \in B_{\epsilon}(x), we have f(y) = d for some d \in \mathbb{R}.
Let A, B be subsets of \mathbb{R}, let f: A \to B be a function. f is said to be Uniformly Continuous
on A provided that \forall \epsilon > 0, \ \exists \ \delta > 0 \ s.t. \ \text{if} \ x,y \in A \ \text{with} \ |x-y| < \delta, \ \text{then} \ |f(x)-f(y)| < \epsilon.
Fact: Let A \subseteq \mathbb{R}. If f: A \to \mathbb{R} is uniformly continuous on A, then f is continuous on A.
Let a, b \in \mathbb{R}, let [a, b] be an interval, l := b - a is called the Length of [a, b].
An ordered set P := \{t_0, t_1, t_2, \dots, t_n\} of points in \mathbb{R}, where a = t_0 < t_1 < t_2 < \dots < t_n = b, is
called a Partition of [a, b]. For i \in \mathbb{N}, 1 \le i \le n, the interval [t_{i-1}, t_i] is called a Subinterval of P.
Let P = \{t_0, t_1, t_2, \dots, t_n\} be a partition of [a, b]. If the length of each subinterval of P is \frac{b-a}{n},
that is, for i \in \mathbb{N}, \ 0 \le i \le n, \ t_i = a + \frac{b-a}{n}i, then P is called a Regular Partition on [a,b].
Let P, Q be partitions of [a, b], Q is called a Refinement of P provided that P as a set is a subset
of the set Q, and we write P \leq Q if Q is a refinement of P.
Let P = \{t_0, t_1, t_2, \dots, t_n\} be a partition of [a, b].
||P|| := max\{t_i - t_{i-1} \mid i \in \mathbb{N}, \ 1 \le i \le n\} is called the Norm of P
Note: The norm of a partition P is the maximum length of the subintervals of P
Let P = \{t_0, t_1, t_2, \dots, t_n\} be a partition of [a, b], let f : [a, b] \to \mathbb{R} be a bounded function.
For i \in \mathbb{N}, 1 \le i \le n, \mathcal{M}_i := \sup\{f(x) \mid x \in [t_{i-1}, t_i]\}. U(f, P) := \sum_{i=1}^n [(t_i - t_{i-1}) \cdot \mathcal{M}_i] is called
the Upper Darboux Sum of the function f on the interval [a, b] with respect to the partition P.
Note: By definition, U(f, P) is the sum of the area of rectangles of height \mathcal{M}_i and base (t_i - t_{i-1}).
Let P = \{t_0, t_1, t_2, \dots, t_n\} be a partition of [a, b], let f : [a, b] \to \mathbb{R} be a bounded function.
For i \in \mathbb{N}, 1 \le i \le n, \mu_i \coloneqq \inf\{f(x) \mid x \in [t_{i-1}, t_i]\}. L(f, P) \coloneqq \sum_{i=1}^n [(t_i - t_{i-1}) \cdot \mu_i] is called the
Lower Darboux Sum of the function f on the interval [a,b] with respect to the partition P.
Note: By definition, U(f, P) is the sum of the area of rectangles of height \mu_i and base (t_i - t_{i-1}).
Fact: Let f:[a,b] \to \mathbb{R} be a bounded function, \forall partitions P of [a,b], we have L(f,P) \le U(f,P).
Let f : [a, b] \to \mathbb{R} be a bounded function.
U(f) := inf\{U(f, P) \mid P \text{ is a partition of } [a, b]\}
L(f) := \sup\{L(f, P) \mid P \text{ is a partition of } [a, b]\}
Note: By definitions, \{U(f, P) \mid P \text{ is a partition of } [a, b]\} is bounded below by L(f, \{a, b\}).
Note: By definitions, \{L(f, P) \mid P \text{ is a partition of } [a, b]\} is bounded above by U(f, \{a, b\}).
Note: By definitions, we have L(f) \leq U(f).
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Let $f:[a,b]\to\mathbb{R}$ be a bounded function. f is said to be **Darboux Integrable** on the interval [a,b] provided that U(f)=L(f). If f is Darboux integrable on [a,b], $I_D:=U(f)$ is called the **Darboux Integral** of f on [a,b]. Furthermore, if f is Darboux integrable and non-negative on [a,b], I_D is called the Area Bounded by the graph of f on [a,b].

