

21-235 Math Studies Analysis I

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Chapter 1

1.1 Ordered Fields (Review)

Definition 1.1.1: Order

Let E be a set. An *order* on E is a relation $<$ on E such that for all $x, y, z \in E$:

1. (Trichotomy) Exactly one of the following holds: $x < y$, $x = y$, or $x > y$.
2. (Transitivity) If $x < y$ and $y < z$, then $x < z$.

Example 1.1.1 (Examples of Ordered Sets)

1. This definition develops orders on basic number systems: e.g. \mathbb{Z} , \mathbb{Q} , and \mathbb{R} .
2. Define \lesssim on \mathbb{Z} as follows: We say that $m \lesssim n$ for $m, n \in \mathbb{Z}$ if:
 - (a) m is even and n is odd
 - (b) m, n are even and $m < n$
 - (c) m, n are odd and $m < n$.

Key Concepts:

- upper/lower bounds of sets
- bounded sets
- max/min
- supremum/infimum
- supremum/infimum property: An ordered set E satisfies such a property if every nonempty set $A \subseteq E$ that's bounded above/below has a supremum/infimum in E .
- Fact: $\sup \text{ prop} \implies \inf \text{ prop}$

Definition 1.1.2: Ordered Field

Let \mathbb{F} be a field with order $<$. We say that \mathbb{F} is an *ordered field* provided that:

1. For all $x, y, z \in \mathbb{F}$, if $x < y$, then $x + z < y + z$.
2. For all $x, y \in \mathbb{F}$, if $0 < x$ and $0 < y$, then $0 < x \cdot y$.

Example 1.1.2

\mathbb{Q} is a field.

Facts of any ordered field:

1. $0 < 1$
2. $\nexists x \in \mathbb{F}$ such that $x^2 = -1$.

Definition 1.1.3: Ordered Subfield, Homomorphism, Isomorphism

Let \mathbb{F} be an ordered field.

1. A set $\mathbb{K} \subseteq \mathbb{F}$ is called an *ordered subfield* if \mathbb{K} is an algebraic subfield and \mathbb{K} is an ordered field equipped with $<$ from \mathbb{F} .
2. Let \mathbb{G} be an ordered field and let $f : \mathbb{F} \rightarrow \mathbb{G}$. We say that f is an *ordered field homomorphism* if it's a field homomorphism and $f(x) < f(y)$ whenever $x < y$.
3. f is an *ordered field isomorphism* if f is an ordered field homomorphism and f is bijective.

Note:

1. If $f : \mathbb{F} \rightarrow \mathbb{G}$ is an ordered field homomorphism, $f(\mathbb{F})$ is an ordered subfield of \mathbb{G} .
2. OF property $\implies f$ is injective.
3. \therefore every ordered field homomorphism $f : \mathbb{F} \rightarrow \mathbb{G}$ is such that f induces a bijection $f : \mathbb{F} \rightarrow f(\mathbb{F}) \subseteq \mathbb{G}$.

Theorem 1.1.1 \mathbb{Q} is the smallest ordered field. More precisely, if \mathbb{F} is an ordered field, then there exists a canonical ordered field homomorphism $f : \mathbb{Q} \rightarrow \mathbb{F}$.

Upshot/notation abuse: We identify $f(\mathbb{Q}) = \mathbb{Q}$ to view $\mathbb{Q} \subseteq \mathbb{F}$. In turn, $\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subseteq \mathbb{F}$.

1.2 Types of Ordered Fields

Definition 1.2.1: Archimedean, Dedekind complete

Let \mathbb{F} be an ordered field.

1. We say that \mathbb{F} is Archimedean if $\forall 0 < x \in \mathbb{F}, \exists n \in \mathbb{N}$ such that $n > x$.
2. We say that \mathbb{F} is Dedekind complete if it satisfies the supremum property.

Facts:

1. \mathbb{Q} is Archimedean.
2. If \mathbb{F} is Dedekind complete, then $\forall 0 < x \in \mathbb{F}$ and $\forall 0 < n \in \mathbb{N}$, $\exists! 0 < y \in \mathbb{F}$ such that $y^n = x$.
3. \mathbb{Q} is not Dedekind complete. ($\sqrt{2}$ is a counterexample.)

Theorem 1.2.1

Suppose \mathbb{F} is a Dedekind complete ordered field. Then \mathbb{F} is Archimedean.

