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 prop \implies inf prop

Definition 1.1.2: Ordered Field

Let \mathbb{F} be a field with order \prec . 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

O 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 **F** be an ordered field.

- 1. A set $\mathbb{K} \subseteq \mathbb{F}$ is called an *ordered subfield* if mathbbK is an algeraic subfield and \mathbb{K} is an ordered field equipped with < from \mathbb{F} .
- 2. Let \mathbb{G} be an ordered field and let $f : \mathbb{F} \to \mathbb{G}$. 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 $f: \mathbb{F} \to \mathbb{G}$ is an ordered field homomorphism, $f(\mathbb{F})$ is an ordered subfield of \mathbb{G} .
- 2. OF property $\implies f$ is injective.
- 3. : every ordered field homomorphism $f: \mathbb{F} \to \mathbb{G}$ is such that f induces a bijection $f: \mathbb{F} \to f(\mathbb{F}) \subseteq \mathbb{G}$.

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 $f:\mathbb Q\to\mathbb F$.

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 **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.

1.3 Dedekind Completion

Throughout this section, let **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) $q-1 < q \implies q-1 \in C_q$. $q \nleq q \implies q \notin C_q \implies C_q \neq \mathbb{F}$.

- (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 $q \le 0$, 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 $p \le 0$, 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 $r = 1 + \frac{2p+1}{2-p^2} \ge \max(1, \frac{2p+1}{2-p^2})$. Then $(p+1/r)^2 = p^2 + \frac{2p}{r} + \frac{1}{r^2}$. We have:

$$p^{2} + \frac{2p}{r} + \frac{1}{r^{2}} < p^{2} + \frac{2p}{r} + \frac{1}{r}$$

$$= p^{2} + \frac{2p+1}{r}$$

$$\leq p^{2} + 2 - p^{2}$$

$$= 2.$$

So, $p and <math>p + 1/r \in C$.

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1.3.1 Ordering \mathbb{F}^*

Lenma 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 infact an order.

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Lenma 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 $C \in \mathbb{F}^*$ such that $\mathcal{A} \subset C$ for all $\mathcal{A} \in E$. Since C is a cut, there is $q \in \mathbb{F}$ such that $q \notin C$. 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 $\mathcal{A} \leqslant \mathcal{B}$, so \mathcal{B} is an upper bound for E.

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

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

Lenma 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. $\mathcal{A}, \mathcal{B}, C \in \mathbb{F}^* \implies (\mathcal{A} + \mathcal{B}) + C = \mathcal{A} + (\mathcal{B} + C).$
- $4. \ \mathcal{A} \in \mathbb{F}^* \implies \mathcal{A} + 0 = \mathcal{A}.$
- 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 orer to prove the 5th condition.

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1.3.3 Multiplication

Lenma 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.

Lenma 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 Reci

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 $\iota : \mathbb{N} \to \mathbb{F}$, $n \mapsto 1 + \dots + 1$ 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 $p/q \in \mathbb{Q}$.

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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 $n \ge 2$. 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 $y^n \geq x$ and $y^n \leq x$.

Lenma 1.4.1

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

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

$$0 < (y+h)^{n} - y^{n}$$

$$< hn(y+h)^{n-1}$$

$$< hn(y+1)^{n-1}$$

$$< x - y^{n},$$

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 $xy = 0 \implies x = 0 \land y = 0$.

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, $\operatorname{Frac}(R)$ 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 $\mathbb{F}(x) := \operatorname{Frac}(\mathbb{F}^x)$ 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 $n \in \mathbb{N}$.

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♦ 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

Lenma 1.5.1

Suppose \mathbb{F} is an ordered field that is not Dedekind complete. Then \exists and 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. $f: \mathbb{F} \to \mathbb{F}$ 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. F is Dedekind complete.
- 2. F has the intermediate value property: If $f:[a,b] \to \mathbb{F}$ 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 $f:[a,b]\to\mathbb{F}$ 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 $f,g:[a,b]\to\mathbb{F}$ 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 $f:[a,b]\to\mathbb{F}$ is continuous, then f attains a maximum and minimum on [a,b].

Proof. 1 ⇒ 2: Let $f:[a,b] \to \mathbb{F}$ 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 $x - \frac{\delta}{2} < z \le x$ and f(z) < c. But then c < f(z) < c, contradiction.

So f(x) = c by trichotomy.

- 2 ⇒ 1: We'll show ¬1 ⇒ ¬2. Suppose \mathbb{F} is not Dedekind complete. Then we can let $f: \mathbb{F} \to \mathbb{F}$ 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)-<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 $f:[a,\tilde b] \to \mathbb F$ 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 $f:[a,b]\to\mathbb F$ 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 teh function $g:[a,b]\to \mathbb{F}$ 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 exists $M \in [a, b]$ such that $f(M) = \lambda$, which is max f([a, b]).

The min follows from a similar argument.

