

MATH UN1207, Honors Math A

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Mateo Maturana

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1 September 4, 2019

1.1 Statements

Definition. A statement (or proposition) is an assertion that its true or false (but not both).

Ex

P = "Ringo Starr is alive"

Q = "The earth is flat"

Definition. The truth value of a statement is T (if true) and F (if false)

Definition. The negation of a statement P is the statement "P is false" ($\sim P$)

Ex

$\sim P$ = "Ringo Starr is dead"

$\sim Q$ = "The earth is not flat"

Remark. $\sim(\sim P) = P$

Definition. The conjunction of two statements P, Q is the statement "P and Q" ($P \wedge Q$)

i.e. The truth value of $P \wedge Q$ is T if P is T and Q is T, and F otherwise.

Proposition. $P \wedge (\sim P) = F$

P	$\sim P$	$P \wedge (\sim P)$
T	F	F
F	T	F

Definition (Disjunction). P or Q ($P \vee Q$) is F if P is F and Q is F, and T otherwise. "or" in math is always inclusive.

Proposition. $(P \wedge Q) \vee (\sim P \vee \sim Q) = T$

P	Q	$P \wedge Q$	$\sim P \vee \sim Q$	$(P \wedge Q) \vee (\sim P \vee \sim Q)$
T	T	T	F	T
T	F	F	T	T
F	T	F	T	T
F	F	F	T	T

1.2 Conditionals

Definition (Conditional). P implies Q or if P then Q, or $P \Rightarrow Q$, is $Q \vee (\sim P)$. i.e. if P is T, then Q is T.

Remark. If P is F , then we say $P \Rightarrow Q$ is “vacuously true”

Proposition. $(P \wedge Q) \Rightarrow P$, $(P \wedge Q) \Rightarrow Q$, $(P \wedge (P \Rightarrow Q)) \Rightarrow Q$

Definition (Biconditional). P iff Q or P if and only if Q or $P \iff Q$ is $(P \Rightarrow Q) \wedge (Q \Rightarrow P)$

P	Q	$P \iff Q$
T	T	T
T	F	F
F	T	F
F	F	T

Proposition. 1 - Suppose P and $P \Rightarrow Q$. Then Q .

2 - Suppose $P \Rightarrow Q$ and $\sim Q$. Then $\sim P$.

3 - Suppose $P \Rightarrow Q$ and $P \Rightarrow \sim Q$. Then $\sim P$.

4 - Suppose $P \vee Q$, $P \Rightarrow R$, and $Q \Rightarrow R$. Then R .

Proof of 3. $(P \Rightarrow Q) \wedge (P \Rightarrow \sim Q) \Rightarrow \sim P$

P	Q	$P \Rightarrow Q$	$P \Rightarrow \sim Q$	$(P \Rightarrow Q) \wedge (P \Rightarrow \sim Q)$	Whole
T	T	T	F	F	T
T	F	F	T	F	T
F	T	T	T	T	T
F	F	T	T	T	T

□

$$\text{De Morgan's Laws } \begin{cases} \sim (P \wedge Q) \iff \sim P \vee \sim Q \\ \sim (P \vee Q) \iff \sim P \wedge \sim Q \end{cases}$$

Definition (Contrapositive). $(P \Rightarrow Q) \iff (\sim Q \Rightarrow \sim P)$

2 September 9, 2019

2.1 Predicates

Definition. A predicate $P(x)$ is a family of statements depending on a variable x

Ex

$P(x) = \text{“}x \text{ is a banana”}$

$Q(x) = \text{“}x > 7 \text{”}$

Existential Quantifier:

$\exists x \mid P(x)$: “there exists an x such that $P(x)$ ”

Universal Quantifier:

$\forall x P(x)$: “for all x , $P(x)$ ”

e.g. $\forall x, Q(x)$ is false ($Q(x)$ as above)

$\forall x(P(x) \vee \sim P(x))$ is always true

e.g.

$$\sim (\forall x P(x)) \iff \exists x (\sim P(x))$$

$$\sim (\exists P(x)) \iff \forall x (\sim P(x))$$

Remark. To prove $\exists x P(x)$, just find an x such that $P(x)$. To prove $\forall x P(x)$, write something like “take an $x...$ ”

2.2 Sets

A set is a collection of objects.

e.g.

$$S = \{1, 2, 4\}, T = \{\{1\}, 2, \text{water}\}$$

$\{1\} \in T$, but $1 \notin T$. “1 is not an element of T ”

\mathbb{N} = set of natural numbers $\{1, 2, 3, \dots\}$

\mathbb{Z} = set of integers $\{\dots, -2, -1, 0, 1, 2, \dots\}$

\mathbb{Q} = rational numbers

\mathbb{R} = real numbers

\mathbb{C} = complex numbers

Definition. $\forall x \in S, P(x)$ just means $\forall x (x \in S \Rightarrow P(x))$

Definition (Set Inclusion). $S \subseteq T$ (S is a subset of T) if $\forall x \in S, x \in T$

Remark. In definitions, we write “if” instead of “if and only if” even though the latter is what we mean.