Proof. If not, then $\mathbb{N} \subset \mathbb{F}$ is bounded above, and so the supremum property provides $x \in \mathbb{F}$ such that $x = \sup \mathbb{N}$. But then $x - 1$ is an upper bound for \mathbb{N} , so there exists $n \in \mathbb{N}$ such that $x - 1 < n$. Hence $x < n + 1$, which contradicts the definition of x as an upper bound. Therefore, \mathbb{F} is Archimedean. \odot

1.3 Dedekind Completion

Throughout this section, let \mathbb{F} be an Archimedean ordered field.

Definition 1.3.1: Dedekind cut

We say a set $C \subseteq \mathbb{F}$ is *Dedekind cut* if:

1. $C \neq \emptyset$ and $C \neq \mathbb{F}$.
2. If $p \in C$ and $q \in \mathbb{F}$ such that $q < p$, then $q \in C$.
3. If $p \in C$, then $\exists r \in C$ such that $p < r$.

We will write \mathbb{F}^* for the set of all Dedekind cuts in \mathbb{F} . It is called the *Dedekind completion* of \mathbb{F} .

Note:

Let $C \subseteq \mathbb{F}$ be a cut. Then:

1. If $p \in C$, then $q \notin C$, then $p < q$.
2. If $r \notin C$, and $r < s \in \mathbb{F}$, then $s \notin C$.

Example 1.3.1 (Cut examples)

1. Let $q \in \mathbb{F}$ and define $C_q = \{p \in \mathbb{F} \mid p < q\}$. Then C_q is a cut.

Proof. (a) $q - 1 < q \implies q - 1 \in C_q$. $q \not< q \implies q \notin C_q \implies C_q \neq \mathbb{F}$.

(b) Let $p \in C_q$. Suppose $s \in \mathbb{F}$ such that $s < p$. Then $s < q \implies s \in C_q$.

(c) Let $p \in C_q$. Then $p < \frac{p+q}{2} < q \implies \frac{p+q}{2} \in C_q$. ☺

2. Suppose \mathbb{F} is such that $\nexists x \in \mathbb{F}$ such that $x^2 = 2$. Let $C = \{p \in \mathbb{F} \mid p \leq 0 \text{ or } 0 < p^2 < 2\}$. Then C is a cut.

Proof. (a) $1 \in C$ and $1^2 = 1 < 2$. $2 \notin C$ and $2^2 = 4 > 2$.

(b) Let $p \in C$ and $q \in \mathbb{F}$ such that $q < p$. If $q \leq 0$, then $q \in C$ trivially. Suppose $0 < q < p$. Then $0 < q^2 < p^2 < 2$, so $q \in C$.

(c) Let $p \in C$. If $p \leq 0$, then $1 \in C$ and $p < 1$, so we're done. Suppose $0 < p^2 < 2$. Note, $0 < 2 - p^2$, so $\frac{2p+1}{2-p^2} > 0$. Then we can define $r = 1 + \frac{2p+1}{2-p^2} \geq \max(1, \frac{2p+1}{2-p^2})$. Then $(p + 1/r)^2 = p^2 + \frac{2p}{r} + \frac{1}{r^2}$. We have:

$$\begin{aligned} p^2 + \frac{2p}{r} + \frac{1}{r^2} &< p^2 + \frac{2p}{r} + \frac{1}{r} \\ &= p^2 + \frac{2p+1}{r} \\ &\leq p^2 + 2 - p^2 \\ &= 2. \end{aligned}$$

So, $p < p + 1/r < 2$ and $p + 1/r \in C$. ☺

1.3.1 Ordering \mathbb{F}^*

Lemma 1.3.1

The following hold:

1. If $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$, then exactly one holds:
 - $\mathcal{A} \subset \mathcal{B}$
 - $\mathcal{A} = \mathcal{B}$
 - $\mathcal{B} \subset \mathcal{A}$
2. If $\mathcal{A}, \mathcal{B}, \mathcal{C} \in \mathbb{F}^*$ and $\mathcal{A} \subset \mathcal{B}$ and $\mathcal{B} \subset \mathcal{C}$, then $\mathcal{A} \subset \mathcal{C}$.

Proof. Proof of 2 is trivial, as well as the equality part for 1.