 $5 \implies 4$: Let $f,g:[a,b] \to \mathbb{F}$ be continuous and differentiable on (a,b). Let $h:[a,b] \to \mathbb{F}$ 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 $f: \mathbb{F} \to \mathbb{F}$ 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 $f: [a,b] \to \mathbb{F}$. Then 1 = 1 - 0 = f(b) - f(a). Then, $f'(x)(b-a) = 0 \cdot (b-a) = 0$ for all $x \in \mathbb{F}$. $0 \ne 1$ so $\neg 3$ as desired.

Chapter 2

$\mathbb{R}, \mathbb{C}, \bar{\mathbb{R}}$

Theorem 2.0.1

 \mathbb{R} is uncountable.

Proof. $\mathbb{Q} \subseteq \mathbb{R}$, so \mathbb{R} is definitely infinite. Suppose BWOC that there was a bijection $f: \mathbb{N} \to \mathbb{R}$. Set $I_0 = [f(0) + 1, f(0) + 2]$ and not that $f(0) \notin I_0$. Suppose we are given closed, nested, non-singleton intervals $I_n \subseteq I_{n-1} \subseteq \cdots \subseteq I_0$ such that $f(k) \notin I_k$ for $0 \le k \le n$. If $f(n+1) \notin I_n$, then set $I_{n+1} = I_n$. Otherwise, set I_{n+1} to some non-singleton closed interval contained in I_n such that $f(n+1) \notin I_{n+1}$.

Since \mathbb{R} is Dedekind complete, we have that $\bigcap_{n=0}^{\infty} I_n \neq \emptyset$. So, there is an x such that $x \in I_n$ for all $n \in \mathbb{N}$. But then $x \neq f(n)$ for all $n \in \mathbb{N}$, contradiction since f is a bijection.

Note:

Upshot: Most of \mathbb{R} is transcendental over \mathbb{Q} .

2.1 Extended Reals: $\bar{\mathbb{R}}$

Definition 2.1.1: Extended Reals

 $\bar{\mathbb{R}} = \mathbb{R} \cup \{-\infty, \infty\}$. We endow $\bar{\mathbb{R}}$ with the following order: We write x < y for $x, y \in \bar{\mathbb{R}}$ if:

- 1. $x, y \in \mathbb{R}$ and x < y.
- 2. $x = -\infty$ and $y \in \mathbb{R} \setminus \{-\infty\}$.
- 3. $x \in \mathbb{R} \setminus \{\infty\}$ and $y = \infty$.

Facts:

- $(\bar{\mathbb{R}}, <)$ is an ordered set that satisfies the supremum property.
- All sets in $\bar{\mathbb{R}}$ are bounded above.
- All sets in $\bar{\mathbb{R}}$ admit a sup/inf, i.e.
 - $-\sup: \mathcal{P}(\bar{\mathbb{R}}) \to \bar{\mathbb{R}}.$
 - $-\inf:\mathcal{P}(\bar{\mathbb{R}})\to\bar{\mathbb{R}}.$

Note: $\sup \emptyset = -\infty$ and $\inf \emptyset = \infty$. Also, $A \subseteq B \subseteq \overline{\mathbb{R}}$ implies $\sup A \leq \sup B$ and $\inf A \geq \inf B$. And if $E \neq \emptyset$, then $\inf E \leq \sup E$.

Note:

 $\bar{\mathbb{R}}$ isn't an OF because if it were, then it would be Dedekind complete and then there would exists an ordered field isomorphism $f: \mathbb{R} \to \mathbb{R}$ such that $f(x) = \infty$ for some $x \in \mathbb{R}$. but then $f(x+1) = f(x) + f(1) = \infty + 1 = \infty$, which is not a true statement.

Definition 2.1.2

We endow $\bar{\mathbb{R}}$ with the following "algebra."

- 1. If $x \in \mathbb{R}$, we set $x + \infty = \infty + x = \infty$.
- 2. If $x \in \mathbb{R}$, we set $x + (-\infty) = (-\infty) + x = -\infty$.
- $3. \infty + \infty = \infty.$
- $4. -\infty + (-\infty) = -\infty.$
- 5. If $0 < x \in \overline{\mathbb{R}}$, we set $x \cdot \infty = \infty \cdot x = \infty$.
- 6. If $0 < x \in \overline{\mathbb{R}}$, we set $x \cdot (-\infty) = (-\infty) \cdot x = -\infty$.
- 7. If $0 > x \in \bar{\mathbb{R}}$, we set $x \cdot \infty = \infty \cdot x = -\infty$.
- 8. If $0 > x \in \bar{\mathbb{R}}$, we set $x \cdot (-\infty) = (-\infty) \cdot x = \infty$.
- 9. If $x \in \mathbb{R}$, we set $\frac{x}{\infty} = \frac{x}{-\infty} = 0$.
- 10. $\infty^{-1} = 0 = (-\infty)^{-1}$.
- 11. If $0 < x \in \bar{\mathbb{R}}$, we set $\frac{x}{0} = \infty$.
- 12. If $0 > x \in \bar{\mathbb{R}}$, we set $\frac{x}{0} = -\infty$.