Note: Not all functions are Darboux integrable.

Fact: If $f:[a,b]\to\mathbb{R}$ is a constant function, then f is Darboux integrable on [a,b].

Let P be partitions of [a,b], let $f:[a,b] \to \mathbb{R}$ be a bounded function.

We can write $\lim_{\|P\|\to 0} U(f,P) = l$ for some $l \in \mathbb{R}$ provided that for all $\epsilon > 0$, there exists $\delta > 0$ such that for all partitions P of [a,b] with $||P|| < \delta$, we have $|U(f,P)-l| < \epsilon$.

Let Q be partitions of [a, b], let $f : [a, b] \to \mathbb{R}$ be a bounded function.

We can write $\lim_{|Q|\to 0} L(f,Q) = l$ for some $l \in \mathbb{R}$ provided that for all $\epsilon > 0$, there exists $\delta > 0$ such that for all partitions Q of [a, b] with $||Q|| < \delta$, we have $|L(f, Q) - l| < \epsilon$.

Let P,Q be partitions of [a,b], let $f:[a,b]\to\mathbb{R}$ be a bounded function. The function f is said to be **S-Integrable** on the interval [a,b] provided that $\lim_{\|P\|\to 0} U(f,P) = \lim_{\|Q\|\to 0} L(f,Q)$. If f is S-integrable on [a, b], $I_S := \lim_{\|Q\| \to 0} L(f, Q)$ is called the **S-Integral** of f on [a, b].

Let X^* be a subset of \mathbb{R} . Given $n \in \mathbb{N}$, X^* is called an n-Tuple provided that X^* has n element.

Let $P = \{t_0, t_1, t_2, \dots, t_n\}$ be a partition of [a, b], let n-tuple $X^* = \{x_1^*, x_2^*, \dots, x_n^*\}$ be a subset of \mathbb{R} . X^* is Compatible with the partition P provided that for $i \in \mathbb{N}$, $1 \le i \le n$, we have $x_i^* \in [t_{i-1}, t_i]$.

Let $P = \{t_0, t_1, t_2, \dots, t_n\}$ be a partition of [a, b], let $f : [a, b] \to \mathbb{R}$ be a function, let n-tuple $X^* = \{x_1^*, x_2^*, \cdots, x_n^*\}$ be a subset of \mathbb{R} compatible with P. $R(f, P, X^*) := \sum_{i=1}^n [f(x_i^*)(t_i - t_{i-1})]$ is called the **Riemann Sum** of the function f on the interval [a, b] with respect to P and X^* .

Let $P = \{t_0, t_1, t_2, \dots, t_n\}$ be a partition of [a, b], let $f : [a, b] \to \mathbb{R}$ be a function, let n-tuple $X^* = \{x_1^*, x_2^*, \cdots, x_n^*\}$ be a subset of \mathbb{R} compatible with P. We can write $\lim_{\|P\| \to 0} R(f, P, X^*) = l$ for some $l \in \mathbb{R}$ provided that for all $\epsilon > 0$, there exists $\delta > 0$ such that for all partitions P of [a, b]with $||P|| < \delta$, we have $|R(f, P, X^*) - l| < \epsilon$.