Definition. $S = T$ if $S \subset T$ and $T \subset S$

Warning - Order matters with quantifiers!

$\forall n \in \mathbb{Z}, \exists m \in \mathbb{Z} \mid m + n = 0$ is TRUE

$\exists m \in \mathbb{Z} \mid \forall n \in \mathbb{Z}, m + n = 0$ is FALSE

Proposition. IF $S \subset T$ and $T \subset U$, then $S \subset U$

Proof. We know $\forall x \in S, x \in T$ and $\forall y \in T, y \in U$. Therefore, $\forall x \in S, x \in U$. Thus, $S \subset U$. \square

2.3 Axioms for Sets

1. There exists a set
2. “Axiom of Specification” (how to take subsets)
Given set S and any predicate $P(x)$, there exists a set T such that
 - (a) $T \subset S$
 - (b) $\forall x, (x \in T \iff P(x))$

We write $T = \{x \in S \mid P(x)\}$.

Take $Q(x) = “x \neq x”$ (always false). Then, take S any set $= \{x \in S \mid Q(x)\} = \emptyset$ (the empty set).

2.4 Russell’s Paradox

If we take axiom of specification w/o picking S , we get a contradiction. Take $P(x) = “x = x”$ (always true). Strengthened axiom \Rightarrow get a set of all sets \mathcal{V} . We will show a contradiction.

Let $T = \{S \in \mathcal{V} \mid S \notin S\}$. Is $T \in T$? If $T \in T \Rightarrow T$ really bad $\Rightarrow T \notin T \Rightarrow \Leftarrow$. If $T \notin T \Rightarrow T$ is not really bad $\Rightarrow T \in T \Rightarrow \Leftarrow$. We conclude that there is no “set of all sets”.

2.5 Axioms Cont.

3. Axiom of Unions
Given sets S, T , there exists $S \cup T$ such that $\forall x, x \in S \cup T \iff x \in S$ or $x \in T$.
- 3'. Axiom of Intersection
Given sets S, T , there exists $S \cap T$ such that $\forall x (x \in S \cap T) \iff x \in S$ and $x \in T$

Theorem 2.1. $A \cup B = B \cup A$

Theorem 2.2. $(A \cup B) \cup C = A \cup (B \cup C)$

Theorem 2.3. $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$

Proof of 2.3. Need to show: $\forall x, x \in LHS \iff x \in RHS$

$$\begin{aligned}
 x \in LHS &\iff x \in A \cap (B \cup C) \\
 &\iff x \in A \wedge x \in (B \cup C) \\
 &\iff x \in A \wedge (x \in B \vee x \in C) \\
 &\iff (x \in A \wedge x \in B) \vee (x \in A \wedge x \in C) \\
 &\iff x \in A \cap B \vee x \in A \cap C \\
 &\iff x \in (A \cap B) \cup (A \cap C) \\
 &\iff x \in RHS
 \end{aligned}$$

□

3 September 11, 2019

3.1 More De Morgan

Definition. Let S, A be sets. Then the complement $S-A$ or $S \setminus A$ is $\{x \in S \mid x \notin A\}$

There are two more De Morgan laws.

1. $S \setminus (A \cup B) = (S \setminus A) \cap (S \setminus B)$
2. $S \setminus (A \cap B) = (S \setminus A) \cup (S \setminus B)$

3.2 Power Sets

4. For all sets A , there exists a set $\mathcal{P}(A)$, the power set of A , such that its elements are precisely the subsets of A .

$$\forall B, B \subseteq A \Leftrightarrow B \in \mathcal{P}(A)$$

Ex $A = \{1, 2\}$, $\mathcal{P}(A) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$

Proposition. $\mathcal{P}(A \cap B) = \mathcal{P}(A) \cap \mathcal{P}(B)$

Proof. Similar to other set equality proofs.

$$\begin{aligned} S \in \mathcal{P}(A \cap B) &\Leftrightarrow S \subseteq (A \cap B) \\ &\Leftrightarrow \forall x \in S, (x \in A \cap B) \\ &\Leftrightarrow \forall x \in S, (x \in A \text{ and } x \in B) \\ &\Leftrightarrow \forall x \in S, x \in A \text{ and } \forall x \in S, x \in B \\ &\Leftrightarrow S \subseteq A \text{ and } S \subseteq B \\ &\Leftrightarrow S \in \mathcal{P}(A) \text{ and } S \in \mathcal{P}(B) \\ LHS &\Leftrightarrow S \in \mathcal{P}(A) \cap \mathcal{P}(B) \end{aligned}$$

□

3.3 Cartesian Products

“Def”: An ordered pair is a list (a, b) where a, b are math objects. We say $(a, b) = (a', b')$ if $a = a'$ and $b = b'$.

