Math 319: Introduction to Real Analysis¹

Arpit Kumar

Fall 2023/24

These are my class notes, further research and a possibly random collection of facts from this course.

Digit Strings

THERE ARE SEVERAL ways to define and construct the set of real numbers. We follow the approach largely attributed to Weierstrass, of using **digit strings**. Thinking of real numbers as strings of digits has the benefit of being very explicit, but comes at the expense of the following annoying technicality.

$$1.000... = 0.999...$$

Proof. Let x = 0.999..., then we can say that 10x = 9 + x, which implies $9x = 9 \implies x = 1$

Definition 1.1. Digit Strings are defined as

$$< +a_1 a_2 ... a_m . b_1 b_2 ... > or < -a_1 a_2 ... a_m . b_1 b_2 ... >$$

where

- each digit a_i, b_i lies in the set $\{0, 1, ..., 9\}$
- the leading digit a_1 cannot be zero unless m = 1
- the string < -0.000... > is forbidden (only one definition of zero is allowed, i.e < +0.000... >)
- we denote the set of all digit strings by $\mathbb D$

To connect this construct to real numbers, we need a mapping

$$f: \mathbb{D} \to \mathbb{R}$$

Consider

$$f(d \in \mathbb{D}) = \underbrace{a_1 \, a_2 \dots a_m}_{\mathbb{Z}} + \sum_{k=1}^{\infty} \frac{b_k}{10^k}$$

This seems to serve our purpose - but - we haven't defined the meaning of convergence yet, and as such should not be using an infinite sum in our mapping.

Definition 1.2. Terminating and deceptive digit strings. Let $x = < \pm a_1 \ a_2 \dots a_m \ . \ b_1 \ b_2 \dots >$. Then

¹ Taught by Prof. Andrew Rechnitzer

- If there exists some k so that $b_k = b_{k+1} = b_{k+2} = \dots = 9$ then we say that x is **deceptive**.
- If there exists some k so that $b_k = b_{k+1} = b_{k+2} = \dots = 0$ then we say that *x* is **terminating**.

We use \mathbb{D}_0 to denote the set of all terminating digit strings. Similarly, we use \mathbb{D}_9 to denote the set of all deceptive digit strings. ²

Truncations and Orders

Warning 2.1. To simplify technicalities in our proofs, we will only be considering the positive digit strings in our argument. Arguing for the other cases follows closely from the positive case.

Definition 2.3. Given a digit string $x = \langle a_1 a_2 ... a_m . b_1 b_2 ... \rangle$ we define the truncation of x to k places to be $< +a_1 a_2 ... a_m \cdot b_1 b_2 \underbrace{0 \ 0 \ 0}_{append \ zeros} ... >$

$$t_k: \mathbb{D} \to \mathbb{D}_0$$

Definition 2.4. We define rational truncation $T_k : \mathbb{D} \to \mathbb{Q}$ by

$$T_k(x) = a_1 a_2 \dots a_m + \sum_{j=1}^k \frac{b_j}{10^j}$$

Observe that $10^k \cdot T_k(x) \in \mathbb{Z}$

Also notice that $T_k(x)$ does not change much with k. Consider x = < 1.732150808... >, then

$$T_2(x) = \frac{173}{100}$$

$$T_3(x) = \frac{1732}{1000}$$

$$T_4(x) = \frac{1732}{1000} + \frac{1}{10^4}$$

$$\vdots$$

$$T_{k+1} = T_k(x) + \frac{b_k}{10^k}$$

We can see that the sequence of $T_k(x)$ is weakly monotonically increasing.

Lemma 2.1. Let $x \in \mathbb{D}$, then $T_k(x) \le T_{k+1}(x) < T_k(x) + 10^{-k}$

Proof. Let $x = \langle a_1 a_2 ... a_m . b_1 b_2 ... \rangle$. Then

$$T_k(x) = a_1 a_2 \dots a_m + \sum_{j=1}^k \frac{b_j}{10^j}$$

 $^{\text{\tiny 2}}$ Note that it is easy to map \mathbb{D}_0 to Q since we no longer need an infinite sum. Consider x = < $\pm a_1 \ a_2 \dots a_m$. $b_1 \ b_2 \dots b_l >$. As a rational, $x = \underbrace{a_1 a_2 \dots a_m}_{\in \mathbb{Z}} + \underbrace{\sum_{k=1}^{l} \frac{b_k}{10^k}}.$

and

$$T_{k+1}(x) = T_k(x) + b_{k+1} \cdot 10^{-k-1}$$

Since $b_{k+1} \ge 0$ and ≤ 9 , the inequality follows.