Forbidden/undefined: $\infty + (-\infty)$, $\infty \cdot 0$, $\frac{0}{0}$, $\frac{\pm \infty}{\pm \infty}$, $\frac{\pm \infty}{\mp \infty}$.

2.1.1 Sequences in $\bar{\mathbb{R}}$

Definition 2.1.3: Sequence

A sequence in $\bar{\mathbb{R}}$ is $\{x_n\}_{n=\ell}^{\infty} \subseteq \bar{\mathbb{R}}$ for $\ell \in \mathbb{Z}$.

In turn, we define new sequences $\{a_N\}_{N=\ell}^{\infty}, \{b_N\}_{N=\ell}^{\infty} \subseteq \bar{\mathbb{R}}$:

- $\bullet \ a_N = \inf\{x_n \mid n \geqslant N\}.$
- $b_N = \sup\{x_n \mid n \ge N\}.$

We then set $\liminf_{n\to\infty} x_n = \sup_{N\geqslant \ell} \inf_{n\geqslant N} x_n = \sup_{N\geqslant \ell} a_N$ and $\limsup_{n\to\infty} x_n = \inf_{N\geqslant \ell} \sup_{n\geqslant N} x_n = \inf_{N\geqslant \ell} b_N$.

Example 2.1.1

Let $x_n = \begin{cases} (-1)^n & n \equiv 0 \mod 2 \\ n & n \equiv 1 \mod 2 \end{cases}$. Then, $\limsup_{n \to \infty} x_n = \infty$ and $\liminf_{n \to \infty} x_n = 1$.

Proposition 2.1.1

Let $\{x_n\}_{n=\ell}^{\infty} \subseteq \bar{\mathbb{R}}$. Then $\liminf_{n\to\infty} x_n \leq \limsup_{n\to\infty} x_n$.

 $Proof. \text{ Let } M,N \geq \ell \text{ and } K = \max(M,N). \text{ Then, } \inf_{n>N} x_n \leq \inf_{n>K} x_n \leq \sup_{n \geq K} x_n \leq \sup_{n \geq M} x_n.$

Thus, $\liminf_{n\to\infty} x_n = \sup_{N\geqslant \ell} \inf_{n\geqslant N} x_n \leqslant \sup_{n\geqslant M} x_n$ for all $M\geqslant \ell$. So, $\liminf_{n\to\infty} x_n \leqslant \limsup_{n\to\infty} x_n$.

Proposition 2.1.2

Let $a_n, b_n \in \mathbb{R}$ and suppose $\exists K \ge \ell$ such that $a_n \le b_n$ for all $n \ge K$. Then, $\liminf_{n \to \infty} a_n \le \liminf_{n \to \infty} b_n$ and $\limsup_{n \to \infty} a_n \le \limsup_{n \to \infty} b_n$.

Proof. We can claim that if $k \ge K$, then

$$\inf\{a_n \mid n \ge k\} \le \inf\{b_n \mid n \ge k\}$$

$$\sup\{b_n \mid n \ge k\} \le \sup\{a_n \mid n \ge k\}.$$

Indeed, if $\exists k \geq K$ such that $\inf\{a_n \mid n \geq k\} > \inf\{b_n \mid n \geq k\}$, then $\exists m \geq k$ such that $b_m < \inf\{a_n \mid n \geq k\} \leq a_m \leq b_m$, contradiction. Ditto for sup.

Now define for $N \ge \ell$, $C_N = \inf_{n \ge N} a_n$, $D_N = \inf_{n \ge N} b_N$, $E_N = \sup_{n \ge N} a_n$, and $F_N = \sup_{n \ge N} b_n$. The above claims show that $N \ge K$ then $C_N \le D_N$ and $E_N \le F_N$. Then we iterate to learn:

$$\liminf_{n \to \infty} a_n = \sup_{N \ge \ell} C_N \le \sup_{N \ge \ell} D_N = \liminf_{n \to \infty} b_n$$

$$\limsup_{n \to \infty} a_n = \inf_{N \ge \ell} E_N \le \inf_{N \ge \ell} F_N = \limsup_{n \to \infty} b_n.$$

(2)

Theorem 2.1.1

Suppose $a_n, b_n \in \bar{\mathbb{R}}$. The following hold:

- 1. If $\limsup_{n\to\infty} a_n < x \in \bar{\mathbb{R}}$, then $\exists N \ge \ell$ such that $a_n < x$ for all $n \ge N$.
- 2. If $\lim \inf_{n\to\infty} a_n > x \in \overline{\mathbb{R}}$, then $\exists N \ge \ell$ such that $a_n > x$ for all $n \ge N$.
- 3. $\liminf_{n\to\infty} a_n = -\limsup_{n\to\infty} -a_n$.
- 4. $\limsup_{n\to\infty} a_n = -\liminf_{n\to\infty} -a_n$.
- 5. $\limsup_{n\to\infty} a_n + b_n \leq \limsup_{n\to\infty} a_n + \limsup_{n\to\infty} b_n$, provided that all arithmetic operations are well-defined.
- 6. $\liminf_{n\to\infty} a_n + \liminf_{n\to\infty} b_n \leq \liminf_{n\to\infty} a_n + b_n$, provided that all arithmetic operations are well-defined.