Ex $(1, 2) \neq (2, 1)$

5. Axiom of Products: Given sets A, B , there exists a set $A \times B$ whose elements are exactly the pairs (a, b) with $a \in A, b \in B$.

$$\forall x, x \in A \times B \iff x = (a, b) \text{ with } a \in A, b \in B$$

Remark. *This axiom is actually not necessary*

Proposition. $A \times (B \cup C) = A \times B \cup A \times C$

Proof. Same format as any other set equality proof.

$$\begin{aligned} (a, b) \in LHS &\iff a \in A \text{ and } b \in (B \cup C) \\ &\implies a \in A \text{ and } (b \in B \text{ or } b \in C) \\ &\iff (a \in A \text{ and } b \in B) \text{ or } (a \in A \text{ and } b \in C) \\ &\iff (a, b) \in A \times B \text{ or } (a, b) \in A \times C \\ &\iff (a, b) \in (A \times B) \cup (A \times C) \end{aligned}$$

□

3.4 Functions

“Def” Let S, T be sets. A function $F : S \rightarrow T$ (from S to T) is a rule assigning an element of T to each element of S . i.e. If $s \in S$, this element of T is denoted $f(s)$.

Remark. *We can make a non-fake def of a function $S \rightarrow T$ by defining it as a subset of $S \times T$.*

Remark. *We write $f : S \rightarrow T$, “ f is a function from S to T ”, “ f maps S to T ”, and $x \mapsto x^2$, “ x maps to x^2 ”.*

Definition. *If $f : S \rightarrow T$, then S is the domain and T is the codomain.*

Definition. *The graph of $f : S \rightarrow T$, (sometimes denoted $\Gamma(f)$) is $\{(x, y) \in S \times T \mid y = f(x)\}$.*

Definition. *Two functions $f : S \rightarrow T$ and $g : S' \rightarrow T'$ are equal if $S = S'$, $T = T'$, and $\forall s \in S, f(s) = g(s)$.*

Definition. *If $f : S \rightarrow T$ and $g : T \rightarrow U$ are functions, their composition is the function $g \circ f : S \rightarrow U$ such that $(g \circ f)(s) = g(f(s)) \forall s \in S$.*

Definition. *If S is set, then $id_S : S \rightarrow S$ is called the identity function*

3.5 Injectivity and Surjectivity

Definition. *$f : S \rightarrow T$ is injective if whenever $f(s) = f(s'), s = s'$.*

Definition. *$f : S \rightarrow T$ is surjective if $\forall t \in T, \exists s \in S$ such that $f(s) = t$.*

Proposition. *id_s is injective and surjective/*

Proof. If $\text{id}_S(s) = \text{id}_S(s'), s = s'$. This proves injectivity. $\forall s \in S$, we have $\text{id}_S(s) = s$. This proves surjectivity. Thus, we have both. \square

Remark. $f : S \rightarrow T$ injective $\iff \forall t \in T$, there is at most one preimage (at most one $s \in S$ such that $f(s) = t$). f surj $\iff \forall t \in T$, there is at least one element of preimage.

Definition. $f : S \rightarrow T$ is bijective if it is injective and surjective.

Ex/Prop

1. $f : S \rightarrow T, g : T \rightarrow U$, both inj.

(a) $\Rightarrow g \circ f$ inj.

(b) $\Rightarrow f$ inj.

2. $f : S \rightarrow T, g : T \rightarrow U$ surj.

(a) $g \circ f$ surj.

(b) g surj.

3.6 Inverses

Definition. If $f : S \rightarrow T$ is a function, an inverse to f is a function $g : T \rightarrow S$ such that

1. $g \circ f = \text{id}_S : S \rightarrow S$

2. $f \circ g = \text{id}_T : T \rightarrow T$

4 September 16, 2019

4.1 Inverses Cont.

Theorem 4.1. $f : S \rightarrow T$ has an inverse if and only if it is bijective.

Proof. (\Rightarrow) by homework problem

(\Leftarrow) We know by definition of bijectivity, $\forall t \in T, \exists s \in S \mid f(s) = t$ and $\forall s, s' \in S, f(s) = f(s') \Rightarrow s = s'$. Define $g : T \rightarrow S$.