- If $\mathcal{A} = \mathcal{B}$, we're done.
- Suppose $\exists b \in \mathcal{B} \setminus \mathcal{A}$. If $a \in \mathcal{A}$, then $a < b$, but \mathcal{B} is a cut so $a \in \mathcal{B}$, so $\mathcal{A} \subset \mathcal{B}$.
- Suppose $\exists a \in \mathcal{A} \setminus \mathcal{B}$. Then $a < b$ for all $b \in \mathcal{B}$, so $a \in \mathcal{B}$, so $\mathcal{B} \subset \mathcal{A}$.

⊕

Definition 1.3.2: Order on cuts

Given $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$, we say that $\mathcal{A} < \mathcal{B}$ if $\mathcal{A} \subset \mathcal{B}$. The lemma above shows that this is in fact an order.

Lemma 1.3.2

Let $E \subseteq \mathbb{F}^*$ be nonempty and bounded above. Then $\mathcal{B} = \bigcup_{\mathcal{A} \in E} \mathcal{A}$ is a cut.

Proof. 1. Since $E \neq \emptyset$, there exists $\mathcal{A} \in E$. So $\mathcal{A} \neq \emptyset$, hence $\mathcal{B} \neq \emptyset$.

Since E is bounded above, there exists $\mathcal{C} \in \mathbb{F}^*$ such that $\mathcal{A} \subset \mathcal{C}$ for all $\mathcal{A} \in E$. Since \mathcal{C} is a cut, there is $q \in \mathbb{F}$ such that $q \notin \mathcal{C}$. Then $q \notin \mathcal{A}$ for all $\mathcal{A} \in E$, so $q \notin \mathcal{B}$.

2. Let $p \in \mathcal{B}$ and $q \in \mathbb{F}$ such that $q < p$. Since \mathcal{B} is a union of cuts, it follows that $p \in \mathcal{A}$ for some $\mathcal{A} \in E$. Since \mathcal{A} is a cut, $q \in \mathcal{A} \subseteq \mathcal{B}$.

3. Let $p \in \mathcal{B}$. Then $p \in \mathcal{A}$ for some $\mathcal{A} \in E$. Since \mathcal{A} is a cut, there exists $r \in \mathcal{A}$ such that $p < r$. Since $\mathcal{A} \subset \mathcal{B}$, we have $r \in \mathcal{B}$.

⊕

Theorem 1.3.1

\mathbb{F}^* equipped with the order $<$ satisfies the supremum property.

Proof. Let $E \subseteq \mathbb{F}$ be a nonempty set that is bounded above. From last time, we know that $\mathcal{B} = \bigcup_{\mathcal{A} \in E} \mathcal{A}$ is a cut. We claim that $\mathcal{B} = \sup E$.

If $\mathcal{A} \in E$, then $\mathcal{A} \subseteq \mathcal{B}$. And so $\mathcal{A} \leq \mathcal{B}$, so \mathcal{B} is an upper bound for E .

Next, suppose that $\mathcal{C} \in \mathbb{F}^*$ is an upper bound of E . This means that $\mathcal{A} \leq \mathcal{C}$ for every $\mathcal{A} \in E$, meaning $\mathcal{A} \subseteq \mathcal{C} \forall \mathcal{A} \in E$. So $\mathcal{B} \subseteq \mathcal{C}$. As such, $\mathcal{B} \leq \mathcal{C}$, so $\mathcal{B} = \sup E$.

⊕

Remark: In none of the results leading up to this theorem did we use that \mathbb{F} is anything other than an ordered set. This shows that the cut construction of Dedekind works in general for ordered sets and yields \mathbb{F}^* that satisfies the supremum property. Also, $\{C_p \mid p \in \mathbb{F}\} \subseteq \mathbb{F}^*$.

1.3.2 Addition

Idea: $\mathbb{F} \cong \{C_p \mid p \in \mathbb{F}\}$.

Lemma 1.3.3

Let $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$. Then $C = \{a + b \mid a \in \mathcal{A}, b \in \mathcal{B}\}$ is a cut.

Proof. Claim: $\mathcal{A}, \mathcal{B} \neq \emptyset \implies C \neq \emptyset$.

\mathcal{A}, \mathcal{B} are cuts, so $\exists M_1, M_2 \in \mathbb{F}$ such that $a < M_1$ for all $a \in \mathcal{A}$ and $b < M_2$ for all $b \in \mathcal{B}$. Then $a + b < M_1 + M_2$ for all $a \in \mathcal{A}, b \in \mathcal{B}$, so $a + b < M_1 + M_2$, meaning $M_1 + M_2 \notin C$.