Proof. 1. Suppose $\limsup_{n\to\infty}a_n=\inf_{N\geqslant\ell}\sup_{n\geqslant N}a_n< x$. This implies that $\exists N\geqslant\ell$ such that $\sup_{n\geqslant N}a_n< x$, meaning $a_n< x$ for all $n\geqslant N$.

- 2. Similar as above.
- 3. For any $\emptyset \neq X \subseteq \mathbb{F}$, we have that $-\sup(-X) = \inf X$ and $-\inf(-X) = \sup X$. So the result follows.
- 4. Same as above.
- 5. We break into cases:
 - (a) $\limsup a_n = \infty$ or $\limsup b_n = \infty$. Then $\limsup a_n + b_n = \infty \geqslant \limsup a_n + \limsup b_n$.
 - (b) Suppose either $\limsup a_n = -\infty$ or $\limsup b_n = -\infty$. WLOG consider the first option. Since $\limsup b_n < \infty$, then there eixsts $N_1 \ge \ell$ and $K \ge \mathbb{R}$ such that $b_n < K$ for $n \ge N_1$. Now let $m \in \mathbb{N}$ and note that $-\infty < -m K$. We can use the first result of the theorem to pick $N_2 \ge \ell$ such that $n \ge N_2 \implies a_n < -m K$. Then, if $n \ge \max(N_1, N_2)$, we have $a_n + b_n < -m$, so $\limsup a_n + b_n = -\infty \le \limsup a_n + \limsup b_n$.

- (c) $\limsup a_n, \limsup b_n \in \mathbb{R}$. Let $\epsilon > 0$, then $\exists N_1, N_2 \ge \ell$ such that $n \ge N_1 \implies a_n < \limsup a_n + \frac{\epsilon}{2}$ and $n \geq N_2 \implies b_n < \limsup b_n + \frac{\epsilon}{2}. \text{ Then, } n \geq \max(N_1, N_2) \implies a_n + b_n < \limsup a_n + \limsup b_n + \epsilon,$ so $\limsup a_n + b_n \le \limsup a_n + \limsup b_n + \epsilon$ for all ϵ .
- 6. Same as above.



Lenma 2.1.1

Let $x_n \subseteq \mathbb{R}$. The following are equivalent for $x \in \mathbb{R}$: 1. $x_n \to x$ as $n \to \infty$. 2. $\liminf_{n \to \infty} x_n = \limsup_{n \to \infty} x_n = x$.

 $Proof. \text{ Let } \epsilon > 0. \text{ Then } \exists N \geq \ell \text{ such that } n \geq N \implies x - \epsilon < x_n < x + \epsilon. \text{ Thus, } x - \epsilon \leq \liminf_{n \to \infty} x_n \leq \ell = 0.$ $\limsup_{n\to\infty} x_n \leq x + \epsilon \text{ for all } \epsilon > 0. \text{ This implies that } \liminf_{n\to\infty} x_n = \limsup_{n\to\infty} x_n = x.$

 $p_{n\to\infty} x_n \le x + \epsilon$ for all $\epsilon > 0$. This implies that $\lim_{n\to\infty} x_n = 1$.

Now let $\epsilon > 0$. Then by the previous theorem, there exists $N_1, N_2 \ge \ell$ such that $\begin{cases} x - \epsilon < x_n & n \ge N_1 \\ x_n < x + \epsilon & n \ge N_2 \end{cases}$. Thus, $n \ge \max(N_1, N_2) \implies x - \epsilon < x_n < x + \epsilon$, so $x_n \to x$ as $n \to \infty$.

Definition 2.1.4

Let $x_n \in \overline{\mathbb{R}}$ and $x \in \overline{\mathbb{R}}$. We say that $x_n \to x$ as $n \to \infty$ if $\liminf_{n \to \infty} x_n = \limsup_{n \to \infty} x$.

Remarks:

- 1. The lemma shows this extends the notion of convergence in \mathbb{R} .
- 2. Limits are unique, when they exist.

Example 2.1.2

- 1. $\lim_{n\to\infty} n = \infty \ (n\to\infty \text{ as } n\to\infty)$.
- 2. Version of squeeze lemma
- 3. TFAE:
 - $x_n \to \infty$ as $n \to \infty$.
 - $\liminf_{n\to\infty} x_n = \infty$.
 - $\forall M \in \mathbb{N}$, there exists $N \ge \ell$ such that $n \ge N \implies M \le x_N$.