Lemma 4.2. $f(s) = t \iff g(t) = s$

Lemma can be proven by definition of g . Lemma \Rightarrow if $g(t) = s'$, then $f(s') = t$. Thus, $t = f(s) = f(s')$. By injectivity of $f, s = s'$.

$$\begin{aligned} (f \circ g)(t) &= f(g(t)) \\ &= f(s) \\ &= t \end{aligned}$$

$$\begin{aligned}
(g \circ f)(s) &= g(f(s)) \\
&= g(t) \\
&= s
\end{aligned}$$

□

Remark. By definition, if g is inverse to f , then f is inverse to g .

Proposition. If g, g' are inverses to f , then $g = g'$. (Inverses are unique)

Proof. Take any $t \in T$.

$$\begin{aligned}
g'(t) &= (g' \circ id_t)(t) \\
&= (g' \circ (f \circ g))(t) \\
&= ((g' \circ f) \circ g)(t) \\
&= (id_s \circ g)(t) \\
&= g(t)
\end{aligned}$$

□

Definition. If $f : S \rightarrow T$ and $U \subseteq S$, then the image of U (under f), denoted $f(U)$, is $\{t \in T \mid \exists s \in U \text{ with } f(s) = t\} = \{f(s) \mid s \in U\}$.

Definition. If $f : S \rightarrow T$ and $V \subseteq T$, the preimage of V under f , denoted $f^{-1}(V)$, is $\{s \in S \mid f(s) \in V\}$.

4.2 Numbers

We will axiomatize \mathbb{R} .

Definition. A binary operation on a set S is a function $S \times S \rightarrow S$.

Definition. A relation on S is a subset of $S \times S$.

Assumption: There exists a set \mathbb{R} , equipped with two binary relations $+$, \bullet , one relation $>$, and two elements $0, 1$ satisfying the following axioms.

4.3 Axioms

All of the axioms are $\forall x, y, z \in \mathbb{R}$, unless otherwise noted.

1. Commutativity

$$x + y = y + x \quad x \cdot y = y \cdot x$$

2. Associativity

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

3. Distributivity

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

4. Identity Elements

$$0 \neq 1 \quad 0 + x = x \quad 1 \cdot x = x$$

5. Additive Inverse

$$\forall x \in \mathbb{R}, \exists w \in \mathbb{R} \mid w + x = 0. \text{ We can denote } w \text{ by } -x.$$

Note: Axioms 1-5 are a commutative ring.

6. Multiplicative Inverse

$$\forall x \neq 0 \in \mathbb{R}, \exists w \in \mathbb{R} \mid w \cdot x = 1. \text{ We can denote } w \text{ by } \frac{1}{x}, x^{-1}, \text{ etc.}$$

Note: Axioms 1-6 are a field.

e.g. $\frac{\mathbb{Z}}{n\mathbb{Z}} = \{0, 1, \dots, n-1\}$ with modular arithmetic is a commutative ring and is a field iff n is prime.

$$\text{Notation: } x + (-y) =: x - y \\ x \cdot \frac{1}{y} = \frac{x}{y}$$

7. Order Axiom 1

If $x > 0$ and $y > 0$, then $x + y > 0$ and $x \cdot y > 0$. (“add + mult preserve the order”).

8. Order Axiom 2

If $x \neq 0$, then $x < 0$ or $x > 0$ but not both. (“trichotomy”)

9. Order Axiom 3

not $0 > 0$ ($0 \not> 0$)

10. Order Axiom 4

If $x > y$, then $x + z > y + z$.

Note: Axioms 1 - 10 are an ordered field. (e.g. \mathbb{Q}, \mathbb{R})

Proposition. *High School Algebra*

Proof. exercise □

5 September 18, 2019

5.1 Application of Axioms

Proposition (Multiplicative Cancellation). *Given an ordered field \mathbb{R} , $\forall a, b, x \in \mathbb{R}$*

$$xa = xb, x \neq 0 \implies a = b$$

Proof. By axiom of multiplicative inverse, $\exists w \in \mathbb{R}$ with $wx = 1$. Since $xa = xb$, we can multiply both sides by w to obtain $wxa = wxb$. This statement is equal to $(wx)a = (wx)b$ by associativity. Then, $1a = 1b$. Thus, $a = b$ by the axiom of identity. □

Theorem 5.1 (Trichotomy). $\forall a, b \in \mathbb{R}$, exactly one of the following is true:

1. $a > b$
2. $b > a$
3. $a = b$

Lemma 5.2. $\forall a, b \in \mathbb{R}, a > b \iff a - b > 0$

Proof. Do each direction separately.