Truncations gives us a way to order digit strings. Let $x, y \in \mathbb{D}$, then x < y when there is some k such that $T_k(x) < T_k(y)$.

Warning 2.2. Note that in the reals, 1 = 0.999..., BUT in digit strings, we have that $1.000... > 0.999...^3$

Definition 2.5. Let $x, y \in \mathbb{D}$. We say that x < y when there exists some k such that $T_k(x) < T_k(y)$. We say $x \le y$ when x < y or

$$x = y$$

every single digit is equal

Lemma 2.2. Let $x, y \in \mathbb{D}$. Then,

$$T_k(x) < T_k(y) \implies \forall l \ge k, T_l(x) < T_l(y)$$

Proof. @TODO

We are working towards trichotomy for \mathbb{D} . That is, we want $x, y \in$ D such that exactly one of

$$x = y$$

is true.

Lemma 2.3. Let $x, y \in \mathbb{D}$, then it cannot be that x < y and y > x

Proof. Assume the contrary that x < y and y < x. Then we have k, lsuch that $T_k(x) < T_k(y)$ and $T_l(y) > T_l(x)$. Note that $k \neq l$ since $T_k(...)$ is a rational, i.e are trichotomous. So we get two cases, k < land l > k.

If k < l, then $T_k(x) < T_k(y)$ and $T_l(x) > T_l(y)$ which contradicts lemma 0.2 (2.2.6 in text). A similar argument can be made for the remaining case. Hence the result holds.

Therefore, we have shown that \mathbb{D} is trichotomous. Or have we? We still need to consider the case of equality and inequality.

Proof. @TODO

Definition 2.6. 4 Let \mathcal{R} be a relation on a set \mathcal{A} . We say that \mathcal{R} is an order when

- If $x, y \in A$ then exactly one of $x \mathcal{R} y$ or x = y or $y \mathcal{R} x$ is true.
- \mathcal{R} is transitive.

³ Ommitted the angular brackets wrapping digits strings here since that just looked ugly

⁴ We can say that trichotomy + transitivity = order. Also note that trichotomy does not imply transitivity.

Not quite dense...

@TODO

Bounds and supremum

@TODO

Defining real numbers

Informally, we define a mapping from $\mathbb{D} \to \mathbb{R}$ as follows

- We transform a digit string $x = \langle a_1 a_2 ... a_m . b_1 b_2 ... \rangle$ to a decimal expansion $a_1 \cdots a_m$. $b_1 b_2 \cdots$
- **except** when *x* is deceptive, in which case we map it to it's terminating pair. This ensures a single expansion for each digit string.

More formally, we use equivalence classes to define this mapping.

Definition 5.7. Let $x, y \in \mathbb{D}$. We say that $x \equiv y$ when

- x = y or
- x, y are a terminating-deceptive sibling pair (i.e $y = \psi(x)$)

and otherwise we write $x \not\equiv y$. This defines a equivalence relation on

We can define the real numbers as equivalence classes of this relation.

Definition 5.8. The real numbers \mathbb{R} are the set of equivalence classes of digit strings under the equivalence relation $'\equiv'$.

@TODO

Arithmetic

We know use our work so far to define arithmetic on the reals. We will prove that \mathbb{R} is ordered field (like \mathbb{Q}) with LUB property. We use the supremum as a sneaky way to calculate limits.

Addition, subtraction, multiplication, division

@TODO

Homework hint: $(\sqrt{2} \text{ proof question})$ Let $a \in \mathbb{R}$, such that $a^2 < 2$. Show that we can construct $a + \frac{1}{n}$, $n \in \mathbb{N}$ such that $(a + \frac{1}{n})^2 < 2$. We want to say that n is really, really big.

$$a^{2} + \frac{2a}{n} + \frac{1}{n^{2}} < 2$$
$$\frac{2a}{n} + \frac{1}{n^{2}} < 2 - a^{2}$$

Factoring and some tricks we get

$$\frac{1}{n}\left(2a+\frac{1}{n}\right) \le \frac{1}{n}(2a+1) < 2-a^2$$

The whole point of digit strings was to prove *LUB* on the reals. We have \mathbb{R} , it has LUB \rightarrow so what? What can we do with this fact?