Chapter 3

Metric Spaces

Definition 3.0.1: Metric

Let X be a nonempty set. A metric on X is a function $d: X \times X \to \mathbb{R}$ such that:

- 1. $d(x,y) \ge 0$ for all $x,y \in X$, and $d(x,y) = 0 \iff x = y$.
- 2. d(x,y) = d(y,x) for all $x,y \in X$.
- 3. $d(x,y) \le d(x,z) + d(z,y)$ for all $x,y,z \in X$.

Definition 3.0.2

A metric space is (X, d) for $X \neq \emptyset$ and d a metric on X.

Example 3.0.1

- 1. \mathbb{R} with d(x, y) = |x y|.
- 2. \mathbb{C} with d(x, y) = |x y|.
- 3. (Discrete Metric) Let $X \neq \emptyset$ be any set. Then $d: X \times X \to \{0,1\}$ defined by $d(x,y) = \begin{cases} 0 & x = y \\ 1 & x \neq y \end{cases}$ is a metric on X.
- 4. Let V be a normed metric space with norm $\|\cdot\|$. Then $d(x,y) = \|x-y\|$ is a metric on V.
- 5. Suppose (Y, d) is a metric space and suppose $f: X \to Y$ is an injection where $X \neq \emptyset$ is a set. Then $\sigma: X \times X \to \mathbb{R}$ defined by $\sigma(x, y) = d(f(x), f(y))$ is a metric on X.

Proof. We need to show that σ satisfies the three properties of a metric.

- (a) $\sigma(x,y) \ge 0$ because $d \ge 0$ and $\sigma(x,y) = 0 \iff d(f(x),f(y)) = 0 \iff f(x) = f(y) \iff x = y$.
- (b) The other two are very trivial.

⊜

6. Let Y be a metric space and $\emptyset \neq X \subseteq Y$. Then $d: X \times X \to \mathbb{R}$ defined by $d(x,y) = d_Y(x,y)$ is a metric on X.

- 7. Consider $f:(0,\infty)\to\mathbb{R}$ and $g:(0,\infty)\to\mathbb{R}$ with $f(x)=\log x$ and $g(x)=\frac{1}{x}$. Then $d_f(x,y)=\left|\log\frac{x}{y}\right|$ and $d_g(x,y)=\left|\frac{1}{x}-\frac{1}{y}\right|=\frac{|x-y|}{|x||y|}$ are metrics on $(0,\infty)$.
- 8. Let V, W be finite dimensional vector spaces over $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$. Let $L(V, W) = \{T : V \to W : T \text{ linear}\}$. Then define $\operatorname{rk}(T) = \dim \operatorname{ran} T$ for $T \in L(V, W)$. Note that $\operatorname{ran}(T+S) = \{Tx+Sx \mid x \in \mathbb{F}\} \subseteq \{Tx+Sy \mid x, y \in \mathbb{F}\} = \operatorname{ran} T + \operatorname{ran} S$. Then, $\operatorname{rk}(T+S) \leqslant \operatorname{rk}(T) + \operatorname{rk}(S)$. Define $d(T, S) = \operatorname{rk}(T-S) \in \mathbb{N} \subseteq [0, \infty]$.
 - $d(T, S) = 0 \iff \operatorname{rk}(T S) = 0 \iff T S = 0.$
 - Has symmetry.
 - Triangle inequality: $d(T-S) = \text{rk}(T-R+R-S) \le \text{rk}(T-R) + \text{rk}(R-S) = d(T,R) + d(R,S)$.
- 9. Let $f: \bar{R}R \to [-1,1]$ via $f(x) = \begin{cases} 1 & x = \infty \\ -1 & x = -\infty \end{cases}$. Then d(x,y) = |f(x) f(y)| is a metric on $\bar{\mathbb{R}}$. $\frac{x}{\sqrt{1+x^2}} \quad x \in \mathbb{R}$

Definition 3.0.3

Let X be a metric space.

- 1. For $x \in X$ and $r \ge 0$, we define $B(x,r) = \{y \in X \mid d(x,y) < r\}$. And $B[x,r] = \{y \in X \mid d(x,y) \le r\}$.
- 2. A set $E \subseteq XX$ is bounded if $\exists (R \ge 0)$ such that $E \subseteq B(x,R)$ for some $x \in X$.
- 3. Let Y be any set and $f: Y \to X$. We say f is a bounded function if $f(Y) \subseteq X$ is bounded. We write $\mathcal{B}(Y;X) = \{g: Y \to X \mid g \text{ is bounded}\}.$

