

Check List For Math104

- **DEF:**
 - operation
 - field
 - 9 axioms ($4 + 4 + 1$)
 - ordered field
 - 6 properties
- prove: $1 > 0$
- **DEF:** completeness of ordered field
 - $(\mathbb{Q}, +, \cdot, >)$ is not complete
- **Def:** bounded, bounded above, bounded below
- **DEF:** \sup_A
- **Consequences of completeness of $(\mathbb{R}, +, \cdot, >)$**
 - Archimedian property (zoom in & out)
 - Existence of integer part of every real & proof
 - **proof:** Denseness of \mathbb{Q}
 - **proof:** Denseness of $\mathbb{R} \setminus \mathbb{Q}$
- **Triangular inequality**
 - with its two corollaries
- **Bernoulli's**
- **Binomial expansion**
- **Cauchy inequality**
- **A-G-H mean:**
 - harmonic mean
 - geometric mean
 - arithmetic mean
- **Def:**
 - **neighborhood** of a for $a \in \mathbb{R}$
 - **Sequence**
 - $(a_n)_n \rightarrow a, a \in \mathbb{R}$ (2 ways)
- **Proof:** Uniqueness of limits
- **Every convergent Sequence is bdd & proof**
- **Algebra of Limits**
 - $a_n \rightarrow a \iff a_n - a \rightarrow 0$
 - $a_n \rightarrow 0 \iff |a_n| \rightarrow 0$
 - $a_n \rightarrow 0, b_n$ bounded $\implies a_n \cdot b_n \rightarrow 0$

- & proof
- $a_n \rightarrow a, b_n \rightarrow b \implies a_n + b_n \rightarrow a + b$
- & proof
 - (i.e. we can multiply ϵ by any constant in \mathfrak{R})
- $a_n \rightarrow a, b_n \rightarrow b \implies a_n \cdot b_n \rightarrow a \cdot b$
- & proof
 - $(-a \cdot b_n + a \cdot b_n)$
- $k \in \mathbb{N}, a_n \rightarrow a \implies a_n^k \rightarrow a^k$
- $b_n \neq 0, b_n \rightarrow b \implies \frac{1}{b_n} \rightarrow \frac{1}{b}$
- & proof (*note: hard)
- $(a_n)_n \geq 0, k \geq 0, a_n \rightarrow a \implies \sqrt[k]{a_n} \rightarrow \sqrt[k]{a}$
- $a > 0$, when $n \rightarrow +\infty, \sqrt[n]{a} \rightarrow 1$
- when $n \rightarrow +\infty, \sqrt[n]{n} \rightarrow 1$
- **Squeeze Theorem & Proof**
- **Monotone Sequence $(a_n)_n$ converges \iff**
 - increasing & bdd above or
 - decreasing & bdd below
 - & proof
- **$(a_n)_n = (1 + \frac{1}{n})^n$ converges**
 - proof
 - definition of e
- **DEF: $+\infty, -\infty$ as limit**
 - i.e. as $n \rightarrow +\infty, (a_n)_n \rightarrow +\infty$
 - 2 ways
- **ratio test, root test**
 - & proof
- **bolzano-Weierstrasss** (or whatever it's called)
 - 2 ways of proof
 - peak point
 - nested interval
- **DEF: Cauchy Sequence**
- **Converge \implies Cauchy**
 - converse does not hold unless in \mathfrak{R}
- **In any metric space, $(b_n)_n$ cauchy with a subsequence:**

$$(b_{k_n})_n \rightarrow b \in \mathfrak{R} \implies b_n \rightarrow b$$
 - & proof

11. Metric Space

- **DEF:**

- topology
 - open / closed set
 - neighborhood
 - basis
 - metric (distance)
 - 3 properties
 - prove the triangular equality in d_p
 - Minkowski's inequality
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12. Topology Induced by a Metric

- topology induced by a metric $T_d (\{\emptyset, \text{union of ...}\})$
 - characterisation
 - open ball / open set w.r.t d
 - **proof:** finite intersections of sets in T_d are also in T_d
 - closed ball / closed set
 - discrete topology (all subsets are open and closed)
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13. Open Sets and Closed Sets

- Properties of unions and intersections:
 - **finite intersections** of **open** sets (def)
 - **arbitrary unions** of **open** sets (def)
 - \implies (due to de morgan's law)
 - **finite unions** of **closed** sets
 - **arbitrary intersections** of **closed** set
 - \implies
 - all **finite** sets are **closed**
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14. Closure

