

Def: Mathematics (OXFORD ENG. DICTIONARY):

The abstract science which investigates deductively the conclusions implicit in the elementary conceptions of spatial and numerical relations.

This science can be divided in 6 main topics:

- Foundations: logic, Set theory, Proof theory, etc
- Algebra: numbers, arithmetical operations, order theory
- Analysis: differentiation, integration, measure, etc
- Geometry and topology: properties of space, shape, position of figures.
- Combinatorics: graph theory, partition theory, etc
- Applied Mathematics: computational sciences, probability,

The range of applications of Mathematics is wide, such as:

- \* Banking and Finance: Black and Scholes equation.
- \* Aeronautical engineering: Fluid mechanics, shape design
- \* Chemistry: Models for protein folding, thermodynamics
- \* Informatic: Cryptography, computational algebra, parallel programming, etc

Summary of the program: 1<sup>st</sup> Semester

- Real numbers
- Sequence and Series of numbers
- Continuity and limit
- Differentiation (1D)
- Integration (1D)

# Chap 1: Real Numbers and some basic concepts

[MIM 2]

## 1. Set of points:

We recall here some basic concepts:

- Def: A Set is a collection of distinct objects.

Ex: 2, 5, 7 are different objects<sup>(numbers)</sup>. They can compose the set  $\{2, 5, 7\}$ , where  $\{\dots\}$  denotes the set composed by the objects...  $\square$

- Not: If an object  $x$  is a member of a set  $\Theta$ , we denote:

$x \in \Theta$  else we denote  $x \notin \Theta$ .

Ex:  $\Theta = \{0, 5, 7\}$ ,  $x = 5$  and  $y = 9$ :

$x \in \Theta$  and  $y \notin \Theta$   $\square$

- Def: Considering two sets,  $A$  and  $B$ . If every elements of  $A$  is a member of  $B$ ,  $A$  is said to be a subset of  $B$ , and we denote:

$A \subseteq B$ , else we denote  $A \not\subseteq B$  ( $\text{or } A \not\subset B$ )

Furthermore, if it exists at least one element of  $B$  which is not a member of  $A$ ,  $A$  is said to be a proper subset of  $B$ , and we denote:

$A \subset B$ .

Ex:  $A = \{1, 2, 3\}$      $B = \{0, 1, 2, 3, 4\}$      $C = \{0, 1, 2\}$

$A \subseteq A$      $A \subset B$      $A \not\subseteq C$  ( $\text{or } A \not\subset C$ )

- Def: Some set operators: Let  $A$  and  $B$  being two sets.

\*  $\cup$ : union: The union of  $A$  and  $B$  is the set

$$A \cup B = \{x / x \in A \text{ or } x \in B\}$$

MIM3

set such that

\*  $\cap$ : intersection: The intersection of A and B is the set

$$A \cap B = \{x / x \in A \text{ and } x \in B\}.$$

\*  $\setminus$ : complement

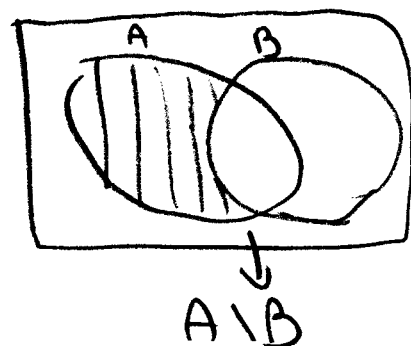
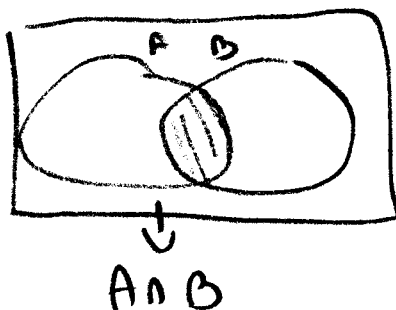
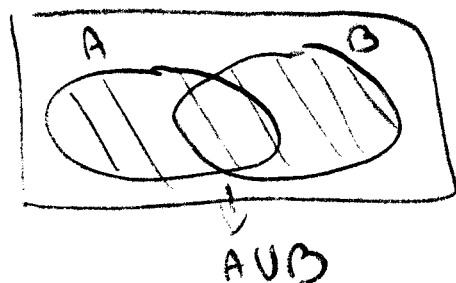
$$A \setminus B = \{x / x \in A \text{ and } x \notin B\}.$$

Ex:  $A = \{3, 5, 7\}$        $B = \{5, 7, 10\}$

•  $A \cup B = \{3, 5, 7, 10\}$       •  $A \cap B = \{5, 7\}$

•  $A \setminus B = \{3\}$       •  $B \setminus A = \{10\}$  □

Geometrical representation (GR):

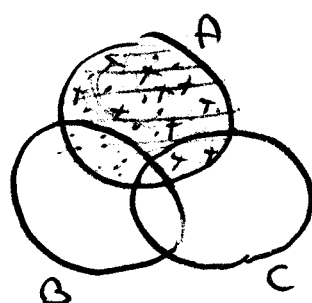
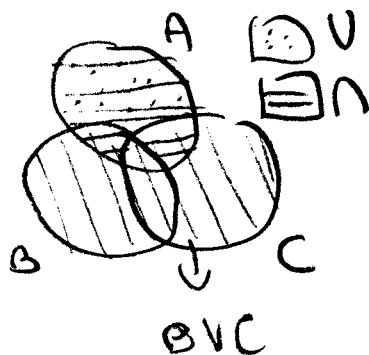


- Properties:

a)  $A \setminus (B \cup C) = (A \setminus B) \cap (A \setminus C)$

b)  $A \setminus (B \cap C) = (A \setminus B) \cup (A \setminus C)$

GR:



- Not: In the case of various<sup>(m)</sup> set denoted by MIM 4

$A_1, A_2, A_m$ , instead of writing:

$A_1 \cup A_2 \cup \dots \cup A_m$  we write  $\bigcup_{k=1}^m A_k$

$A_1 \cap A_2 \cap \dots \cap A_m$

or  $\bigcap_{k=1}^m A_k$

eg:  $A_1 = \{1, 2, 3\}$   $A_2 = \{5, 6, 7\}$   $A_3 = \{1, 5, 9\}$

$$\bigcup_{k=1}^3 A_k = A_1 \cup A_2 \cup A_3 = \{1, 2, 3, 5, 7, 9\}$$

- Observation: We can apply the same notation in case of infinite<sup>( $\infty$ )</sup> numbers of set  $\{A_1, \dots, A_{100}, \dots\}$ .

infinite  $\leftarrow \bigcup_{k=1}^{\infty} A_k$  and  $\bigcap_{k=1}^{\infty} A_k$

some examples and the concept of infinity will be defined in next sections.  $\square$

- Def: The Cartesian product of two sets A and B is denoted by  $A \times B$  and defined as:

$$A \times B = \{(a, b) \mid a \in A \text{ and } b \in B\}$$

where  $(a, b)$  is called ordered pair.

eg:  $A = \{1, 2, 3\}$   $B = \{7, 9\}$

$$A \times B = \{(1, 7), (1, 9), (2, 7), (2, 9), (3, 7), (3, 9)\} \quad \square$$

More properties will be introduced later in this chapter.

11. Some common set of <sup>of reals</sup> points:

Here we only introduce the set of points used in next chapters:

\*  $\mathbb{N} = \{1, 2, 3, \dots\}$  is called the set of natural numbers which contains all the strictly positive integer numbers.

\*  $\phi = \{\}$  the empty set represents the sets without any element. Eg:  $A = \{1, 4\}$ ,  $B = \{3, 4\}$   $A \cap B = \phi$  (no coincidence btw A and B)

\*  $\text{Odd} = \{x \in \mathbb{R} / \exists k \in \mathbb{N} \text{ s.t. } x = 2k+1\}$  is the set of

\* Even =  $\{x \in \mathbb{R} / \exists k \in \mathbb{N} \text{ s.t. } x = 2k\}$  is the set of the even integer numbers.

Not:  $i$  denotes the imaginary number that verify

Soln.  $\phi \subseteq \mathbb{N} \subseteq \mathbb{Z} \subseteq \mathbb{Q} \subseteq \mathbb{R} \subseteq \mathbb{C}$

Def: A relation, denoted by  $\leq$ , is a total order on a set  $S$  if it verifies:

1. Reflexivity:  $\forall a \in S, a \leq a$   
 $\forall a \text{ for all}$

2. Antisymmetry:  $a \leq b$  and  $b \leq a \Rightarrow a = b$   
 $\text{Not implies}$

3. Transitivity:  $a \leq b$  and  $b \leq c \Rightarrow a \leq c$

4. Comparability:  $\forall a, b \in S$ , either  $a \leq b$  or  $b \leq a$

Eg: \* The relation  $\leq$  applied to  $\mathbb{R}$  is a total order.

\* The relation  $<$  applied to sub-set of  $\mathbb{R}$  is not a total order:  $\{1, 2\}$  and  $\{2, 4\}$  cannot be compared  $\square$

Def: A set plus a total order relation is called total ordered set.

Eg:  $(\mathbb{R}, \leq)$ : rules

- 1.  $a = b$ :  $a$  equal  $b$
- 2.  $a < b$ :  $a$  strictly inferior (superior) to  $b$  ( $a > b$ )
- 3.  $a \leq b$ :  $a$  inferior or equal to  $b$ . ( $a \geq b$ )

Def: Infinity, denoted by  $\infty$ , is an abstract concept describing a limitless quantity (e.g. number).

Prop: \*  $\forall x \in \mathbb{R}, -\infty \leq x$  and  $x \leq +\infty$ .

\*  $-\infty$  and  $+\infty \notin \mathbb{R}$   $\square$

Def: An interval is a real subset containing all the values between two given points, included or not. It can be of the type:

$a, b \in \mathbb{R}$ :

\* Open interval:  $\overset{\text{abst}}{(a, b)} = \{x \in \mathbb{R} / a < x < b\}$

\* closed interval:  $[a, b] = \{x \in \mathbb{R} / a \leq x \leq b\}$

\* left closed interval:  $[a, b) = \{x \in \mathbb{R} / a \leq x < b\}$

\* left open interval:  $(a, b] = \{x \in \mathbb{R} / a < x \leq b\}$   $\square$

Prop:  $\mathbb{R} = (-\infty, +\infty)$ .  $\square$

MIM 7

Graphical representation (GR):

$[a, b]$ :

$[a, b)$ :

$(a, b)$ :

$(a, b]$ :  $\square$

Def: Axiomatic definition of  $\mathbb{R}$ :

The real number system  $(\mathbb{R}, +, \cdot, <)$  is a set where the following rules are defined.

a) addition (+) a function  $\mathbb{R} \times \mathbb{R} \longrightarrow \mathbb{R}$   
 $(x, y) \longmapsto x + y$

with the following properties: <sup>first this operation</sup>

\* Associativity:  $\forall x, y, z \in \mathbb{R}$   $(x + y) + z = x + (y + z)$

\* Commutativity:  $\forall x, y \in \mathbb{R}$   $x + y = y + x$

\* Identity element:  $\exists 0 \in \mathbb{R} / 0 + x = x + 0 = x$

\* Opposite element:  $\forall x \in \mathbb{R}, \underbrace{\exists!}_{\substack{\text{N. it exists} \\ \text{and unique}}} -x \in \mathbb{R} / x + (-x) = (-x) + x = 0$

b) Multiplication ( $\cdot$ ): a function  $\mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$

with the following properties:  $(x, y) \mapsto x \cdot y$

\* Associativity:  $\forall x, y, z \in \mathbb{R}$   $(x \cdot y) \cdot z = x \cdot (y \cdot z)$

\* Commutativity:  $\forall x, y \in \mathbb{R}$   $x \cdot y = y \cdot x$

\* Identity element:  $\exists 1 \in \mathbb{R} / 1 \cdot x = x \cdot 1 = x$

\* Inverse element:  $\forall x \in \mathbb{R} \setminus \{0\}, \exists! \frac{1}{x} \in \mathbb{R} / x \cdot \frac{1}{x} = \frac{1}{x} \cdot x = 1$

\* Distributivity:  $\forall x, y, z \in \mathbb{R}$

$$x \cdot (y + z) = x \cdot y + x \cdot z$$

c) The field  $(\mathbb{R}, +, \cdot)$  is ordered.  $\cdot \geq$  is a total order. MIM 8  
 $\forall x, y \in \mathbb{R}$ , if  $x \geq y$  then  $x + z \geq y + z$   
 $\forall x, y \geq 0$   $xy \geq 0$

a) The order is Dedekind-complete.