Theorem. Let $x, y \in \mathbb{R}$, then

$$|x + y| \le |x| + |y|$$
 triangle inequality

$$|x - y| \ge ||x| - |y||$$
 reverse triangle inequality

Proof of reverse triangle inequality. Start with the TI with x, y

$$|x+y| \le |x| + |y|$$
 set $y = b-a$ and $x = a$

$$|b| \le |a| + |b-a|$$

$$-|b-a| \le |a| - |b|$$

Now set x = a - b, y = b

$$|a| \le |a - b| + |b|$$
$$|a| - |b| \le |a - b|$$

Hence
$$-|b - a| \le |a| - |b| \le |b - a|$$
 so

$$||a| - |b|| \le |b - a|$$

Archimedes

Theorem. Let $x, y \in \mathbb{R}$ with x, y > 0. Then there is $n \in \mathbb{N}$ such that nx > y

Proof. Assume to the contrary that there are $x, y \in \mathbb{R}$, x, y > 0 so that for all $n \in \mathbb{N}$, $nx \le y$

Consider the set $A = \{nxstn \in \mathbb{N}\}\$

It has an upper bound (by assumption) of y

Since $A \neq \emptyset$, the LUB tells us $u = \sup A$ exists and is in \mathbb{R} .

- $u = \text{upperboud so } nx \leq u \text{ for all } n \in \mathbb{N}.$
- Since $u = \sup A$, u x is not an upperbound.

⁵ Archimedes basically wrote down that we can measure things with a ruler

Hence there is $k \in \mathbb{N}$ such that $u - x < kx \le u$. But then

$$u < (k+1)x \le u + x$$

However, $(k + 1)x \in A$ which contradicts the fact that u = sup A. Hence there is no such x, y. Thus, the result holds.

Corollary 6.1. The following are logically equivalent ⁶

- For all $x, y \in \mathbb{R}^+$, there is $n \in \mathbb{N}$, such that nx > y.
- For all $x \in \mathbb{R}^+$, there is $n \in \mathbb{N}$ such that n > x (set x = 1 and y = x)
- For all $x \in \mathbb{R}^+$, there is $n \in \mathbb{N}$ such that $0 < \frac{1}{n} < x$

Proof. We show that $(1) \implies (2) \implies (3) \implies (1)$

- (1) \implies (2) Assume (1), then set x = 1, y = x
- (2) \Longrightarrow (3) Assume (2). Let $x \in \mathbb{R}^+$ and set $y = \frac{1}{x} > 0$ Then (2) tells us there is $n \in \mathbb{N}$ such that n > y > 0. So multiply by x divide by n to get

$$0 < \frac{1}{n} < x$$

as required

• (3) \Longrightarrow (1) Assume (3). Let $x, y \in \mathbb{R}^+$. (3) tells us there is $n \in \mathbb{N}$ such that ... just multiply by ny to get y < n < x as required.

Want to show that $\mathbb Q$ is dense inside $\mathbb R$

Corollary 6.2. Let $x, y \in \mathbb{R}$ with x < y. Then there is $z \in \mathbb{Q}$ such that x < z < y

Lemma 6.4. Let $x, y \in \mathbb{R}$ such that 1 < y - x. Then there is $n \in \mathbb{Z}$ such that x < n < y

Nested intervals (equivalent to LUB)

Rough idea: Take a sequence of intervals $I_1 \supset I_2 \supset I_3 \supset \cdots I_n \supset \cdots$, then (with some conditions), there is a unique real that sits inside all I_s .

Definition 6.9. Let $a, b \in \mathbb{R}$.