- **DEF:** closure
 - $\overline{F} = F \iff F \text{ closed}$
 - proof: \overline{F} is closed (w.r.t d)
 - \overline{F} is the smallest closed set containing F
 - proof
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15. Normed Space

- **DEF:** $\text{norm}(\|\cdot\|)$

- nonnegativity
 - scalar multiplication
 - triangle inequality
 - $\|\cdot\|_p$ for $p \geq 1$, Minkowski's Inequality
 - **def:** metric induced by norm
 - Restrictions of normed space
 - X must be vector space
 - translation invariant
 - $d_{\|\cdot\|}$ takes all non-negative values in \mathbb{R}
 - a result of λ multiplication
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16. Sequence in Metric Space

- **def:**
 - Sequence in a metric space
 - Convergence: $(x_n)_n \rightarrow x_0 \in X$, w.r.t d (3 ways)
- 3 properties for convergent Sequence (say, $\rightarrow x_0$) in metric spaces
 - unique limit
 - every subsequence converge
 - bounded w.r.t d (meaning ..?)
- Extra 3 properties in normed spaces (normed space gives us addition, zero, etc.)
- **DEF:** characterisation of closures / closed sets via sequences
- 2 techniques to prove $F \subset X$ is closed / not closed

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17. Accumulation Points

- **Def:** accumulation point
 - **Proof:** $\overline{A} = A \cup A'$, where $A' :=$ accumulation points of A ,
 - prove: $A \cup A' \subset \overline{A}$
 - prove: $\overline{A} \subset A \cup A'$
 - ex: $\overline{(a, b) \cup \{c\}} = ((a, b) \cup \{c\}) \cup ((a, b) \cup \{c\})' = (a, b) \cup \{c\} \cup [a, b] = [a, b] \cup \{c\}$
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18. Cauchy Sequences In Metric Space

- **Def:** Cauchy sequence in metric space
- Cauchy and convergence
 - the key is to note the difference: Cauchy only concerns d and all the elements in the sequence, while convergence will also need one extra point: the limit. i.e. we need to think about the ambient space

- **Def:** Complete metric space (now we include the extra point)
 - **proof:** Complete \implies closed
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19. Limits of Functions

- **Def:** accumulation point x_0 of A , for $x_0 \in \mathbb{R}, A \subset \mathbb{R}$
 - 3 ways
 - **Def:** x_0 isolated point of A , for $A \subset \mathbb{R}, x_0 \in A$
 - **Def:** $\lim_{x \rightarrow x_0} f(x) = l$, for $f : A \rightarrow \mathbb{R}$, and x_0 a.c point of A .
 - 3 ways
 - $+\infty, -\infty$ as limits
 - $+\infty, -\infty$ as A.C. points
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20. Characterisation of Accumulation Points

- The following three are equivalent
 - x_0 is an A.C point of A
 - Every neighbourhood of x_0 contains infinitely many elements of A , different from x_0
 - there exists a sequence $(x_n)_{n \in \mathbb{N}}$ in A , all of whose terms are pairwise distinct, such that $x_n \rightarrow x_0$
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21. Characterisation of Limits via Limits of Sequences

- $\lim_{x \rightarrow x_0} f(x) = l$ vs $f(x_n) \rightarrow l$, when $x_n \rightarrow x_0$
 - Corollary: Algebra of limits
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22. Continuity

- **Def:** f is continuous at x_0
 - 3 ways
 - Compare to limits, we now really care about $f(x_0)$
 - consider x_0 to be an isolated point
 - Proof continuity
 - by ϵ definition
 - by limit of sequence (i.e. when not an isolation point)
 - **Def:** Continuity via limits of Sequence
 - **Thm:** Continuity of algebra of functions $(f + g, \lambda \cdot f, f \cdot g, \frac{f}{g})$
 - **Thm:** Composition of functions, $g \circ f$, preserves continuity
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23. Continuity as a Local Property

- Continuity is a local property

- if f is cont. at x_0 , then f is bounded in a neighbourhood of x_0
 - Local preservation of sign and points of continuity
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25. Continuous functions on closed intervals