If  $A \subseteq \mathbb{R}$ ,  $A \neq \emptyset$  and  $\exists k \in \mathbb{R} / \forall a \in A, a \leq k$   
 ( $k$  is called upper bound) then  $\exists \alpha$ , denoted  $\sup A$  and called least upper bound, such that  $\forall a \in A, a \leq \alpha$  and  $\forall k \in \mathbb{R}$  upper bound of  $A$   $\alpha \leq k$ .  $\square$

Obs: -  $\mathbb{N}$  cannot be defined axiomatically (e.g.  $0 \notin \mathbb{N}$ ).  
 In previous definition we have used the concept of function, in next section we present some definitions and properties of functions used in next chapter.

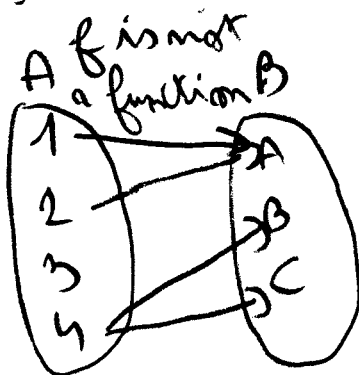
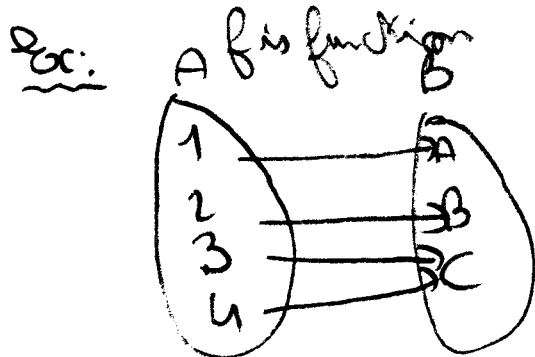
### III. Mathematical Functions:

Def: Let  $A$  and  $B$  being two sets. A function from  $A$  to  $B$ , is a relation between  $A$  and  $B$ , denoted by  $f: A \rightarrow B$ , such that  $\forall a \in A, \exists! b \in B / f(a) = b$ .

The elements of  $A$  are called arguments of  $f$ .

The element  $b \in B$  s.t.  $f(a) = b$ , with  $a \in A$ , is called value at  $a$  or image of  $a$  under  $f$ .

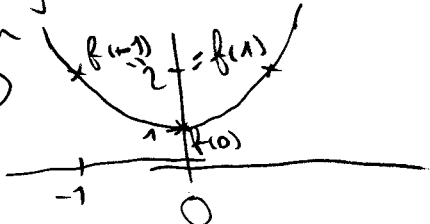
$A$  is called domain of  $f$ ,  $D(f)$ , and  $R(f) = \{b \in B / \exists a \in A \text{ s.t. } f(a) = b\}$  is the range of  $f$ .  
Obs:  $\forall f: A \rightarrow B$  we can write  $f$  maps  $A$  to  $B$ .  $\square$   
 $a \mapsto f(a)$



Obs:  $f: \mathbb{R} \rightarrow \mathbb{R}$   $x \mapsto x^2 + 1$   $\square$   
 $f(1) = 1^2 + 1 = 2$   
 $f(2) = 2^2 + 1 = 5$



Def: The graph of a function is its set of ordered pairs  $F = \{(a, f(a)), \forall a \in A\}$ .  $\square$

G.I:  $f: \mathbb{R} \rightarrow \mathbb{R}$   
 $x \mapsto x^2 + 1$   $\Rightarrow$  graph   $\square$

Def: a) If  $E \subseteq A$ , the image of  $E$  under  $f$  is:

$$f(E) = \{f(x) / x \in E\}$$

b) If  $H \subseteq B$ , the preimage of  $H$  under  $f$  is:

<sup>not</sup>  $\textcircled{1}$   $f^{-1}(H) = \{x \in A / f(x) \in H\}$ .  $\square$

Ex:  $A = B = \mathbb{R}$   $f(x) = x^2$

\*  $E = [0, 2] \subset \mathbb{R}$   $f(E) = [0, 4]$

\*  $H = \{9, 9\} \subset \mathbb{R}$   $f^{-1}(H) = \{-3, -2, 2, 3\}$   $\square$

Def:  $f: A \rightarrow B$

a)  $f$  is called injective if,  $\forall a_1, a_2 \in A, f(a_1) = f(a_2) \Rightarrow a_1 = a_2$

b)  $f$  is called surjective if  $\forall b \in B, \exists a \in A / f(a) = b$ .

c)  $f$  is called bijective if  $f$  is injective and surjective.  $\square$

Ex: a)  $f: \mathbb{R} \rightarrow \mathbb{R}$  is not injective:  $f(1) = f(-1)$   
 $x \mapsto x^2$  is not surjective:  $-1 \in \mathbb{R}$  and  $\nexists a \in \mathbb{R} / f(a) = -1$