• The closed interval $[a, b] = \{x \in \mathbb{R} \text{ such that } a \le x \le b\}$

⁶ Instead of proving all pairs, you prove a cycle - $A \Longrightarrow B \Longrightarrow C \Longrightarrow A$, this is a very standard proof structure to use

- The open interval $(a, b) = \{x \in \mathbb{R} \text{ such that } a < x < b\}$
- Length of interval |I| = |b a|

A motivating example

$$\sqrt{17} \in I_1 = [1, 17]$$
 $\in I_2 = [1, 9]$
 $\in I_3 = [1, 5]$
 $\in I_4 = [3, 5]$
 $\in I_5 = [4, 5]$

We need to prove that there is something unique that lies in all these intervals.

@TODO Lot's of holes

20 October

Last time

- Finished IVT
- Started EVT, boundedness

Lemma 7.5. Let $g : [a, b] \to \mathbb{R}$ if g is continuous then g is bounded

Theorem. Let $f : [a,b] \to \mathbb{R}$ be continuous then there exists $c,d \in$ [a, b] such that

$$f(c) \le f(x) \le f(d)$$

for all $x \in [a, b]$

Essentially telling us that f([a,b]) = [f(c), f(d)]

Not necessarily takes open intervals to open intervals!

Example 1.
$$f: (-1,1) \to [0,1)$$
 by $f(x) = x^2$

But it does take closed intervals to closed intervals.

Proof. Let *f* be as given and form

$$Y = \{ f(x) \text{ such that } x \in [a, b] \}$$

 $Y \neq \emptyset$ and from the lemma above, we know that a continous function on a closed interval is bounded. Therefore, M = supY exists.

If there is $d \in [a, b]$ such that f(d) = M we are done. ⁷

So now, to the contrary, assume that there is no such $d \in [a, b]$.

Form

$$g:[a,b]\to\mathbb{R}=\frac{1}{M-f(x)}$$

⁷ is this cheating? feels like it, very direct

Since f(x) < M (by assumption) and $M - f(x) \neq 0$ for all $x \in [a, b]$ so g is continuous on [a, b] and g is also bounded. ⁸

Since $M = \sup Y$, for any $\epsilon > 0$, we know $M - \epsilon$ is not an upperbound. Pick $\epsilon = 1/n$ then there is $Y_n \in Y$ such that $M - \epsilon < Y_n < M$. Hence there is $x_n \in [a, b]$ such that $f(x_n) > M - \epsilon$. Thus $g(x_n) =$ $\frac{1}{M-f(x_n)} > \frac{1}{\epsilon} = n.9$ So g is unbounded and cannot be continuous, giving our contradiction. Thus, there exists $d \in [a, b]$ such that f(d) = M. The argument for the minimum is similar.

8 notice how a contradiction is going to show up -g is going to blow up since f(x) comes arbitrarily close to M

⁹ you could also use this to show that *g* is not continuous at that point

Derivatives

Definition 8.10. Let f be a function defined on a neighbourhood of c. We say f is differentiable at c when

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

exists, we call f'(c) the derivative of f at c. If f'(x) exists for all $x \in$ (a, b) we say f is differentiable on (a, b).

Example 2. g(x) = |x| then

$$g'(x) = \begin{cases} +1 & x > 0 \\ -1 & x < 0 \\ DNE & x = 0 \end{cases}$$

Lemma 8.6. If f is differentiable at c, then f is continuous at c. Converse is false. If f is differentiable on \mathbb{D} , then f is continuous on \mathbb{D} . At the same time, the derivative function f' need not be continuous on D.

Proof. Since f is differentiable at x = c, it follows that

$$f(x) = f(c) + \phi(x)(x - c) \tag{1}$$

for some function $\phi(x)$ such that

$$\lim_{x \to c} \phi(x) = \phi(c) = f'(c)$$

Since $\phi(x)$ is continuous at x = c, we can take the limit as $x \to c$ of both sides of (1) to get

$$\lim_{x \to c} f(x) = f(c) + \lim_{x \to c} \phi(x)(x - c)$$
$$= f(c) + f'(c) \cdot 0$$
$$= f(c)$$

Therefore, f is continuous at x = c.

Definition 8.11. Let $f: \mathbb{D} \to \mathbb{R}$ be a function. Then derivative function f'(x) is

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

The domain of f' is the subset of \mathbb{D} where f'(x) exists.