Example 3.0.2

- 1. $f: \mathbb{R} \to \mathbb{C}$ via $f(t) = e^{it} \implies f(t) = 1 \implies f(\mathbb{R}) \subseteq B[0,1]$ is bounded. So, $f \in \mathcal{B}(\mathbb{R}; \mathbb{C})$.
- 2. $f:(0,\infty)\to\mathbb{R}$ via $f(t)=\frac{\log t}{\sqrt{1+(\log t)^2}}$. So, $f\in\mathcal{B}((0,\infty);\mathbb{R})$.
- 3. Let X be a metric space and Y a nonempty set. Consider $\mathcal{B}(X;Y)$. If $f \in \mathcal{B}(X;Y)$, then $\exists y \in Y$ and $R \geq 0$ such that $d(f(x),y) \leq R$ for all x. Thus, $\sup_{x \in X} d(f(x),y) := \sup\{d(f(x),y) \mid x \in X\} \in [0,R]$. Similarly, if $f,g \in \mathcal{B}(X;Y)$, then exists $R \geq 0$ and $y_1,y_2 \in Y$ such that $d(f(x),y_1) \leq R$ and $d(g(x),y_2) \leq R$ for all $x \in X$. Then, $d(f(x),g(x)) \leq d(f(x),y_1) + d(y_1,y_2) + d(y_2,g(x)) \leq 2R + d(y_1,y_2) < \infty$ for all $x \in X$. So, $\sup_{x \in X} d(f(x),g(x)) < \infty$. We now define

$$d: \mathcal{B}(X;Y) \times \mathcal{B}(X;Y) \to [0,\infty)$$
$$(f,g) \mapsto \sup_{x \in X} d(f(x),g(x)).$$

Proof. Consider the properties of a metric:

- $d(f,g) = 0 \iff \sup_{x \in X} d(f(x),g(x)) = 0 \iff d(f(x),g(x)) = 0 \iff f(x) = g(x) \text{ for all } x \in X \iff f = g.$
- Symmetry is trivial.
- Let $f,g,h \in \mathcal{B}(X;Y)$. Then, $d(f,h) = \sup_{x \in X} d(f(x),h(x)) \le \sup_{x \in X} d(f(x),g(x)) + d(g(x),h(x)) \le d(f,g) + d(g,h)$.

Definition 3.0.4

Let X and Y be metric spaces:

- 1. A map $f: X \to Y$ is an isometric embedding if $d_Y(f(x), f(y)) = d_X(x, y)$ for all $x, y \in X$. Note, such an f is injective.
- 2. f is an isometry if it's an isometric embedding and surjective.
- 3. X and Y are isometric if there exists an isometry $f: X \to Y$.

Example 3.0.3

- 1. Consider \mathbb{R}^n with $|\cdot| = ||\cdot||_2$, that is, 2-norm.
- 2. Recall $O(n) = \{ \mathcal{M} \in \mathbb{R}^{n \times n} \mid \mathcal{M}^T \mathcal{M} = I \}$ and $R \in O(n) \implies |Rx| = |x|$. Let $a \in \mathbb{R}^n$, $R \in O(n)$, and set $f : \mathbb{R}^n \to \mathbb{R}^n$ via f(x) = a + Rx. Then,

$$|f(x) - f(y)| = |a + Rx - (a + Ry)| = |Rx - Ry| = |R(x - y)|.$$

Also, $y = f(x) = a + Rx \iff y - a = Rx$. So, f is an isometry.

3. Consider $x \mapsto ix \in \mathbb{C}$ for $x \in \mathbb{R}$. This is an isometric embedding but obviously not an isometry for it is not surjective.

The next example is so important that we call it a theorem. Recall $\mathcal{B}(X) = \mathcal{B}(X; \mathbb{R})$ for $X \neq \emptyset$ is a set. Note that if V is a normed vector space, then $\mathcal{B}(X; V)$ is too: $||f||_{\mathcal{B}} = \sup_{x \in X} ||f(x)||_{V}$ is a norm (exercise) and $d_{\mathcal{B}}(f, g) = ||f - g||_{\mathcal{B}}$.

Theorem 3.0.1

Let X be a metric space and fix an arbitrary element $a \in X$. For $x \in X$, we'll define $\varphi_x : X \to \mathbb{R}$ via $\varphi_x(y) = d(x,y) - d(y,a)$. The following hold:

- 1. $\varphi_x \in \mathcal{B}(X)$ for all $x \in X$.
- 2. Define $\Phi: X \to \mathcal{B}(X)$ via $\Phi(x) = \varphi_x$. Then, Φ is an isometric embedding.

Proof. First note, $|\varphi_x(y)| = |d(x,y) - d(y,a)| \le d(x,a)$ by the triangle inequality. So, $||\varphi_X||_{\mathcal{B}} = \sup_{y \in X} |\varphi_x(y)| \le d(x,a) < \infty$. This shows the first result.

Next, fix $x, z \in X$ and consider $\varphi_x(y) - \varphi_z(y) = d(x, y) - d(y, a) - d(z, y) + d(y, a)$. So,

$$|\varphi_x(y) - \varphi_z(y)| = |d(x, y) - d(y, z)| \le d(x, z).$$

Thus, $d_{\mathcal{B}}(\varphi_x, \varphi_y) = \|\varphi_x - \varphi_y\|_{\mathcal{B}} = \sup_{y \in X} |\varphi_x(y) - \varphi_z(y)| \le d(x, z)$.