U.C.T: does not exist

b)  $f: [0, 1] \rightarrow [1, 2]$  is injective:  $f(x_1) = f(x_2) \Rightarrow x_1 + 1 = x_2 + 1 \Rightarrow x_1 = x_2$   
 $x \mapsto x + 1$  is surjective:  $\forall x_1 \in [1, 2], x_1 = x_1 - 1 \in [0, 1]$  and  $f(x_1) = x_1$

Thus  $f$  is bijective  $\square$

Def: Let  $f: A \rightarrow B$  and  $g: B \rightarrow C$ , the composition of  $f$  with  $g$  is a function denoted as  $g \circ f$  and defined by:

$$g \circ f: A \rightarrow C$$

$$a \mapsto g(\underbrace{f(a)}) \quad \square$$

Ex:  $g: \mathbb{R} \rightarrow \mathbb{R}$  and  $f: \mathbb{R} \rightarrow \mathbb{R}$

$$x \mapsto \cos(x) \quad \text{and} \quad x \mapsto x^2$$

$$g \circ f(x) = \cos(x^2) \neq f \circ g(x) = (\cos(x))^2 \quad \square$$

Def: The identity function on  $A$ , is the function:

$$\text{id}_A: A \rightarrow A$$

$$x \mapsto x \quad \square$$

*bijective*

Def: Let  $f: A \rightarrow B$ . The inverse function of  $f$ , denoted by  $f^{-1}$ , is the function  $f^{-1}: B \rightarrow A$  such that:

$$(*) \quad b = f(a) \Leftrightarrow a = f^{-1}(b)$$

def: if and only if  $\quad \square$

Ex:  $f: \mathbb{R} \rightarrow \mathbb{R}$  and  $f^{-1}: \mathbb{R} \rightarrow \mathbb{R}$

$$x \mapsto x+1 \quad \quad \quad x \mapsto x-1$$

$$x = f(y) = y+1 \Leftrightarrow y = x-1 = f^{-1}(x) \quad \square$$

Ex:  $(*)$  can be replaced by:

$$f \circ f^{-1}(b) = \text{id}_B$$

and

$$f^{-1} \circ f(a) = \text{id}_A$$

Ex:  $f \circ f^{-1}(x) = f(x-1) = (x-1)+1 = x$  and  $f^{-1} \circ f(x) = (x+1)-1 = x$

Def: we call real function with real variable a (MIM1)  
function of the type  $f: \mathbb{R} \rightarrow \mathbb{R}$   $\square$

Note: More properties and definitions about function will be seen in next chapters.  $\square$

### 1.1.1 Properties of particular real sub-sets.

#### a) Odd and Even sets:

Let  $o_1, o_2 \in \text{Odd}$  and  $e_1, e_2 \in \text{Even}$ :

- |                        |                                       |
|------------------------|---------------------------------------|
| a) $o_1 + o_2$ is even | d) $e_1 \times e_2$ is even           |
| b) $e_1 + e_2$ is even | e) $o_1 \times o_2$ is odd            |
| c) $e_1 + o_1$ is odd  | f) $e_1 \times o_1$ is even $\square$ |

Proof: Let  $e_1 = 2k_1$ ,  $e_2 = 2k_2$  with  $k_1, k_2, k_3, k_4$  in  $\mathbb{Z}$   
,  $o_1 = 2k_3 + 1$  and  $o_2 = 2k_4 + 1$

a)  $o_1 + o_2 = 2k_3 + 1 + 2k_4 + 1 = 2(k_3 + k_4) + 2 = \underbrace{2(k_3 + k_4 + 1)}_{\substack{\text{even} \\ \downarrow \in \mathbb{Z}}}$

b)  $e_1 + o_1 = 2k_1 + 2k_3 + 1 = \underbrace{2(k_1 + k_3)}_{\in \mathbb{Z}} + 1$

d)  $e_1 \times e_2 = 2k_1 \times 2k_2 = \underbrace{2(2k_1 k_2)}_{\substack{\in \mathbb{Z} \\ \text{even}}} \rightarrow$

see next  
sub-sections.

f)  $e_1 \times o_1 = 2k_1 \times (2k_3 + 1) = 2k_1 k_3 + 2k_1 = 2(k_1 k_3 + k_1) = \underbrace{2(k_1 k_3 + k_1)}_{\substack{\in \mathbb{Z} \\ \text{even}}} \square$

#### Exercise 1.1: Prop:

- a) true:  $\exists m$  is even, from previous proposition  
 $m^2 = m \times m$  is even.

$\Rightarrow$   $m^2$  is even. Proof by reduction to the absurd.

MIM1

If  $m$  is odd  $m = m \times m$  is odd, which is absurd (due to the assumption).

b) true:  $(m+p)^2$  is even  $\Rightarrow (m+p)$  even  $\Rightarrow$   $\begin{matrix} m, p \text{ even} \\ \text{or} \\ m, p \text{ odd} \end{matrix}$

if  $m, p$  even  $\Rightarrow m-p$  is even  $\Rightarrow (m-p)^2$  is even

if  $m, p$  odd  $\Rightarrow m-p$  is even  $\Rightarrow (m-p)^2$  is even

$\Leftarrow$  same idea.

c) true:  $mp$  odd  $\Rightarrow m$  and  $p$  odd  $\Rightarrow m+p$  is even.

d) true:  $\Rightarrow m^2 + mp + p^2 = (m+p)^2 - mp$  even  $\Rightarrow$  absurd.  
if  $mp$  odd  $\Rightarrow (m+p)^2$  is odd  $\Rightarrow (m+p)$  is odd  $\Rightarrow$  <sup>contradiction</sup>  $m$  even,  $p$  odd  $\Rightarrow mp$  even (absurd).

false:  $mp$  even  $\Rightarrow m$  and  $p$  even  $\Rightarrow m^2 + mp + p^2$  even

or  $m$  odd and  $p$  even  $\Rightarrow m^2$  odd +  $p^2$  even is odd

$m^2 + mp + p^2$  is odd  $\Rightarrow$  false eg:  $m=1, p=2: mp=2$

$1+2+4=7$  odd

e) true: absurd.