Definition 8.12. Let $f:[a,b] \to \mathbb{R}$ be differentiable at $c \in [a,b]$. The tangent line to f at c is given by

$$T(x) = f(c) + f'(c) \cdot (x - c)$$

Lemma 8.7. Let f be differentiable at c and T be the tangent line at c. Then,

$$\lim_{x \to c} \frac{f(x) - T(c)}{x - c} = 0$$

Further, *T* is the unique linear function with this property.

Proof. Let f, T be as stated. Then

$$\frac{f(x) - T(x)}{x - c} = \frac{f(x) - (f(c) + (x - c) \cdot f'(c))}{x - c} = \frac{f(x) - f(c)}{x - c} - f'(c)$$

So limit goes to 0 as required. Really just needed to unwrap the defintions. Uniqueness = @Homework.

To make proofs of chain rule, etc work, it helps to be able to say that f(x) "looks like" T(x) at x = c

$$f(x) = f(c) + (x - c)\phi(x)$$

 $\phi(x)$ looks like f'(c) and

$$\lim_{x \to c} \phi(x) = f'(c)$$

Theorem. If *g* is differentiable at x = c then there exists ϕ such that $g(x) - g(c) = \phi(x)(x - c)$ and ϕ is continuous (at *c*) with $\lim_{x\to c} \phi(x) = \phi(c) = g'(c).$

The converse also holds. If you can find such a ϕ then g is differentiable at *c* with $g'(c) = \phi(c)$.

Proof. Let

$$\phi(x) = \begin{cases} g'(c) & x = c\\ \frac{g(x) - g(c)}{x - c} & x \neq c \end{cases}$$

And so $g(x) = g(c) + \phi(x) \cdot (x - c)$. Since g is differentiable at c, we know

$$\lim_{x \to c} \phi(x) = \lim_{x \to c} \frac{g(x) - g(c)}{x - c} = g'(c)$$

So ϕ is continuous at x = c.

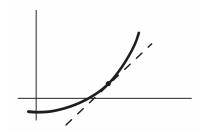


Figure 1: Tangent line to *f*

Conversely, if such a continuous ϕ exists then

$$\phi(x) = \frac{g(x) - g(c)}{x - c}$$

So $\lim_{x\to c} \phi(x)$ exists since ϕ is continuous at c and so the limit

$$\lim_{x \to c} \frac{g(x) - g(c)}{x - c}$$

exists and so g is differntiable at x = c.

Proof of the Product Rule

Proof. Assume f, g is differentiable at x = c, then by the theorem above we have that

$$f(x) = f(c) + \phi(x) \cdot (x - c)\phi(x) = f'(c)$$

$$g(x) = g(c) + \gamma(x) \cdot (x - c)\gamma(x) = g'(c)$$

$$\frac{d}{dx} (f \cdot g) \mid_{x=c} = \lim_{x \to c} \left(\frac{f(x) \cdot g(x) - f(c) \cdot g(c)}{x - c} \right)$$

Which boils down to

$$\begin{split} &= \lim_{x \to c} \left[(c) + \phi(x)(x - c) \right] \left[g(c) + \gamma(x)(x - c) \right] - f(c)g(c) \\ &= \lim_{x \to c} \left[\frac{g(c)\phi(x)(x - c) + f(c)\gamma(x)(x - c) + \phi \cdot \gamma(x - c)^2}{x - c} \right] \\ &= \lim_{x \to c} \left[g(c)\phi(x) + f(c)\gamma(x) + (x - c)\phi(x)\gamma(x) \right] \\ &= g(c)f'(c) + f(c)g'(c) + 0 \end{split}$$

Proof of Chain Rule

Proof. f is defined around c and differentiable at cg is defined around f(c) and differentiable at f(c)By the theorem above, we have that

$$f(x) = f(c) + \phi(x)(x - c) \qquad \phi(c) = f'(c)$$

$$g(t) = g(d) + \gamma(t)(t - d) \qquad d = f(c), \gamma(d) = g'(d)$$

And so

$$\begin{split} g(f(x)) &= g(d) + \gamma(f(x))(f(x) - d) \\ &= g(f(c)) + \gamma(f(x)) \cdot (f(x) - f(c)) \\ \frac{g(f(x)) - g(f(c))}{x - c} &= \frac{\gamma(f(x))(f(x) - f(c))}{x - c} \end{split}$$

Which gives

$$\lim_{x \to c} = \frac{d}{dx}(g(f(x)))|_{x=c} = \gamma(f(c)) \cdot f'(c) = g'(f(c))f'(c)$$

The derivative need **not** be continuous.

