Author: Pavel Kocourek

Class Notes - Day 1 - Introduction

- Basic concepts: real numbers, inequalities, intervals, functions, neighborhoods, etc.
- Introduction to proofs and mathematical logic

Basic Concepts

References:

- Chapter A.2 in Efe Ok's book
- Chapter 1 in Craw's book

Real Numbers

- N − natural numbers
 - Intuition: count of objects
 - **Transport of Induction:** For any $S \subseteq \mathbb{N}$, if $1 \in S$ and $n+1 \in S$ for any $n \in S$, then $S = \mathbb{N}$.
 - Operations:
 - Addition
 - Multiplication
 - Order relations:
 - "≥" greater than or equal to
 - ">" strictly greater than
 - 1 is the multiplicative identity
- $\mathbb{N}_0 = \mathbb{N} \cup \{0\}$
 - $\circ \quad 0 \text{ is the additive identity} \\$
- \mathbb{Z} integers
 - Subtraction is the operation inverse to addition

- Q rational numbers
 - Division is the operation inverse to multiplication
 - **Exercise:** Show that $\sqrt{2} \notin \mathbb{Q}$.
- I irrational numbers
 - **Exercise:** Give examples of irrational numbers.
- ℝ real numbers
 - Intuition: filling the "holes" between rational numbers
 - Real numbers are complete.
 - There is a real number between any two distinct rational numbers.
 - There is a rational number between any two distinct real numbers.
 - **Exercise:** Show that $\sqrt{-1} \notin \mathbb{R}$.
- Supremum and Infimum
 - \circ *Upper bound* of a set S
 - \circ sup S the least upper bound of S
 - $\circ \inf S = -\sup(-S)$ the greatest lower bound of S
 - \circ If $\emptyset \neq S \subset \mathbb{R}$ is bounded from above, then $\sup S \in \mathbb{R}$.
 - **Exercise:** Find the supremum and infimum of the following sets:
 - 1. $S = 0.6, 0.66, 0.666, \dots$
 - 2. $T = 1/n : n \in \mathbb{N}$
 - 3. $U = x \in \mathbb{Q} : x^2 < 3$
- Positive / negative rationals and reals:

 - $\circ \ \mathbb{R}_+ = \{ x \in \mathbb{R} : x \ge 0 \}$
 - $\circ \ \mathbb{R}_{++} = \{ x \in \mathbb{R} : x > 0 \}$
 - Similarly, $\mathbb{Q}_{-} = \{x \in \mathbb{Q} : x \leq 0\}$, etc.

Inequalities

- **Proposition:** Let a > b and $c \in \mathbb{R}$, then:
 - $\circ \ a+c>b+c$
 - ac > bc whenever c > 0
 - ac < bc whenever c < 0
- **Exercise:** Prove the *Arithmetic-Geometric Mean Inequality*.

$$\frac{a+b}{2} \ge \sqrt{ab} \quad \forall a, b \in \mathbb{R}_+.$$

Intervals

- Open interval (a, b)
- Closed interval [a, b]
- Half-open intervals (a, b] or [a, b)
- Finite / infinite intervals
- \not Exercise: Let I=(a,b) and J=[c,d] be nondegenerate intervals:
 - 1. Under what conditions is $I \cap J$ an open interval?
 - 2. Under what conditions is $I \cap J$ a closed interval?
 - 3. Is $I \cup J$ an interval?

Functions

A real function: $f:D\to T$

- $D \subseteq \mathbb{R}$ is the domain
- T is the codomain (also known as the target space)
- $f(D) = \{f(x) : x \in D\}$ is the *range*
- f(X) is the *image* of the set $X \subseteq D$
- $f^{-1}(Y) = \{x \in D : f(x) \in Y\}$ is the *preimage* of $Y \subseteq \mathbb{R}$
- Examples:
 - 1. A linear function
 - 2. The distance from point $\bar{x} \in \mathbb{R}$
 - 3. A polynomial
 - 4. A trigonometric function
 - 5. An indicator function (also known as the characteristic function of set S)

$$\mathbf{1}_{S}(x) = \begin{cases} 1, & \text{if } x \in S, \\ 0, & \text{otherwise.} \end{cases}$$

Neighborhoods

- **Definition:** A neighborhood of a point $a \in \mathbb{R}$ is the interval $(a \delta, a + \delta)$ for some $\delta > 0$.
- **Intuition:** It is a collection of points near *a*.
- **Exercise:** Show that an open interval contains a neighborhood of each of its points.

Absolute Value

Definition: The function $|\cdot|:\mathbb{R}\to\mathbb{R}$ defined by

$$|x| = \begin{cases} x, & \text{if } x \ge 0, \\ -x, & \text{if } x < 0 \end{cases}$$

is called the absolute value.

Exercise:

- 1. Characterize the open interval $(a \delta, a + \delta)$ using absolute value.
- 2. Describe the set $\{x \in \mathbb{R} : |7x + 2| < 9\}$ as an interval.
- 3. Prove the *triangle inequality*.

$$|x + y| \le |x| + |y| \quad \forall x, y \in \mathbb{R}.$$

4. Prove that

$$|x - y| \ge ||x| - |y|| \quad \forall x, y \in \mathbb{R}.$$

Proofs

Reference:

Appendix A1.3 in Simon and Bloom's book

Direct Proof

• Direct way of proving $A \Longrightarrow B$:

$$A = A_0 \Longrightarrow A_1 \Longrightarrow A_1 \Longrightarrow A_1 \Longrightarrow \dots \Longrightarrow A_n = B$$

Example:

Theorem A1.1 For any
$$x$$
, y , $z \in \mathbb{R}$, if $x + z = y + z$, then $x = y$.

Proof

1. x + z = y + z.

Hypothesis.

2. There exists (-z) such that z+(-z)=0.

Additive inverse property.

Rule (3).

3. (x + z) + (-z) = (y + z) + (-z). 4. x + (z + (-z)) = y + (z + (-z)). 5. x + 0 = y + 0.

Additive associative property.

Additive identity property.

Implication, converse, and contrapositive:

- 1. $A \Longrightarrow B$ logical statement A implies logical statement B
- 2. $A \iff B A$ is equivalent to B (A holds if and only if B holds)
- 3. $B \Longrightarrow A$ the converse of $A \Longrightarrow B$
- 4. $\neg A$ negation of the logical statement A (also known as not A, or $\sim A$)

5. $\neg B \Longrightarrow \neg A$ – the contrapositive of the implication $A \Longrightarrow B$; is equivalent to $A \Longrightarrow B$

Exercise: Let $a, b \in \mathbb{N}$, and consider the following logical statements:

A: both a and b are odd;

B: $a \cdot b$ is odd;

Formulate the stetements 1.-5. and determine their validity.

Proof by contrapositive

- Instead of proving original statement
 - $A \Longrightarrow B$

prove its contrapositive

- $\neg B \Longrightarrow \neg A$.
- **Exercise:** Prove by contrapositive the following statement:

Let $a \in \mathbb{N}$. If a^2 is odd, then a is odd.

Proof by Contradiction

- Prove that $A \implies B$ by contradiction:
 - 1. **Assume the Opposite**: Suppose that A holds, but B does **not** hold (i.e., $\neg B$ holds).
 - 2. **Derive a Contradiction**: Using logical reasoning and the assumptions A and $\neg B$, derive a statement that is clearly false or contradicts a known fact.
 - 3. **Conclude**: Since the assumption leads to a contradiction, the original implication $A \implies B$ must be true.
- - 1. Prove the statement from the last exercise by contradiction.
 - 2. Prove that there is infinitely many primes.