$m^2 + mp + p^2 = (m+p)^2 - mp$  even

if  $m$  and  $p$  odd  $\Rightarrow mp$  odd and  $(m+p)^2$  even  $\Rightarrow m^2 + mp + p^2$  odd

if  $m$  even and  $p$  odd  $\Rightarrow mp$  even and  $(m+p)^2$  odd  $\Rightarrow$  absurd.

b)  $\mathbb{N}$  and  $\mathbb{Z}$

Prop:  $m_1, m_2 \in \mathbb{N}$  and  $z_1, z_2 \in \mathbb{Z}$ .

a)  $m_1 + m_2 \in \mathbb{N}$       b)  $m_1 \times m_2 \in \mathbb{N}$

c)  $z_1 + z_2 \in \mathbb{Z}$       d)  $z_1 \times z_2 \in \mathbb{Z}$

e)  $m_1 \geq m_2$  or  $m_2 \geq m_1$

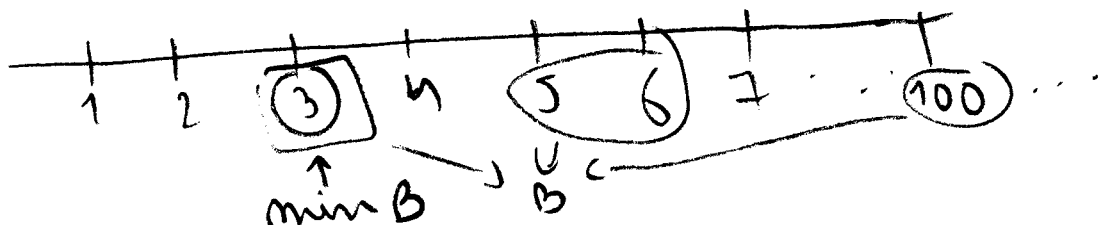
f)  $z_1 \geq z_2$  or  $z_2 \geq z_1$

□

Prop. <sup>well-ordering principle</sup> Let  $B \subseteq \mathbb{N}$  and  $B \neq \emptyset$ .

It always exists  $m_0 \in B$  such that  $\forall m \in B, m_0 \leq m$ .  
Such  $m_0$  is called minimum of  $B$  and denoted  $\min B$  (see next subsection).

G.1:



Def: Mathematical induction:

We want to demonstrate a statement  $P_n$  involving  $n \in \mathbb{N}$  for all values of  $n$ .

We follow the step:

1- We prove that the statement holds for the first value of  $n$ .

2- We prove that, if the statement holds for  $n$ , then it holds for  $n+1$ .  $\square$

Ex:

Proof: W.O.P. Assume it is false.

$$J = \mathbb{N} \setminus B$$

$P_n = \{1, \dots, n \in J\}$ . We start with:

1-  $P_1 = \{1 \in J\}$ : True else  $\min B = 1$ .

2-  $P_m = \{1, \dots, m \in J\}$ , then  $m+1 \in J$  else  $\min B = m+1$  (or  $1, \dots, m \notin B$ ).

$\Rightarrow \forall n \in \mathbb{N} \in J \Rightarrow B = \emptyset \Rightarrow \text{ABSURD}$ .

Ex 1.2 a)  $\sum_{k=1}^n k = \frac{n(n+1)}{2} = P_n$  <sup>next</sup>

alt: Sum: (see later)  
 $\sum_{k=1}^n k = 1+2+3+\dots+n$

$$\times P_1 = 1 = \frac{1(1+1)}{2} = 1$$

$$(\times P_2 = 1+2=3 = \frac{2(2+1)}{2} = 3) \text{ OPTIONAL}$$

$$\times P_m \text{ true: } \sum_{k=1}^m k = \frac{m(m+1)}{2} \Rightarrow \sum_{k=1}^{m+1} k = \sum_{k=1}^m k + m+1$$

$$= \frac{m(m+1)}{2} + m+1 = \frac{m(m+1) + 2m+2}{2} = \frac{(m+1)(m+2)}{2}$$

$$\Rightarrow \sum_{k=1}^{m+1} k = \frac{(m+1)(m+2)}{2} \quad P_{m+1} \text{ true.}$$

$$5) \sum_{k=0}^m r^k = \frac{1-r^{m+1}}{1-r}$$

$$\sum_{k=0}^m r^k = \underbrace{r^0}_1 + \underbrace{r^1}_r + r^1 + r^3 + \dots + r^m$$

$$\times P_1: r^0 + r = 1 + r = \frac{1-r^2}{1-r} = \frac{(1+r)(1-r)}{1-r} \text{ true}$$

$$\times P_m \text{ true: } \sum_{k=0}^{m+1} r^k = \sum_{k=0}^m r^k + r^{m+1} = \frac{1-r^{m+1}}{1-r} + r^{m+1}$$

$$= \frac{1-r^{m+1} + r^{m+1} - \cancel{r \cdot r^{m+1}}}{1-r} = \frac{1-r^{m+2}}{1-r} \quad P_{m+1} \text{ true } \square$$

Q. Q:

Prop:  $Q_1, Q_2 \in \mathbb{Q}$

a)  $Q_1 + Q_2 \in \mathbb{Q}$

b)  $Q_1 \times Q_2 \in \mathbb{Q}$

c)  $\frac{1}{Q_1} \in \mathbb{Q}$  (if  $Q_1 \neq 0$ ) d)  $Q_1 \leq Q_2$  or  $Q_2 \leq Q_1$

Ex: 1.3 a)  $p \in \mathbb{Q}$   $p \neq 0 \Rightarrow p = \frac{a}{b}$   $a, b \in \mathbb{Z} \setminus \{0\}$

$$x \notin \mathbb{Q}$$

MIM19

If  $p+x \in \mathbb{Q}$ ,  $\exists c, d \in \mathbb{Z} \text{ t. } q$ :

$$p+x = \frac{c}{d} \Rightarrow \frac{a}{b} + x = \frac{c}{d} \Rightarrow x = \frac{c}{d} - \frac{a}{b} = \frac{(bc - ad)}{(db)}$$