Example 3. Consider

$$g(x) = \begin{cases} x^2 sin(1/x) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

If $x \neq 0$ then g'(x) = 2xsin(1/x) - cos(1/x)

$$g'(0) = \lim_{x \to 0} \frac{g(x) - g(0)}{x} = \lim_{x \to 0} x \sin(1/x)$$

Since $-x \le x \sin(1/x) \le x$ and $\lim_{x\to 0} \pm x = 0$, by sandwhich theorem, g'(0) = 0.

So

$$g'(x) = \begin{cases} x\sin(1/x) - \cos(1/x) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

This is not continuous at x = 0 so g is differentiable everywhere but its derivative is not continuous.

The following example shows functions which are differentiable and continous at exactly one point.

Example 4. Consider

$$f(x) = \begin{cases} x & x \in \mathbb{Q} \\ 0 & x \in \mathbb{R} - \mathbb{Q} \end{cases}$$

is continuous at 0 but nowhere else.

$$g(x) = xf(x) = \begin{cases} x^2 & x \in \mathbb{Q} \\ 0 & x \in \mathbb{R} - \mathbb{Q} \end{cases}$$

is differentiable at 0 but nowhere else.

Proof. Now, for all $\epsilon > 0$, set $\delta = \epsilon$. Then for all $x \in (-\delta, \delta)$, we have that

$$|f(x) - f(0)| = |f(x)| \le |x| < \delta = \epsilon$$

Similarly, we have that

$$g'(x) = \lim_{x \to 0} \frac{g(x) - g(c)}{x - c} = \frac{g(x)}{x} = f(x) = 0$$

Now we will show that ever other c, we have that f(x) is discontinuous. Consider c > 0, $\epsilon = c/2$ and choose any $\delta > 0$

These proofs are really just expanding the definition and substituting where appropriate

• *c* is rational.

Increasing, Decreasing and Derivative

Lemma 9.8. Let

- $f: \mathbb{D} \to \mathbb{R}$
- $c \in \mathbb{D}$ and w > 0 such that $(c w, c + w) \subseteq \mathbb{D}$
- *f* is differentiable at *c* with f'(c) > 0

Then, there is $\delta > 0$, so that

- if $x \in (c, c + \delta)$ then f(x) > f(c)
- if $x \in (c \delta, c)$ then f(x) < f(c)

Similar statement for f'(c) < 0

@TODO so much yaar

Metric and Metric Spaces

What does "distance" have to satisfy?

- Distance must be a non-negative real number, $\rho(x,y) \ge 0$
- $\rho(x, x) = 0$
- $x \neq y \implies \rho(x,y) \neq 0$
- $\rho(x,y) = \rho(y,x)$

Implicit in the notion of distance is the idea of "minimality". That is, when we refer to the distance between points, we mean the "minimum" distance between two points.

$$\not\exists z$$
 such that $\rho(x,y) > \rho(x,z) + \rho(z,y)$

which is precisely the triangle inequality

$$\forall z \, \rho(x,y) < \rho(x,z) + \rho(z,y)$$

Definition 9.13. Let *A* be a set and let $a, b, c \in A$. A **metric** on *A* is a function $\rho: A \times A \to \mathbb{R}$ that satisfies

- positive definite: $\rho(a,b) \ge 0$ and $\rho(a,b) = 0 \iff a = b$
- symmetric: $\rho(a,b) = \rho(b,a)$

• triangle inequality: $\rho(a,b) \le \rho(a,c) + \rho(c,b)$

Definition 9.14. A **metric space** $M = (X, \rho)$ is a set along with a metric for that set.

Definition 9.15. Let $Y \subseteq X$, then we have that a **metric subspace** is (Y, ρ') where ρ' is the restriction of ρ to Y. This notation is often abused and we just say that (Y, ρ) is a metric subspace (we drop the prime on ρ).