On the other hand, $|\varphi_x(z) - \varphi_z(z)| = |d(x,z) - d(z,z)|^0 = d(x,z)$. So, $d_{\mathcal{B}}(\varphi_x,\varphi_z) = d(x,z)$.

Chapter 4

Basic Metric Space Topology

FILL IN LATER

Proposition 4.0.1

Let Y_1, \ldots, Y_n be metric spaces and consider $Y = \prod_{i=1}^n Y_i$, endowed with a *p*-metric from Homework 3. That is,

$$d_p(x,y) = \begin{cases} \left(\sum_{i=1}^n d_{Y_i}^p(x_i,y_i)\right)^{1/p} & 1 \leq p < \infty \\ \max_{1 \leq i \leq n} d_{Y_i}^p(x_i,y_i) & p = \infty \end{cases}.$$

Suppose $\{y_k\}_{k=\ell}^{\infty}\subseteq Y$ is given by $y_k=(y_{k,1},\ldots,y_{k,n}).$ The following hold:

- 1. Let $y = (y_1, \dots, y_n) \in Y$. Then $y_k \to y$ in Y as $n \to \infty \iff y_{k,i} \to y_i$ in Y_i as $k \to \infty$ for all $1 \le i \le n$.
- 2. $\{y_k\}_{k=\ell}^{\infty}$ is Cauchy in Y if and only if $\{y_{k,i}\}_{k=\ell}^{\infty}$ is Cauchy in Y_i for all $1 \leq i \leq n$.

Proof. We'll only prove 1. as 2. is very similar. Suppose $y_k \to y$ as $k \to \infty$. Note that for $1 \le i \le n$, $d_i(y_{k,i},y_i) \le d_Y(y_k,y)$. Thus, for $\epsilon > 0$, we pick $K \ge \ell$ such that if $k \ge K$, then $d_Y(y_k,y) \le \epsilon$. But then $k \ge K \implies d_i(y_{k,i}) \le d_Y(y_k,y) \le \epsilon$ for all $1 \le i \le n$, meaning $y_{k,i} \to y_i$ as $k \to \infty$ for $1 \le i \le n$.

Now suppose $y_{k,i} \to y_i$ as $k \to \infty$ for all $1 \le i \le n$. Let $\epsilon > 0$ and pick $K_i \ge \ell$ such that $k \ge K_i \Longrightarrow d_i(y_{k,i},y_i) < \frac{\epsilon}{n^{1/p}}$. Let $K = \max K_i \ge \ell$, and note $k \ge K \Longrightarrow d_i(y_{k,i},y_i) < \frac{\epsilon}{n^{1/p}}$ for all $1 \le i \le n$. This means

$$\begin{cases} \left(\sum_{i=1}^n d_i^p(y_{k,i},y_i)\right)^{1/p} \leq \left(\sum_{i=1}^n \frac{\epsilon^p}{n}\right)^{1/p} = \epsilon & 1 \leq p < \infty \\ \max_i d_i(y_{k,i},y_i) < \epsilon & p = \infty \end{cases}$$

So, $y_k \to y$ as $k \to \infty$.

Definition 4.0.1

Let $X \neq \emptyset$ be a set and d_1, d_2 be metrics on X. We say d_1 and d_2 are equivalent if $\exists c_1, c_2 > 0$ such that $c_1d_1(x,y) \leq d_2(x,y) \leq c_2d_1(x,y)$ for all $x,y \in X$.

The point is that equivalent metrics give the same notions of convergence, Cauchyness, and boundedness.

⊜

Example 4.0.1 (Equivalent Norms)

- 1. All norms on \mathbb{F}^n are equivalent.
- 2. From recitation, $\|\cdot\|_p$ are all equivalent on \mathbb{F}^n for $1 \leq p \leq \infty$.
- 3. Let Y_1, \ldots, Y_n be metric spaces and form $Y = \prod_{i=1}^n Y_i$. Then

$$d_p(x,y) = \|(d_1(x,y),\ldots,d_n(x,y))\|_p \times \|(d_1(x,y),\ldots,d_n(x,y))\|_q = d_q(x,y)$$

Therefore, $d_p \approx d_q$ in Y.

Note: This does not mean all metrics on Y are equivalent.

Example 4.0.2

Let V_1, \ldots, V_n, W be normed vector sapces over \mathbb{F} . We define $\mathcal{L}(V_1, \ldots, V_n; W)$ is the set of $\{T \in L(V_1, \ldots, V_n; W) \mid \|T\|_{\mathcal{L}} < \infty\}$ where $\|T\|_{\mathcal{L}} := \sup\{\|T(v_1, \ldots, v_n)\|_W \mid v_i \in V_i : \|v_i\|_{V_i} < 1\} \in [0, \infty]$. Facts:

- 1. This is indeed a norm.
- 2. $T \in \mathcal{L} \iff \|T(v_1, \dots, v_n)\|_W \le c \prod_{i=1}^n \|v_i\|_{V_i}$ for all $v_i \in V_i$ for some $0 \le c < \infty$. $c = \|T\|_{\mathcal{L}}$ is the best constant.