Also, let $c = a + b \in C$ for $a \in \mathcal{A}, b \in \mathcal{B}$. Let $q < c \implies q - a < b \implies q - a \in \mathcal{B}$. Hence, $q = a + (q - a) \in C$.

Thirdly, let $c = a + b \in C$ for $a \in \mathcal{A}, b \in \mathcal{B}$. Since $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$, $\exists r_a, r_b$ such that $a < r_a \in \mathcal{A}, b < r_b \in \mathcal{B}$. Then $c = a + b < r_a + r_b$, so $r_a + r_b \in C$.

As such, C is a cut. ☺

Before we define addition, we need to define the negative of a cut.

Heuristic: What we want is that $-C_1 = C_{-1}$. The way we do this is by defining $C_{-p} = \{q \in \mathbb{F} \mid \exists p > q : p \in -C_p^C\}$. This is the same as $\{q \in \mathbb{F} \mid \exists p > q : -p \notin C_p\}$.

Now we study $\{q \in \mathbb{F} \mid \exists p > q : -p \notin C\}$.

Lemma 1.3.4

Let $C \in \mathbb{F}^*$. Then $\{q \in \mathbb{F} \mid \exists p > q : -p \notin C\}$ is a cut.

Definition 1.3.3: Addition

For $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$, we define $\mathcal{A} + \mathcal{B} = \{a + b \mid a \in \mathcal{A}, b \in \mathcal{B}\}$ and $-\mathcal{A} = \{q \in \mathbb{F} \mid \exists p > q : -p \notin \mathcal{A}\}$.

Theorem 1.3.2

Define $0 = C_0 \in \mathbb{F}^*$. The following hold:

1. $\mathcal{A}, \mathcal{B} \in \mathbb{F}^* \implies \mathcal{A} + \mathcal{B} \in \mathbb{F}^*$.
2. $\mathcal{A}, \mathcal{B} \in \mathbb{F}^* \implies \mathcal{A} + \mathcal{B} = \mathcal{B} + \mathcal{A}$.
3. $\mathcal{A}, \mathcal{B}, \mathcal{C} \in \mathbb{F}^* \implies (\mathcal{A} + \mathcal{B}) + \mathcal{C} = \mathcal{A} + (\mathcal{B} + \mathcal{C})$.
4. $\mathcal{A} \in \mathbb{F}^* \implies \mathcal{A} + 0 = \mathcal{A}$.
5. $\mathcal{A} \in \mathbb{F}^* \implies \mathcal{A} + (-\mathcal{A}) = 0$.

Proof. Easy proof, too lazy to write out. ☺

Also: $\mathcal{A}, \mathcal{B}, \mathcal{C} \in \mathbb{F}^*$ and $\mathcal{A} < \mathcal{B} \implies \mathcal{A} + \mathcal{C} < \mathcal{B} + \mathcal{C}$.

Important Remark: The Archimedean property is actually needed for the above theorem in order to prove the 5th condition.

1.3.3 Multiplication

Lemma 1.3.5

Let $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$ such that $\mathcal{A}, \mathcal{B} > 0$. Then $C = \{p \in \mathbb{F} \mid p \leq 0\} \cup \{ab \mid a \in \mathcal{A}, b \in \mathcal{B}, a, b > 0\}$ is a cut.

Lemma 1.3.6

Let $\mathcal{A} \in \mathbb{F}^*$ be such that $\mathcal{A} > 0$. Then $C = \{p \in \mathbb{F}^* \mid p \leq 0\} \cup \{0 < q \in \mathbb{F} \mid \exists p > q : p^{-1} \notin \mathcal{A}\}$ is a cut.

Definition 1.3.4: Multiplication

Let $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$. We define multiplication as:

1. If $\mathcal{A}, \mathcal{B} > 0$, then $\mathcal{A} \cdot \mathcal{B} = \{ab \mid 0 < a \in \mathcal{A}, 0 < b \in \mathcal{B}\}$.
2. If $\mathcal{A} = 0$ or $\mathcal{B} = 0$, then $\mathcal{A} \cdot \mathcal{B} = 0$.
3. If $\mathcal{A} > 0$ and $\mathcal{B} < 0$, then $\mathcal{A} \cdot \mathcal{B} = -(\mathcal{A} \cdot (-\mathcal{B}))$.
4. If $\mathcal{A} < 0$ and $\mathcal{B} > 0$, then $\mathcal{A} \cdot \mathcal{B} = -((-\mathcal{A}) \cdot \mathcal{B})$.
5. If $\mathcal{A}, \mathcal{B} < 0$, then $\mathcal{A} \cdot \mathcal{B} = (-\mathcal{A}) \cdot (-\mathcal{B})$.