- Every continuous function $f : [a, b] \rightarrow \mathbb{R}$ is bounded.
 - (Stronger) Every continuous function $f : [a, b] \rightarrow \mathbb{R}$ has a maximal value and minimal value.
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26. IVT

- IVT
 - **Def:** IVT
 - **proof:** IVT
 - 2 ways
 - 3 other forms
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27. Applications of IVT

- Every positive number has a unique n-th root
 - Each polynomial of odd degree has a root in \mathbb{R}
 - Fix point theorem
 - **Def:** Interval
 - Continuous images of intervals are intervals
 - Continuous on $I + 1$ to $1 \implies$ strictly monotone
 - $f : I \rightarrow \mathbb{R}$ continuous and 1-1
 - $\implies f^{-1} : f(I) \rightarrow I$ is continuous, and has the same kind of monotonicity
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28. Continuous functions on metric spaces

- **Def:** Let $(X, d_x), (Y, d_y)$ be metric spaces, let $f : X \rightarrow Y$, f is continuous at $x_0 \in X$
 - 2 ways
 - **Def:** $f^{-1}(A), A \subset Y$
 - $f^{-1}(A)$ is well defined $\forall A \subset Y$, whether the function $f^{-1} : Y \rightarrow X$ is well defined or not
 - $B \subset f^{-1}(A) \iff f(B) \subset A$
 - f continuous $\iff f$ inverts open sets to open sets (i.e. $f^{-1}(U)$ open in (X, d_x) , for every $U \subset Y$, open in (Y, d_y)).
 - proof
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29. Compact Sets

- **Def:** open cover of K , $K \subset X$ in (X, d)
 - **Def:** subcover $A' \subset A$
 - **Def:** (X, d) compact
 - **Def:** compact subset
 - $K \subset X$, K compact $\implies K$ closed and bounded in (X, d)
 - the converse is not always true
 - proof
 - Thm: Continuous Functions send compact sets to compact sets.
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30. Sequentially Compactness

- **Def:** (X, d) Sequentially compact
 - Sequentially compact \implies closed
 - not closed \implies not sequentially compact
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31. Differentiability

- **Def:** f differentiable at x_0
 - **def:** derivative of f at x_0
 - **Proof:** differentiable \implies continuous
 - Rules of differentiation
 - 4
 - **Proof:** Chain rule
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32. Local Extrema

- Thm: $f \uparrow \implies f'(x) \geq 0, \forall x \in (a, b); \dots$
 - $f'(x)$ can be zero even strictly increasing, consider $x^3, x = 0$
 - however, $f'(x) > 0 \implies f$ strictly increasing...
 - **def:** local extremum
 - Fermat's Prop: local extremum at x_0 and $f'(x_0)$ exists $\implies f'(x_0) = 0$
 - **def:** critical point
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33. Rolle's, MVT, L' Hopital

- Rolle's Theorem
 - proof
- Mean Value Theorem
 - proof
- L' Hopital
 - **Def:** Cauchy's Generalised Mean Value Theorem

34. Uniform Continuity

- **Def:** Uniform Continuity
 - $f : (X, d_x) \rightarrow (Y, d_y)$ continuous, (X, d_x) compact $\implies f$ uniformly continuous
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35. Riemann Integration

- X_I characteristic function
 - $\int X_I := \text{length of } I$
 - **Def:** step function ϕ
 - equivalence: $\phi(x) = \sum c_i X_{(x_{i-1}, x_i)}$
 - observation:
 - bounded support
 - continuity
 - $\int \phi$
 - observation: adding subset $\{y_0, y_1, \dots, y_m\}$ to $\{x_0, x_1, \dots, x_n\}$ of ϕ
 - Linearity of integral for step function
 - $\phi(x) \geq \psi(x), \forall x \in \mathbb{R}$
 $\iff \int \phi \geq \int \psi$
 - **def:** Riemann Integrable (R.I.)
 - prop: step functions are R.I.
 - 2 properties of R.I. f :
 - f bounded
 - f has bounded support
 - Theorem: R.I. f with bounded support \iff
 - $\int f$
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36. R.I. Proof & Corollary

- 2 criterions
- 2 corollary
- 4 basic properties
- Thm: Any monotone function $f : [a, b] \rightarrow \mathbb{R}$ is Riemann Integrable.
- Thm: Any continuous function $f : [a, b] \rightarrow \mathbb{R}$ is Riemann Integrable.