(\Rightarrow)

$$\begin{aligned} a > b &\Rightarrow a + (-b) > b + (-b) \text{ by axiom of add. inverse and axiom 10} \\ &= a - b > 0 \text{ by def of “-”} \checkmark \end{aligned}$$

(\Leftarrow)

$$\begin{aligned} a - b > 0 &\Rightarrow (a - b) + b > 0 + b \text{ by axiom 10} \\ &\Rightarrow a + (-b + b) > b \text{ by associativity and add. identity} \\ &\Rightarrow a + (b + -b) > b \text{ by commutativity} \\ &\Rightarrow a + 0 > b \text{ by add. inverse} \\ &\Rightarrow 0 + a > b \text{ by commutativity} \\ &\Rightarrow a > b \text{ by add. identity} \end{aligned}$$

□

Lemma 5.3. $\forall a, b \in \mathbb{R}, b > a \iff 0 > a - b$

Proof. Either copy Lemma 5.2 (almost) or $b > a \iff b - a > 0$ by Lemma 5.2 then show $b - a > 0 \iff 0 > a - b$. □

Lemma 5.4. $\forall a, b \in \mathbb{R}, a = b \iff a - b = 0$

Proof. Simple

$$\begin{aligned} a = b &\Rightarrow a + (-b) = b + (-b) \\ &\Rightarrow a - b = 0 \\ &\Rightarrow (a - b) + b = 0 + b \\ &\Rightarrow (a) + (-b + b) = b \\ &\Rightarrow a + (b + -b) = b \\ &\Rightarrow a + 0 = b \\ &\Rightarrow a = b \end{aligned}$$

□

Proof of 5.1. Let $x = a - b$. Either $x = 0$ or $x \neq 0$ but not both. By Axiom 8, if $x \neq 0$, either $x > 0$ or $0 > x$ but not both. By Axiom 9, if $x = 0$ then NOT $x > 0, 0 > x$. This implies that exactly one of $x = 0, x > 0, 0 > x$ is true. Lemmas 5.2, 5.3, 5.4 tell us that $x = 0 \iff 5.4, x > 0 \iff 5.2, 0 > x \iff 5.3$. \square

Exercises to try on own

- $\forall x, 0 \cdot x = 0$
- $1 > 0$ (tricky)

5.2 Natural Numbers

Definition. $S \subseteq \mathbb{R}$ is an inductive set if

1. $0 \in S$
2. $\forall x \in S, x + 1 \in S$

Ex $\{x \in \mathbb{R} \mid x \geq 0\}$ is inductive (by above exercise)

Definition. A natural number is an $x \in \mathbb{R}$ such that x is a number of every inductive set.

The set of natural numbers is called $\mathbb{Z}_{\geq 0}$.

Theorem 5.5 (Mathematical Induction). ?? Let $P(n)$ be a predicate defined on $\mathbb{Z}_{\geq 0}$ such that

1. $P(0)$ is true (base case)
2. $\forall n \in \mathbb{Z}, P(n) \Rightarrow P(n + 1)$

Then, $\forall n \in \mathbb{Z}_{\geq 0}, P(n)$ is true.

Proof. $\{n \in \mathbb{R} \mid P(n)\}$ is an inductive set. Hence $\mathbb{Z}_{\geq 0} \subseteq S$ by definition of the natural numbers. \square

Proposition. $\forall n \in \mathbb{Z}_{\geq 0}, n^2 > n$

Proof. Base Case $n = 0 : 0 \geq 0 \checkmark$. Inductive step: Assume $n^2 \geq n$.

$$\begin{aligned} (n + 1)^2 &= n^2 + 2n + 1 \\ &\geq n + 2n + 1 \\ &\geq n + n + 1 \\ &\geq n + 1 \end{aligned}$$

\square

Proposition. $\forall n \in \mathbb{Z}_{\geq 0}, 0 + 1 + 2 + \dots + n = \frac{n(n+1)}{2}$

Proof. Base Case $n = 0 : 0 = 0\checkmark$. Inductive step: Assume $0 + \dots + n = \frac{n(n+1)}{2}$. Add $n + 1$ to both sides.

$$\begin{aligned} 0 + \dots + n + n + 1 &= \frac{n(n+1)}{2} + n + 1 \\ &= n + 1 \left(\frac{n}{2} + 1 \right) \\ &= \frac{(n+1)(n+2)}{2} \end{aligned}$$

□

Definition. A positive integer is a natural number that is not 0.

Definition. An integer is the difference of two natural numbers (called \mathbb{Z}).