We define multiplication inversion via:

1. If $\mathcal{A} > 0$, then $\mathcal{A}^{-1} = \{q \in \mathbb{F} \mid \exists p > q : p^{-1} \notin \mathcal{A}\}$.
2. If $\mathcal{A} < 0$, then $\mathcal{A}^{-1} = -(-\mathcal{A})^{-1}$.

Theorem 1.3.3

Set $1 = C_1$. The following hold:

1. If $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$, then $\mathcal{A} \cdot \mathcal{B} \in \mathbb{F}^*$.
2. If $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$, then $\mathcal{A} \cdot \mathcal{B} = \mathcal{B} \cdot \mathcal{A}$.
3. If $\mathcal{A}, \mathcal{B}, \mathcal{C} \in \mathbb{F}^*$, then $(\mathcal{A} \cdot \mathcal{B}) \cdot \mathcal{C} = \mathcal{A} \cdot (\mathcal{B} \cdot \mathcal{C})$.
4. If $\mathcal{A} \in \mathbb{F}^*$, then $\mathcal{A} \cdot 1 = \mathcal{A}$.
5. If $\mathcal{A} \in \mathbb{F}^*$, then $\mathcal{A} \cdot \mathcal{A}^{-1} = 1$.

Also if $\mathcal{A}, \mathcal{B} \in \mathbb{F}^*$ and $\mathcal{A}, \mathcal{B} > 0$, then $\mathcal{A} \cdot \mathcal{B} > 0$.

Theorem 1.3.4

If $\mathcal{A}, \mathcal{B}, \mathcal{C} \in \mathbb{F}^*$, then $\mathcal{A} \cdot (\mathcal{B} + \mathcal{C}) = \mathcal{A} \cdot \mathcal{B} + \mathcal{A} \cdot \mathcal{C}$.

We now know that \mathbb{F}^* is an ordered field.

1.4 Robert Rec

Theorem 1.4.1

\mathbb{Q} is the smallest ordered field.

Proof. Let \mathbb{F} be any ordered field. Let $1 \in \mathbb{F}$. Let $\iota : \mathbb{N} \rightarrow \mathbb{F}$, $n \mapsto 1 + \dots + 1$ n times. Then $\iota(-n) = -\iota(n)$ for $n \in \mathbb{N}_0$ and $-n \in \mathbb{Z}^-$.

Then we say $\iota(p/q) = \iota(p)\iota(q)^{-1}$ for $p/q \in \mathbb{Q}$. ⊙

Corollary 1.4.1 Every ordered field is infinite

$\iota[\mathbb{Q}] \subseteq \mathbb{F}$ is infinite.

Roots

Let \mathbb{F} be a Dedekind complete ordered field, $0 < x \in \mathbb{F}$, $n \in \mathbb{N}$. Then $\exists! y \in \mathbb{F}$ such that $y > 0$ and $y^n = x$.

Proof. $n = 1$ is silly. Assume $n \geq 2$. Let $E = \{z \in \mathbb{F} \mid z > 0 \text{ and } z^n < x\}$. Then E is nonempty and bounded above by x . Let $y = \sup E$. We claim that $y^n = x$.

We want to show that $y^n \not> x$ and $y^n \not< x$.

Lemma 1.4.1

In any commutative ring R , $b^n - a^n = (b - a)(b^{n-1} + b^{n-2}a + \cdots + ba^{n-2} + a^{n-1})$.

And hence for $0 < a < b$ in \mathbb{F} , we have $0 < b^n - a^n = (b - a)nb^{n-1}$.

Suppose $y^n < x$, so $x - y^n > 0$. We define $h = \frac{1}{2} \min\left(1, \frac{x - y^n}{n(y+1)^{n-1}}\right)$. $0 < h < 1$, also $0 < h < \frac{x - y^n}{n(y+1)^{n-1}}$.