Let $P = \{t_0, t_1, t_2, \dots, t_n\}$ be a partition of [a, b], let $f : [a, b] \to \mathbb{R}$ be a function, let n-tuple $X^* = \{x_1^*, x_2^*, \cdots, x_n^*\}$ be a subset of \mathbb{R} compatible with P. f is said to be **Riemann Integrable** on the interval [a,b] provided that $\lim_{|P|\to 0} R(f,P,X^*) = l$ for some $l \in \mathbb{R}$. If f is Riemann Integrable on [a, b], $I_R := \lim_{\|P\| \to 0} R(f, P, X^*)$ is called the **Riemann Integral** of f on [a, b]. Fact: If a function $f:[a,b] \to \mathbb{R}$ is Riemann Integrable on [a,b], then f is bounded on [a,b].

Let $f:[a,b]\to\mathbb{R}$ be a function.

By Theorem, f is said to be **Integrable** on [a,b] provided that any one of the followings holds:

- 1. f is bounded on [a, b] and f is Darboux integrable on [a, b].
- 2. f is bounded on [a, b] and f is S-integrable on [a, b].
- 3. f is Riemann integrable on [a, b].

If f is integrable on [a,b], $\int_a^b f$ is called the **Integral** of f on [a,b].

Let $f:[a,b] \to \mathbb{R}$ be a function that is integrable on [a,b]. Given a < b, $\int_b^a f := -\int_a^b f$.

The function $\ln:(0,\infty)\to\mathbb{R}$ $x\mapsto\int_1^x\frac{1}{t}$ is called the **Natural Logarithm Function**.

Notation: For $x \in \mathbb{R}$, 0 < x < 1 we write $\ln(x) = \int_1^x \frac{1}{t} = -\int_x^1 \frac{1}{t}$. Fact: The function $\gamma: (0, \infty) \to \mathbb{R}$ $t \mapsto \frac{1}{t}$ is continuous on $(0, \infty)$, hence integrable on $(0, \infty)$.

Fact: The Natural Logarithm function is strictly increasing and continuous on $(0, \infty)$.

Fact: The Natural Logarithm function is a bijection from $(0, \infty)$ to \mathbb{R} .

Fact: Given $\ln: (0, \infty) \to \mathbb{R}$ $x \mapsto \int_1^x \frac{1}{t}$, we have $\ln(1) = 0$, and $\ln((0, \infty)) = \mathbb{R}$.

The inverse function of the Natural Logarithm function, $\exp : \mathbb{R} \to (0, \infty) = \exp(t) = s \iff t = \ln(s),$ is called the Natural Exponential Function.

Note: The Natural Logarithm function is a bijection from $(0, \infty)$ to \mathbb{R} , hence invertible.

The assumptions, $a, b \in \mathbb{R}$ with $a < b, n \in \mathbb{N}$, [a, b] is an interval, are now removed.

We continue using the topological space $(\mathbb{R}, \mathcal{I}_{EUC})$. The term IWIMP refers to Interval With Infinitely Many Points.

Let A, B be subsets of \mathbb{R} , let $f: A \to B$ be a function, let $a \in A$. We say that the limit of f at a when f approaches a from the right is l, denoted as $\lim_{x\to a^+} f(x) = l$ for some $l \in \mathbb{R}$, provided that $\forall \epsilon > 0, \ \exists \ \delta > 0 \ s.t.$ if $x \in \mathbb{R}$ satisfies $0 < x - a < \delta$, then $|f(x) - l| < \epsilon$.

Let A, B be subsets of \mathbb{R} , let $f: A \to B$ be a function, let $a \in A$. We say that the limit of f at a when f approaches a from the left is m, denoted as $\lim_{x\to a^-} f(x) = m$ for some $m \in \mathbb{R}$, provided that $\forall \epsilon > 0$, $\exists \ \delta > 0$ s.t. if $x \in \mathbb{R}$ satisfies $0 < a - x < \delta$, then $|f(x) - m| < \epsilon$.

Let $A \subseteq \mathbb{R}$ be an interval. If A has a minimal element a, then a is called a **End Point** of A. If A has a maximal element b, then b is called a **End Point** of A.