$\Rightarrow x \in \mathbb{Q}$  absurd.

b) same idea  $\square$

Ex  $\sqrt{2}$  is irrational. Proof:

Assume:  $\sqrt{2} = \frac{p}{q} \Rightarrow \frac{p^2}{q^2} = 2 \Rightarrow p^2 = 2q^2$

$\Rightarrow p$  even  $\Rightarrow p^2$  divisible by 4 (i.e.,  $p^2 = 4m$ ,  $m \in \mathbb{N}$ )

We assume  $p$  and  $q$  have no common factors (i.e.  $\nexists m \in \mathbb{N} \text{ s.t. } p = km \text{ and } q = lm \text{ } k, l \in \mathbb{Z}$ )

Thus,  $q^2 = 2m \Rightarrow q$  even (i.e.  $q = 2n$ ,  $n \in \mathbb{N}$ )

Then,  $p$  and  $q$  have a common factor (2).

Abund.  $\square$

Prop:  $\sqrt{m}$ , with  $m \in \mathbb{N}$  and such that  $m$  is not a square number (i.e.,  $\nexists p \in \mathbb{N} / p^2 = m$ ), is irrational

Def: An algebraic number is a real number that is a root of a non-zero polynomial with rational coefficients.

(i.e.:  $m$  is algebraic, it exists a polynomial:

$$p(x) = a_0 + a_1x + a_2x^2 + \dots + a_kx^k = \sum_{i=0}^k a_i x^i$$

such that  $p(m) = 0$ .

Prop: If  $a_1, a_2$  algebraic, then  $a_1 + a_2, a_1 a_2, -a_1$  and  $\frac{a_1}{a_2}$  are algebraic.

Ex: If  $\sqrt{2} - \sqrt{3}$  is rational  $\Rightarrow (\sqrt{2} - \sqrt{3})^2$  is rational  $\Rightarrow 5 - 2\sqrt{2}\sqrt{3}$  is rational  $\Rightarrow \sqrt{6}$  rational  $\Rightarrow$  absurd

$1 - \sqrt[3]{2 + \sqrt{5}}$  is algebraic:

2 is algebraic and  $\sqrt{5}$  is algebraic ( $x^2 - 5$ )

$\Rightarrow 2 + \sqrt{5}$  is algebraic and root of  $p(x)$ .

$\Rightarrow \sqrt[3]{2 + \sqrt{5}}$  is root of  $p(x^3)$  (i.e. all exponents of  $x$  are increased by 3, e.g.  $p(x) = x^2 + x - 1 \Rightarrow p(x^3) = x^6 + x^3 - 1$ )

$\Rightarrow 1$  is algebraic  $\Rightarrow 1 - \sqrt[3]{2 + \sqrt{5}}$  is algebraic.

Def: a decimal representation of a real number  $x$  is an expression of the form:

$x = a_0.a_1a_2a_3a_4\dots$  with  $a_i \in \mathbb{N} \cup \{0\}$   
or (see Leib chapter):

$$x = \sum_{i=1}^{\infty} \frac{a_i}{10^i} \quad \square \quad \text{Ex: } \frac{1}{3} = 0.3333\dots \quad \sqrt{2} = 1.41421\dots$$

Prop: The decimal representation of a real number  $x$  either terminates (i.e.,  $\exists m \in \mathbb{N} \mid a_i = 0 \forall i \geq m$ ) or begins to repeat a same finite sequence over and over if and only if  $x$  is rational.

Ex:  $0.127841841841\dots$  is rational  
"Not  
 $0.127\overline{841}$

$\pi = 3.14159265\dots$  is irrational  $\square$

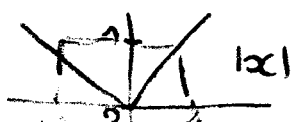
Prop:  $\mathbb{Q}$  and  $\mathbb{R} \setminus \mathbb{Q}$  are dense in  $\mathbb{R}$ :  $\forall x_1, x_2 \in \mathbb{R}, x_1 < x_2 \exists q \in \mathbb{Q}$   
a)  $\mathbb{R}$ : and  $m \in \mathbb{R} \setminus \mathbb{Q} \mid x_1 < q < x_2$  and  $x_1 < m < x_2$ .

\* Distance in  $\mathbb{R}$ :

Def: The absolute value or modulus of a real number  $x$  is denoted  $|x|$  and defined by:

$$|x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases} \quad \square$$

G.R. 1.1:  $\mathbb{R} \rightarrow \mathbb{R}$   
 $x \mapsto |x|$





$$a) |x| = \sqrt{x^2}$$

$$b) |xy| = |x||y|$$

$$c) |x+y| \leq |x| + |y| \quad (\text{Sub-additivity}) \quad \square$$

Proof: c)  $x \leq |x|$  and  $y \leq |y|$  Def:  $\pm x \leq |x|$  and  $\pm y \leq |y|$   
 $\{-x \leq |x| \text{ and } -y \leq |y|\}$

$$\Rightarrow x+y \leq |x| + |y|$$

$$-(x+y) \leq |x| + |y| \Rightarrow |x+y| \leq |x| + |y| \quad \square$$

Def:  $\forall x, y \in \mathbb{R}$ , we call distance from  $x$  to  $y$ .