Definition. A rational number is a quotient of two integers (\mathbb{Q}).

“Principle” of recursive definition: For any set S , a function $f : \mathbb{Z}_{\geq 0} \rightarrow S$ may be specified by a choice of $f(0)$ and a function expressing $f(n)$ in terms of $f(m), m < n$.

“Proof”

$\{n \in \mathbb{Z}_{\geq 0} \mid \forall m < n, \text{ the above data determine } f(n) \text{ uniquely}\}$ is an inductive set.

Ex

Define $f : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{Z}$. $f(0) = 0, f(1) = 0, f(n) = f(n-1) + f(n-2)$.

5.3 Sums

Define for $n \in \mathbb{Z}_{\geq 0}, f : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{R}$.

$$\sum_{i=0}^n f(i)$$

Remark. A few rules

1. “ i ” is a dummy variable so we can use anything.

2.

$$\sum_{i=m}^n f(i) = \sum_{i=1}^n f(i) - \sum_{i=1}^{m-1} f(i)$$

6 September 23, 2019

6.1 Supremum

Recall: Both \mathbb{Q} and \mathbb{R} should be ordered fields (satisfy axioms 1-10)
e.g. $\sqrt{2} \in \mathbb{R}, \notin \mathbb{Q}$

Definition. A subset $S \subseteq \mathbb{R}$ is bounded above if $\exists y \in \mathbb{R}$ such that $\forall x \in S, x \leq y$.

e.g. $S = \{3, 3.1, 3.14, 3.141, \dots\}$ is bounded above by 4 (or π).

Definition. An upper bound y for $S \subseteq \mathbb{R}$ is a least upper bound or supremum if y is an upper bound for S and if z is an upper bound for S , then $y \leq z$.

11. Axiom(completeness): every nonempty bounded above set $S \subseteq \mathbb{R}$ has a supremum.

Proposition. If y and y' are suprema of S , then $y = y'$. (suprema are unique)

Proof. y is a supremum, and y' is an upper bound $\Rightarrow y \leq y'$ by definition of supremum. y' is a supremum, and y is an upper bound $\Rightarrow y' \leq y$ by definition of supremum. So $y = y'$ by trichotomy. \square

Notation: $\sup S$ is the supremum of S .

6.2 Infimum

Definition. S is bounded below if exists $y \mid \forall x \in S, y \leq x$. y is a lower bound for S if $\forall x \in S, y \leq x$. y is the greatest lower bound or infimum if y is a lower bound and if z is any other lower bound, then $x \leq y$. $\inf S = \text{infimum of } S$.

Definition. If $S \subseteq \mathbb{R}$ is nonempty and bdd below, then $\exists!$ infimum $\inf S$.

Proof. Let $-S = \{x \mid x \in S\}$. $-S$ is nonempty and bounded above. Thus, $\sup(-S)$ exists and is unique.

Claim: $-\sup(-S)$ is an infimum for S . Uniqueness same as for sup. \square

Theorem 6.1 (Approximation Property). Let $S \subseteq \mathbb{R}$ be nonempty and bounded above. $\forall \epsilon > 0, \exists x \in S \mid \sup S - \epsilon \leq x$.

Proof by Contradiction. Assume $\exists \epsilon > 0, \forall x \in S, \sup S - \epsilon > x$. Then, $\sup S - \epsilon$ is an upper bound for S . Then, by definition of $\sup S, \sup S \leq \sup S - \epsilon$. Contradiction of $\epsilon > 0$. \square

Theorem 6.2 (Additivity of Supremum). If $S, T \subseteq \mathbb{R}$ nonempty, bounded above, let $S + T := \{s + t \mid s \in S, t \in T\}$. Then $\sup(S + T)$ exists and equals $\sup(S) + \sup(T)$.

Proof. Let $s = \sup S, t = \sup T$. $\forall x \in S, x \leq s, \forall y \in T, y \leq t \Rightarrow \forall x \in S, \forall y \in T, x + y \leq s + t \Rightarrow s + t$ is an upper bound for $S + T$. We want to show that $s + t$ is the least upper bound. Suppose not. Then $\exists \delta > 0 \mid s + t - \delta$ is an upper bound for $S + T$. Let $\epsilon = \frac{\delta}{2}$.

$$\begin{aligned} \text{Approximation Property} \Rightarrow \exists x \in S \mid s - \epsilon < x \\ \exists y \in T \mid t - \epsilon < y \end{aligned}$$

Then $x + y \in S + T$. $s + t - \delta = s + t - 2\epsilon < x + y$. Contradiction! \square

Proposition. Suppose $S, T \subseteq \mathbb{R}$ such that $\forall x \in S, \forall y \in T, x \leq y$. Then $\sup S$ exists and $\inf T$ exists, and $\sup S \leq \inf T$.