Let $A \subseteq \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $a \in A$, let $f: A \to B$ be a function. If a is not an end point of A, then f is **Differentiable** at a provided that there exists $l \in \mathbb{R}$ such that $\lim_{h\to 0} \frac{f(a+h)-f(a)}{h} = l$. If a is the minimal element of A, then f is **Differentiable** at a provided that there exists $l \in \mathbb{R}$ such that $\lim_{h\to 0^+} \frac{f(a+h)-f(a)}{h} = l$. If a is the maximal element of A, then f is **Differentiable** at a provided that there exists $l \in \mathbb{R}$ such that $\lim_{h\to 0^-} \frac{f(a+h)-f(a)}{h} = l$. If f is **Differentiable** at a, then $f'(a) \coloneqq l$ is called the **Derivative** of f at a. Note: Continuity of a function does not imply differentiability of the function.

Let $A \subseteq \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $a \in A$, let $f : A \to B$ be a function. f is **Differentiable** on A provided that $\forall a \in A$, f is differentiable at a. If f is differentiable on A, then the function $f' : A \to \mathbb{R}$ $a \mapsto f'(a)$ is called the **Derivative** of f. If the function f is differentiable on its domain, then the function is said to be **Differentiable**.

Let $A \subseteq \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $f: A \to B$ be a function, let $a, b \in A$. a is called a **Local Maximum** of f provided that $\exists \ \delta > 0 \ s.t. \ \forall x \in B_{\delta}(a) \cap A$, we have $f(a) \ge f(x)$. b is called a **Local Minimum** of f provided that $\exists \ \lambda > 0 \ s.t. \ \forall x \in B_{\lambda}(b) \cap A$, we have $f(b) \le f(x)$.

Let $A \subset \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $f : A \to B$ be a function, let $a \in A$. a is called a **Critical Point** of f on A provided that either one of the followings holds:

- 1. f is not differentiable at a.
- 2. f is differentiable at a and f'(a) = 0.

If a is a critical point of f on A, then f(a) is called a **Critical Value** of f on A. Fact: Let $A \subseteq \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $f: A \to B$ be a function. If f has a local maximum or a local minimum at $a \in A$, and if f is differentiable at a, then f'(a) = 0.

Let $r \in \mathbb{R}$, let $x \in \mathbb{R}_{>0}$, $x^r := \exp(r \cdot \ln(x))$ is called x raised to the power of n, in this case, x is called the **Base**, n is called the **Exponent** or the **Power**.

Sequences

Let (X,\mathcal{T}) be a topological space, a function $seq: \mathbb{N} \to X$ $n \mapsto x_n$ is called a **Sequence** in (X,\mathcal{T}) . Notation: A sequence $seq: \mathbb{N} \to X$ $n \mapsto x_n$ in (X,\mathcal{T}) can be denoted as $n \mapsto x_n$ or (x_n) .

Let (X,\mathcal{T}) be a topological space, let (x_n) be a sequence in (X,\mathcal{T}) . We say (x_n) Converges to $l \in X$ provided that $\forall U \in \mathcal{T}$, if $l \in U$, then $\exists N \in \mathbb{N} \text{ s.t. } \forall n \in \mathbb{N} \text{ with } n \geq N$, we have $x_n \in U$. If (x_n) converges to $l \in X$, (x_n) is called a Convergent Sequence, and we write $\lim_{n \to \infty} x_n = l$.

Note: In $(\mathbb{R}, \mathcal{I}_{ind})$, all sequences converge and they converge to every real number.

Note: In $(\mathbb{R}, \mathcal{I}_{dis})$, only those sequences that are eventually constant converge.

Fact: If a sequence in a Hausdorff topological space converges, then the limit of the sequence is unique, that is, the sequence converges to a unique element in that Hausdorff topological space.

A sequence (x_n) in $(\mathbb{R}, \mathcal{T}_{EUC})$ is called a **Sequence of Real Numbers in the Euclidean Topology**. We say the sequence (x_n) **Converges** to some $l \in \mathbb{R}$ provided that for all $\epsilon > 0$, there exists $N \in \mathbb{N}$ such that for all $n \in \mathbb{N}$ with $n \geq N$, we have $|x_n - l| < \epsilon$.