Prop:  $\forall x, y, z \in \mathbb{R}$ :

$$a) |x-y| = 0 \Leftrightarrow x=y$$

$$b) |x-y| = |y-x|$$

$$c) |x-y| \leq |x-z| + |z-y| \quad (\text{Triangle inequality}). \quad \square$$

Ex: 1.5 a)  $|2x+3|-1 < |x|$

we determine all the cases of signs.

$$x < -\frac{3}{2}, \quad 0 > x \geq -\frac{3}{2} \quad \text{and} \quad x \geq 0$$

$x \geq 0$   $\Rightarrow |2x+3| = 2x+3 \geq 0$  and  $|x| = x \geq 0$

the equation leads to:

$$2x+3-1 < x \Rightarrow x < -2 \Rightarrow \text{Absurd} \quad \square$$

$x < -\frac{3}{2}$  :  $|2x+3| = -2x-3$  and  $|x| = -x$

$$-2x-3-1 < -x \Rightarrow -2x-4 < -x$$

$$\Rightarrow 2x+4 > x \Rightarrow x > -4 \Rightarrow x \in \left(-4, -\frac{3}{2}\right)$$

rule:  $a < b \Leftrightarrow -a > -b$

$$x \in \left[-\frac{3}{2}, 0\right): |2x+3| = 2x+3 \quad |x| = -x$$

$$2x+3-1 < -x \Rightarrow 3x < -2 \Rightarrow x < -\frac{2}{3}$$

$$\Rightarrow x \in \left[-\frac{3}{2}, -\frac{2}{3}\right)$$

The solutions are  $x \in \left(-4, -\frac{2}{3}\right) \cup$

b) Same idea:  $x \geq 4$ ;  $4 > x \geq 0$ ;  $x < 0$ .

1.6  $|2-|x|| = 2+|x|$

$x \geq 2$ :  $|x| = x \quad |2-|x|| = -2+x$

$$\Rightarrow -2+x = 2+x \Rightarrow 2 = -2 \text{ absurd}$$

$2 > x \geq 0$ :  $|x| = x \quad |2-|x|| = 2-x$

$$\Rightarrow 2-x = 2+x \Rightarrow x = -x \Rightarrow \boxed{x=0}$$

$0 > x \geq -2$ :  $|x| = -x \quad |2-|x|| = 2+x$

$$\Rightarrow 2-x = 2+x \Rightarrow x=0$$

$x < -2$ :  $|x| = -x \quad |2-|x|| = -2+x$

$$-2+x = 2-x \Rightarrow 2x = 4 \Rightarrow x=2 \text{ absurd}$$

The solution is  $x=0$ .

\* applications of the rational definition of  $\mathbb{R}$ :

1.7 a)  $ax = a$  and  $a \neq 0 \Rightarrow x = \frac{a}{a} = 1$

b)  $(x+y)^2 = (x+y)(x+y) = x^2 + 2xy + y^2$

c)  $(x+y)(x-y) = x^2 + xy - xy - y^2 = x^2 - y^2$

d)  $x^2 = y^2 \Rightarrow x = \pm \sqrt{y^2} \Rightarrow x = +|y| \Rightarrow x = \pm y$   
 $x = -|y|$

$$e) (x-y)(x^2+xy+y^2) = x^3 + x^2y + xy^2 - x^2y - xy^2 - y^3 = x^3 - y^3 \quad (M/M1)$$

$$f) (x-y) \left( \sum_{i=0}^{n-1} x^{n-(i+1)} y^i \right) = \sum_{i=0}^{n-1} x^{n-i} y^i - \sum_{i=0}^{n-1} x^{n-(i+1)} y^{i+1}$$

$$= x^n + \sum_{i=1}^{n-1} x^{n-i} y^i - \left[ \sum_{i=0}^{n-2} x^{n-(i+1)} y^{i+1} + y^n \right] = x^n - y^n$$

add 1

1.8  $0 < a < b$

$$* \frac{a+b}{2} < \sqrt{\frac{a^2+b^2}{2}} \Rightarrow \frac{a^2+b^2+2ab}{4} < \frac{a^2+b^2}{2}$$

$$\Rightarrow 2ab < a^2+b^2 \Rightarrow 0 < a^2+b^2-2ab \Rightarrow 0 < \underbrace{(a-b)^2}_{<0}$$

$\Rightarrow$  true

$$* \sqrt{ab} < \frac{a+b}{2} \Rightarrow 2\sqrt{ab} < a+b \Rightarrow 4ab < a^2+b^2+2ab$$

$$\Rightarrow 2ab < a^2+b^2 \text{ true}$$

$$* \frac{2ab}{a+b} < \sqrt{ab} \Rightarrow 2ab < \sqrt{ab}(a+b) \Rightarrow 4a^2b^2 < ab(a+b)^2$$

$$\Rightarrow 4ab < a^2+b^2+2ab \text{ true.}$$

1.9

a)  $a \leq b$  and  $\forall \varepsilon > 0 \quad a \leq b \leq a + \varepsilon$ .

Abmnd: if  $a < b \Rightarrow 0 < b-a \Rightarrow \exists \varepsilon_b > 0 / \varepsilon_b < b-a$

$\Rightarrow a + \varepsilon_b < b$  with  $\varepsilon_b > 0 \Rightarrow \text{ABSURD} \Rightarrow a = b$

b)  $a \leq b$  and  $\forall \varepsilon > 0 \quad b - \varepsilon \leq a \leq b$ .

ABSURD: if  $a < b \Rightarrow a - b < 0 \Rightarrow \exists \varepsilon \in \mathbb{Q} / a - b < -\varepsilon_a$

(MIN2)

$\Rightarrow a < b - \varepsilon_a, \varepsilon_a > 0$  absurd  $\Rightarrow a = b. \square$

\* Boundaries of real subsets:

Def: Let  $A \subseteq \mathbb{R}$ .  $A$  is called bounded from above if  $\exists k \in \mathbb{R} / \forall a \in A, a \leq k$ . In this case,  $k$  is called upper bound of  $S$ .

$A$  is called bounded from below if  $\exists k \in \mathbb{R} / \forall a \in A, a \geq k$ .  $k$  is called lower bound.

If  $A$  has both upper and lower bounds, then  $A$  is called bounded set.  $\square$

Ex:  $(0, +\infty)$  is bounded from below by any  $k \leq 0$  but not bounded from above.  $\square$

Def:  $A \subseteq \mathbb{R}$ .  $\alpha$  is called  <sup>$\beta$</sup> supremum of  $A$  (or) least upper bound) if:

a)  $\alpha$  is an upper bound of  $A$

b)  $\forall k \in \mathbb{R}$  <sup>lower</sup>upper bound of  $A$ ,  $\alpha \leq k$ .