Proof. Any $x \in S$ is a lower bound for T

$\Rightarrow \inf T$ exists

Any $y \in T$ is upper bd for S

$\Rightarrow \sup S$ exists

Suppose $\sup S > \inf T$. Then $S - \sup S - \inf T$. Let $\epsilon = \frac{\delta}{2}$.

Approx $\Rightarrow \exists x \in S \mid \sup S - \epsilon < x$. Similar approx. result $\Rightarrow \exists y \in T \mid \inf T + \epsilon > y$.

$$y < \inf T + \epsilon = \sup S - \epsilon < x$$

Contradiction! $\sup S \leq \inf T$

□

Theorem 6.3. $\mathbb{Z}_{\geq 0} \subseteq \mathbb{R}$ has no upper bound.

Proof. By contradiction. If it did, let $\Psi = \sup \mathbb{Z}_{\geq 0}$. Approx w/ $\epsilon = \frac{1}{2} \Rightarrow \exists n \in \mathbb{Z}_{\geq 0}$ such that $\Psi - \frac{1}{2} < n$. Then $n + 1 \in \mathbb{Z}_{\geq 0}$ and $n + 1 > \Psi + \frac{1}{2} > \Psi$. Contradiction.

□

6.3 Absolute Value

$|\cdot| : \mathbb{R} \rightarrow \mathbb{R}$

$|x| = \begin{cases} x & x \geq 0 \\ -x & x < 0 \end{cases}$ "Distance" between $x, y \in \mathbb{R}$ is $|x - y|$. $|x - y| < \epsilon$ means x, y are " ϵ -close".

Theorem 6.4 (Triangle Inequality).

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

$$|x - z| \leq |x - y| + |y - z|$$

Proof. Easy if $x = 0$ or $y = 0$. If both > 0 , then LHS = $x + y$ = RHS. If both < 0 , then LHS = $-x - y$ = RHS. If $y < 0 < x$, RHS = $x - y$

$$\left. \begin{array}{l} x - y > -x - y \\ x - y > x + y \end{array} \right\} \Rightarrow x - y \geq |x + y|$$

Similar if $x < 0 < y$.

□

7 September 25, 2019

7.1 Archimedean Prop.

Proposition (Archimedean Property). Let $x > 0$ and $y \in \mathbb{R}$. Then $\exists n \in \mathbb{Z} \mid nx > y$.

Proof. Consider $\frac{y}{x}$. From earlier result, $\exists n \in \mathbb{Z}_{\geq 0}$ with

$$n > \frac{y}{x} \iff nx > y$$

□

Corollary 7.0.1. *If $a, x, y \in \mathbb{R}$ with $a \leq x \leq a + \frac{y}{n}$ for every $n \in \mathbb{Z}_{\geq 0}$, then $a = x$.*

Proof. Assume otherwise, so $a < x \iff x - a > 0$.

$$\begin{aligned} \text{Prop} \Rightarrow \exists n \in \mathbb{Z}_{\geq 0} \text{ such that } n(x - a) > y \\ x - a > \frac{y}{n} \\ x > \frac{y}{n} + a \end{aligned}$$

□

7.2 Finite Sets

Notation $[n] = \{m \in \mathbb{Z}_{\geq 0} \mid 0 < m \leq n\}$
 $= \{1, 2, 3, \dots, n\}$

Theorem 7.1. $\forall m, n \in \mathbb{Z}_{\geq 0}$

$$1. \exists \text{ inj. } f : [m] \rightarrow [n] \iff m \leq n$$

$$2. \exists \text{ surj. } f : [m] \rightarrow [n] \iff m \geq n$$

Proof. Proof of both.

1. (\Leftarrow) $m \leq n$ so define $f : [m] \rightarrow [n]$. $f(i) = i$ so f is clearly injective.

(\Rightarrow) Induct on m (fix n). Assume for given m , all n . Suppose $f : [m+1] \rightarrow [n]$ is injective. $\forall i \in [m+1]$, if $i \neq m+1 \Rightarrow f(m+1)$. Define $\bar{f} : [m] \rightarrow [n] \setminus \{f(m+1)\}$. $\bar{f}(i) = f(i)$ so it is stilll injective. Define $h : [n] \setminus \{f(m+1)\} \rightarrow [n-1]$.

$$h(i) = \begin{cases} i & \text{if } i < f(m+1) \\ i-1 & \text{if } i > f(m+1) \end{cases} \quad \text{Easy to show that } h \text{ is injective. Then}$$

$h \circ \bar{f} : [m] \rightarrow [n-1]$ is injective (composition of injective functions).