Note: Not all sequence of real numbers in the Euclidean topology converges.

Let (X,\mathcal{T}) be a topological space, let $\mathcal{A}: \mathbb{N} \to X$ $n \mapsto a_n$ be a sequence in (X,\mathcal{T}) , let $\mathcal{J}: \mathbb{N} \to \mathbb{N}$ $k \mapsto j_k$ be a strictly increasing function, let \circ denote function composition. The function $\mathcal{A} \circ \mathcal{J}: \mathbb{N} \to X$ $n \mapsto a_{j_n}$ is called a **Subsequence** of the sequence \mathcal{A} .

Let (t_m) be a sequence of real numbers in the Euclidean topology.

 (t_m) is said to be Monotonic Increasing provided that $\forall a, b \in \mathbb{N}$ with a > b, we have $t_a \geq t_b$. (t_m) is said to be Monotonic Decreasing provided that $\forall a, b \in \mathbb{N}$ with a > b, we have $t_a \leq t_b$.

Let (t_m) be a sequence of real numbers in the Euclidean topology. (t_m) is said to be **Monotonic** provided that (t_m) is either monotonic increasing or monotonic decreasing.

Let (X, d) be a metric space, let (x_n) be a sequence in (X, \mathcal{I}_d) . (x_n) is called a **Cauchy Sequence** in X provided that $\forall \epsilon > 0, \ \exists \ N \in \mathbb{N} \ s.t. \ \forall n, m \in \mathbb{N} \ \text{with} \ n > \mathbb{N} \ \text{and} \ m > \mathbb{N}, \ \text{we have} \ d(x_n, x_m) < \epsilon.$

Let (X, d) be a metric space. The metric space (X, d) is said to be **Cauchy Complete** provided that every Cauchy sequence in (X, \mathcal{I}_d) converges to some $l \in X$.

Note: Cauchy Complete is not a topological invariant.

Fact: (\mathbb{R}, d_{EUC}) is Cauchy complete.

Fact: $([0,1], d_{EUC})$ is Cauchy complete.

Polynomials

Consider using the topological space $(\mathbb{R}, \mathcal{I}_{EUC})$ from now on. The term IWIMP refers to Interval With Infinitely Many Points.

A **Polynomial Function of degree** n, denoted as $P : \mathbb{R} \to \mathbb{R}$, is a function from \mathbb{R} to \mathbb{R} of the form $P(x) = a_n x^n + a_{n-1} x^{n-1} + \cdots + a_1 x + a_0$, with $a_n, a_{n-1}, \cdots, a_1, a_0 \in \mathbb{R}$, $n \in \mathbb{N}$, and $a_n \neq 0$.

Let $A \subseteq \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $a \in A$, let $n \in \mathbb{N}$, let $f : A \to B$ be a function that is n-times differentiable at a. The function $P_{n,a} : \mathbb{R} \to \mathbb{R}$ $x \mapsto \sum_{k=0}^{n} \frac{f^{(k)}(a)}{k!} (x-a)^k$ is called the **Taylor Polynomial** of degree n, centered at a, associated to f.

Note: By definition, given $n \in \mathbb{N}$, $a \in A$, $P_{n,a}$ is unique and n-times differentiable.

Let $A \subseteq \mathbb{R}$ be an IWIMP, let B be a subset of \mathbb{R} , let $a \in A$, let $n \in \mathbb{N}$, let $f : A \to B$ be a function that is n-times differentiable at a, let $P_{n,a} : \mathbb{R} \to \mathbb{R}$ be the Taylor polynomial of degree n, centered at a, associated to f. $R_{n,a} : \mathbb{R} \to \mathbb{R}$ $x \mapsto f(x) - P_{n,a}(x)$ is called the **Remainder Term** of $P_{n,a}$.