We denote  $\alpha = \sup A$  and  $\beta = \inf A$ .  $\square$

Ex:  $A = [3, 5]$   $\sup A = 5$  and  $\inf A = 3$ .

Prop: \* If  $A \subseteq \mathbb{R}$  is bounded from above, then  $A$  admits a supremum.

\* If  $A \subseteq \mathbb{R}$  is bounded from below, then  $A$  admits an infimum.

Def: Let  $A \subseteq \mathbb{R}$ .

\* If  $\sup A$  exists and  $\sup A \in A$ , ~~then~~  $\sup A$  is called maximum of  $A$  and ~~denoted~~  $\max A$ .

\*  $\inf A$   $\xrightarrow{\quad \quad \quad}$   $\inf A \in A$   $\xrightarrow{\quad \quad \quad}$   $\inf A$   $\xrightarrow{\quad \quad \quad}$  minimum -  $\min A$

Ex  $A = [3, 4)$   $\min A = \inf A = 3$

$\sup A = 4 \notin A \Rightarrow \max A$  does not exist.  $\square$

MIM 2

1.10:  $A$  bounded and  $A_0 \subseteq A$

\* from above: If  $A_0$  is not bounded from above (b.f.a)

$\forall k \in \mathbb{R}, \exists a_0 \in A_0 / a_0 > k \Rightarrow \forall k \in \mathbb{R}, \exists a_0 \in A / a_0 > k \Rightarrow A$  is not b.f.a  $\Rightarrow$  absurd.

Furthermore,  $\forall a \in A_0, a \in A$  and  $a \leq \sup A \Rightarrow \sup A$  is an upper bound of  $A_0 \Rightarrow \sup A \geq \sup A_0$ .

\* from below: same idea.  $\square$

1.11:  $A, B \subset \mathbb{R}$  bounded:

$A + B = \{x \in \mathbb{R} / x = a + b \text{ with } a \in A \text{ and } b \in B\}$

(i)  $\forall x \in A + B, x = a + b \leq \sup A + \sup B$  as  $a \leq \sup A$  and  $b \leq \sup B$   
 $\Rightarrow \sup A + \sup B$  is an upper bound of  $A + B$ .

\* Let  $k \in \mathbb{R} / \forall x \in A + B, x \leq k$   $\Rightarrow \forall a \in A, b \in B, a + b \leq k \Rightarrow \forall a \in A, a \leq (k - b)$   $\forall b \in B$  is U.B. of  $A$

$\Rightarrow \sup A \leq k - b, \forall b \in B$

$\Rightarrow \forall b \in B, b \leq (k - \sup A)$   $\Rightarrow \sup B \leq k - \sup A$   $\Rightarrow \sup A + \sup B \leq k$   $\forall k \in \mathbb{R}$  U.B. of  $A + B$

$\Rightarrow \sup A + \sup B \leq k$

Thus  $\sup A + B = \sup A + \sup B$ .

(i) same idea

(ii)  $\alpha A = \{x \in \mathbb{R} / x = \alpha a \text{ with } a \in A\}$

\*  $\forall x \in \alpha A, x = \alpha a \leq \alpha \sup A$  as  $a \leq \sup A$  and  $\alpha \geq 0$

\* Let  $k \in \mathbb{R} / \forall x \in \alpha A, x \leq k \Rightarrow \forall a \in A, \alpha a \leq k \Rightarrow a \leq k/\alpha$

Thus  $\alpha \sup A = \sup \alpha A$ .

$\inf \alpha A = \text{same idea}$ .

(v) same idea but  $\alpha < 0$  (change in inequalities).

\*  $\forall x \in A, x = \alpha A, \alpha \sup A$

\*  $\forall a \in A, \alpha a \geq k \Rightarrow \forall a \in A, a \leq \frac{k}{\alpha} \Rightarrow \sup A \leq \frac{k}{\alpha} \Rightarrow \alpha \sup A \geq k$ .

Ex 1.12:

1)  $A = \{2, 2, 2, 2, 2, 2, n, \dots\}$

\*  $\forall a \in A, \forall x \in (-\infty, 2] x \leq a \Rightarrow (-\infty, 2]$  is the set of l.b.

\*  $\inf A = 2$  (the greatest l.b.)

\*  $\inf A \in A \Rightarrow \min A = 2$

\*  $\forall a \in A, \forall x \in [2 + \frac{10}{45}, +\infty), x \geq a \Rightarrow [2 + \frac{10}{45}, +\infty)$  set of U.B.

\*  $\sup A = 2 + \frac{10}{45}$  (least U.B.)

\*  $\sup A \notin A$ , max does not exist.

2)  $\forall n \in \mathbb{R}, \exists \text{ floor}(n) + 1 \in \mathbb{Z}$  and  $y > n$

$y = \text{floor}(n) - 1 \in \mathbb{Z}$  and  $y < n \Rightarrow \mathbb{Z}$  does not admit u.b. bounds.

Not:  $\text{floor}(n)$  corresponds to the largest integer that does not exceed  $n$ .  
Ex:  $\text{round}(3.32) = 3$

3) study the roots.

4)  $2n^3 - 1 < 15 \Rightarrow n^3 < 8 \Rightarrow n < 2$

\*  $[2, +\infty)$  is the set of upper bound

\*  $\sup A = 2$  \*  $\sup A \notin A$

\* no lower bound.

5)  $x^2 - x - 2 < 0$  roots  $= -2, 1$

\*  $(-\infty, -2]$  set of l.b. and  $[1, +\infty)$  set of U.B.

\*  $\sup A = 1 \in \mathbb{Q}$   $\inf A = -2 \in \mathbb{Q}$  \* no max and min

note:  
 $\forall n \in (-2, 1)$   
 $\exists m \in \mathbb{R} \setminus \mathbb{Q}$  s.t.  
 $-2 < m < n$   
 $n < \delta < 1$ .