Inductive hypothesis $\Rightarrow m \leq n-1 \Rightarrow m+1 \leq n$

2. Similar to 1

□

Definition. A set is finite if \exists bijection $f : [n] \rightarrow S$ for some $n \in \mathbb{Z}_{\geq 0}$. If not, S is infinite.

Proposition. Given finite set S , the $n \in \mathbb{Z}_{\geq 0}$ as above is unique.

Proof. Suppose $f : [n] \rightarrow S, g : [m] \rightarrow S$ are bijections. Then let $h : S \rightarrow [n]$ be inverse of f . Then $h \circ g : [m] \rightarrow [n]$ is bijective.

$$\begin{aligned} \text{Thm applied to } h \circ g &\implies m \leq n \\ &\quad n \leq m \\ &\implies n = m \end{aligned}$$

□

Ex

of elements: $|\dot{S}|$ (like magnitude). If S, T are finite sets, then $S \cup T, S \cap T, S \times T, S^T$ are finite. Any subset of S is finite. If $S \subseteq T, |\dot{S}| \leq |\dot{T}|$.

Ex

$\mathbb{Z}_{\geq 0}, \mathbb{Z}, \mathbb{Q}, \mathbb{R}$ are infinite.

Notation: Suppose $f : S \rightarrow T, U \subseteq S$. Then, $f|_U : U \rightarrow T, f|_U(s) = f(s), s \in U$.

Definition. The inclusion of $S \subseteq T$ is $id_T|_S$.

Ex

f injective $\Rightarrow f|_U$ injective. Does not hold for surjectivity.

Definition. For $a \leq b \in \mathbb{R}$, an interval is one of

$$\begin{aligned} [a, b] &= \{a \leq x \leq b \mid x \in \mathbb{R}\} \\ (a, b) &= \{a < x < b \mid x \in \mathbb{R}\} \\ [a, b) &= \{a \leq x < b \mid x \in \mathbb{R}\} \\ (a, b] &= \{a < x \leq b \mid x \in \mathbb{R}\} \end{aligned}$$

or allow a or b to be " ∞ " or " $-\infty$ " for open intervals w/ $-\infty < x < \infty \forall x \in \mathbb{R}$.

Ex

If $a \neq b$, these are infinite sets.

Definition. Some function definitions

$$\begin{array}{ll} \text{If } f : [a, b] \rightarrow \mathbb{R} & \text{then } f + g : [a, b] \rightarrow \mathbb{R} \\ g : [a, b] \rightarrow \mathbb{R} & fg : [a, b] \rightarrow \mathbb{R} \end{array}$$

$$\text{If } c \in \mathbb{R}, cf : [a, b] \rightarrow \mathbb{R}. (cf)(x) = cf(x).$$

Definition. If $f_1, \dots, f_n : [a, b] \rightarrow \mathbb{R}, c_1, \dots, c_n \in \mathbb{R}$, then the corresponding linear combination is

$$\sum_{i=1}^n c_i f_i = c_1 f_1 + c_2 f_2 + \dots c_n f_n$$

7.3 Step Functions

Definition. $f : [a, b] \rightarrow \mathbb{R}$ is a step function if \exists a finite set of real numbers $S = \{x_0, \dots, x_n\} \subset \mathbb{R}$, called a partition for f , with $a = x_0 < x_1 < x_2 < \dots < x_n = b$ and $c_1 \dots c_n \in \mathbb{R}$ such that $\forall i \in [n], \forall x \in (x_{i-1}, x_i), f(x) = c_i$.

$$(i.e. f|_{(x_{i-1}, x_i)} = c_i)$$

Proposition. If $f, g : [a, b] \rightarrow \mathbb{R}$, so are $f + g, fg$.

Proof. Let S be partition for f and let T be partition for g . Idea: Then $S \cup T$ is a partition for $f + g$ and fg . Let $S = \{x_0, \dots, x_m\}, T = \{y_0, \dots, y_n\}$. $S \cup T = \{z_0, \dots, z_p\}$ (is finite by earlier exercise). For any $z_k \in S \cup T$ with $k > 0$, let $k_i =$ greatest element of $S \mid x_i < z_k$. Let $y_j =$ greatest element of $T \mid y_j < z_k$. Then $z_{k-1} =$ a maximum of x_i, y_j and $z_k =$ a minimum of x_{i+1}, y_{j+1} . Hence $(z_{k-1}, z_k) \subset (x_i, x_{i+1}) \cap (y_j, y_{j+1})$
 $\Rightarrow f + g, fg$, constant on (z_{k-1}, z_k) □