Then, by the inequality below the lemma, we have

$$\begin{aligned} 0 &< (y + h)^n - y^n \\ &< hn(y + h)^{n-1} \\ &< hn(y + 1)^{n-1} \\ &< x - y^n, \end{aligned}$$

so $(y + h)^n < x$, which contradicts the definition of y as the supremum. ⊙

Definition 1.4.1: Ring*

A ring is a field where actually we don't care about inverses anymore.

Definition 1.4.2: Domain

R is a domain when $xy = 0 \implies x = 0 \wedge y = 0$.

Let R be a ring. For $(r, s) \in R \times R \setminus \{0\}$, we say $(r, s) \sim (r', s')$ if $rs' = r's$.

The field of fractions, $\text{Frac}(R)$ is the set of equivalence classes of $R \times R \setminus \{0\}$ under \sim equipped with the operations $[(r, s)] + [(r', s')] = [(rs' + r's, ss')]$ and $[(r, s)] \cdot [(r', s')] = [(rr', ss')]$.

We check that $[(r, s)] \cdot [(s, r)] = [(rs, sr)] = [(1, 1)]$.

Let \mathbb{F} a field, \mathbb{F}^x its polynomial ring. Let $\mathbb{F}(x)$ be the field of fractions of \mathbb{F}^x . Then $\mathbb{F}(x) := \text{Frac}(\mathbb{F}^x)$ is the field of rational functions in x with coefficients in \mathbb{F} .

Given $p, q \in \mathbb{F}^x$, say $p/q > 0$ if p and q have the same sign. Say $f, g \in \mathbb{F}(x)$, that $f > g$ when $f - g > 0$.

Theorem 1.4.2

$\mathbb{F}(x)$ is never Archimedean.

Proof. x is an upper bound for all $n \in \mathbb{N}$. ⊙

Note:

If \mathbb{F} is Archimedean, $|\mathbb{F}| \leq 2^{\aleph_0}$.

Theorem 1.4.3

Let λ be an infinite cardinal. Then there is an ordered field of cardinality λ .

Corollary 1.4.2

The Archimedean property is not a first-order property.

1.5 Completeness

Lemma 1.5.1

Suppose \mathbb{F} is an ordered field that is not Dedekind complete. Then \exists an infinite $E \subseteq \mathbb{F}$ such that:

1. E bounded above, $\emptyset \neq U(E)$ is open, $\emptyset \neq U(E)^C$ is open.
2. $a \in U(E)^C, b \in U(E) \implies a < b$.
3. $f : \mathbb{F} \rightarrow \mathbb{F}$ with $f(x) = \begin{cases} 1 & x \in U(E) \\ 0 & x \in U(E)^C \end{cases}$ is differentiable with $f' = 0$.

Theorem 1.5.1 Characteristics of Dedekind Completeness

Let \mathbb{F} be an ordered field. The following are equivalent:

1. \mathbb{F} is Dedekind complete.
2. \mathbb{F} has the intermediate value property: If $f : [a, b] \rightarrow \mathbb{F}$ is continuous and $\min(f(a), f(b)) < c < \max(f(a), f(b))$, then $\exists x \in [a, b]$ such that $f(x) = c$.
3. \mathbb{F} satisfies the mean value property: If $f : [a, b] \rightarrow \mathbb{F}$ is continuous and differentiable on (a, b) , then $\exists x \in (a, b)$ such that $f'(x) = \frac{f(b)-f(a)}{b-a}$.
4. \mathbb{F} satisfies Cauchy mean value property: If $f, g : [a, b] \rightarrow \mathbb{F}$ are both continuous and differentiable on (a, b) , then $\exists x \in (a, b)$ such that $\frac{f'(x)}{g'(x)} = \frac{f(b)-f(a)}{g(b)-g(a)}$.
5. \mathbb{F} satisfies the extreme value property: If $f : [a, b] \rightarrow \mathbb{F}$ is continuous, then f attains a maximum and minimum on $[a, b]$.

Proof. $1 \implies 2$: Let $f : [a, b] \rightarrow \mathbb{F}$ and continuous. WLOG, assume $f(a) < c < f(b)$. Define $E = \{x \in [a, b] \mid f(x) < c\}$. E is nonempty and bounded above by b . Let $x = \sup E$. We claim that $f(x) = c$. Since f is continuous, $\exists \kappa > 0$ such that $f(t) < c \forall t \in [a, a + \kappa]$ and $f(t) > c \forall t \in [b - \kappa, b]$. So, $a + \frac{\kappa}{2} < x < b - \frac{\kappa}{2}$.

Suppose BWOC $f(x) < c$. Again by continuity, $\exists \delta > 0$ such that $f(t) < c$ for all $t \in B(x, \delta) \subseteq [a, b]$. Then $x + \frac{\delta}{2} \in E$, contradiction.

Then suppose BWOC $f(x) > c$. Again, $\exists \delta > 0$ such that $f(t) > c$ for all $t \in B(x, \delta) \subseteq [a, b]$. Then $\exists z \in E$ such that $x - \frac{\delta}{2} < z \leq x$ and $f(z) < c$. But then $c < f(z) < c$, contradiction.

So $f(x) = c$ by trichotomy.

$2 \implies 1$: We'll show $\neg 1 \implies \neg 2$. Suppose \mathbb{F} is not Dedekind complete. Then we can let $f : \mathbb{F} \rightarrow \mathbb{F}$ be the strange function from the lemma, and we can pick $a < b$ with $a \in U(E)^C$ and $b \in U(E)$. Then f is continuous on $[a, b]$, $f(a) = 0 < 1 = f(b)$, but there is not $x \in [a, b]$ with $f(x) = \frac{1}{2}$, by construction.

$1 \implies 5$: First we claim that if \mathbb{F} is Dedekind and $f : [a, b] \rightarrow \mathbb{F}$ is continuous, then $f([a, b]) \subseteq \mathbb{F}$ is a bounded set. We prove the claim.

Consider $E = \{x \in [a, b] \mid f([a, x]) \text{ is bounded}\}$. $a \in E$ and E is bounded, so we can let $s = \sup E$. Next note that by continuity, if $[c, d] \subseteq [a, b]$ such that $f([c, d])$ is bounded, then $\exists \delta > 0$ such that $f([a, b] \cap [c - \delta, d + \delta])$ is bounded. Using this, deduce in turn that $a < s$, $s = \max E$, and $s = b$.

So now suppose \mathbb{F} is Dedekind complete and let $f : [a, b] \rightarrow \mathbb{F}$ be continuous. The claim establishes that $f([a, b]) \subseteq \mathbb{F}$ is a bounded set, so we can let $\begin{cases} \mu = \inf f([a, b]) \\ \lambda = \sup f([a, b]) \end{cases}$. Suppose BWOC that $f(x) < \lambda$ for all $x \in [a, b]$. Then the function $g : [a, b] \rightarrow \mathbb{F}$ defined by $g(x) = \frac{1}{\lambda - f(x)}$ is continuous and positive. So by the claim, there is $k > 0$ such that $g(x) \leq k$ for all $x \in [a, b]$. But then

$$\frac{1}{\lambda - f(x)} \leq k \implies \frac{1}{k} \leq \lambda - f(x) \implies f(x) \leq \lambda - \frac{1}{k},$$

for all $x \in [a, b]$. But this contradicts the definition of λ , as we just found a better upper bound.

Therefore, there does exist $M \in [a, b]$ such that $f(M) = \lambda$, which is $\max f([a, b])$.

The min follows from a similar argument.

5 \implies 4: Let $f, g : [a, b] \rightarrow \mathbb{F}$ be continuous and differentiable on (a, b) . Let $h : [a, b] \rightarrow \mathbb{F}$ via $h(x) = f(x)(g(b) - g(a)) - g(x)(f(b) - f(a))$. It suffices to show $\exists x \in (a, b)$ such that $h'(x) = 0$.

By construction, $h(a) = h(b)$. If $h(x) = h(a)$ for all $x \in [a, b]$, then $h' = 0$ and we're done. Suppose then that h is not constant. Then EVT shows that f attains its maximal/minimum values, and at least one must occur at the point $x \in (a, b)$, therefore $h'(x) = 0$.

4 \implies 3: Let $g(x) = x$. Done.

3 \implies 1. We'll show $\neg 1 \implies \neg 3$. Suppose \mathbb{F} is not Dedekind complete. Then we can let $f : \mathbb{F} \rightarrow \mathbb{F}$ be the function from the lemma, and we can pick $a < b$ with $a \in U(E)^C$ and $b \in U(E)$. Then consider the restriction $f : [a, b] \rightarrow \mathbb{F}$. Then $1 = 1 - 0 = f(b) - f(a)$. Then, $f'(x)(b - a) = 0 \cdot (b - a) = 0$ for all $x \in \mathbb{F}$. $0 \neq 1$ so $\neg 3$ as desired. \odot