Theorem 4.0.1 Algebra of Sequences

Let V_1, \ldots, V_n, W be normed vector spaces over a common field \mathbb{F} . The following hold:

- 1. Let $\{v_{k,i}\}_{k=\ell}^{\infty} \subseteq V_i$ for $1 \leq i \leq n$ be such that $v_{k,i} \to v_i$ in V_i as $k \to \infty$. Let $\{T_k\}_{k=\ell}^{\infty} \subseteq \mathcal{L}(V_1,\ldots,V_n;W)$ be such that $T_k \to T$ as $k \to \infty$. Then $T_k(v_{k,1},\ldots,v_{k,n}) \to T(v_1,\ldots,v_n)$ in W as $k \to \infty$.
- 2. If $\{u_k\}, \{v_k\} \subseteq V_1$ are such that $u_k \to u$, $v_k \to v$ then $u_k + v_k \to u + v$ as $k \to \infty$.

Proof. We'll only do 1 because 2 is easy. We start with n=2 for simplicity. Suppose $\{x_k\} \subseteq V_1$, $\{y_k\} \subseteq V_w$ such taht $x_k \to x$ and $y_k \to y$ as $k \to \infty$. Then let $\sup_{k \ge \ell} \max\{\|x_k\|_{V_1}, \|y_k\|_{V_2}, \|T_k\|_{\mathcal{L}}\} = M < \infty$. Then,

$$T_k(x_k, y_k) - T(x, y) = T_k(x_k, y_k - y) + T_k(x_k, y) - T(x, y)$$
$$T_k(x_k, y_k + y) + T(x_k - x, y) + T_k(x, y) - T(x, y).$$

This shows that

 $\|T_k(x_k,y_k) - T(x,y)\|_W \le \|T_k\|_{\mathcal{L}} \|x_k\|_{V_1} \|y - y_k\|_{V_2} + \|T_k\|_{\mathcal{L}} \|x - x_k\|_{V_1} \|y_k\|_{V_2} + \|T - T_k\|_{\mathcal{L}} \|x_k\|_{V_1} \|y - y_k\|_{V_2} + M^2 \|x - x_k\|_{V_1} + M^2 \|T - T_k\|_{\mathcal{L}} \to 0$

as $k \to \infty$.

Definition 4.0.2

- 1. We say a metric space X is complete if every Cauchy sequence in X is convergent in X.
- 2. We say a normed vector space is Banach if it's complete.
- 3. We say an inner product space is a Hilbert space if it's Banach.

Example 4.0.3

- 1. $(\mathbb{R}, |\cdot|)$ is complete.
- 2. $X = \prod_{i=1}^{n} X_i$ with *p*-metric is complete if and only if each X_i is complete. In particular, $(\mathbb{R}^n, \|\cdot\|)$ is complete.
- 3. \mathbb{F}^n is complete with any more.
- 4. $\mathbb{R} \setminus \{0\}$ is not complete with $|\cdot|$ as the metric.
- 5. \mathbb{Q}^n with $|\cdot|$ is not complete.

Example 4.0.4

- 1. V is a finite dimensional normed vector spaces. $\varphi : \mathbb{F}^n \to V$ isomorphism. Then $\mathbb{F}^n \ni x \mapsto \|\varphi(x)\|_V \in [0,\infty)$ defines a norm on \mathbb{F}^N , which we call $\||x|\|$. Then $(\mathbb{F}^n,\||\cdot|\|)$ is isometric to $(V,\|\cdot\|_V)$, and hence V is complete.
- 2. Let $\emptyset \neq X$ be a set endowed with the discrete metric. Suppose $\{x_n\}_{n=\ell}^{\infty} \subseteq X$ is Cauchy and pick $N \geqslant \ell$ such that $n, m \geqslant N \implies d(x_n, x_m) < 1$. Then $x_n = x_m = x_N$. So $x_n \to x_N$ as $n \to \infty$. Therefore X is complete.

Note that $Y = \prod Y_i$ is complete iff each individual Y_i is complete.

Theorem 4.0.2

Let V_1, \ldots, V_k, W be normed vector spaces over \mathbb{F} . If W is Banach, then so is $\mathcal{L}(V_1, \ldots, V_k)$.

Proof. Suppose $\{T_n\}_{n=\ell}^{\infty} \subseteq \mathcal{L}(V_1,\ldots,V_k;W)$ is Cauchy. For fixed $v_1,\ldots,v_k \in \prod_{i=1}^k V_i$, we bound

$$||T_n(v_1,\ldots,v_k)-T_m(v_1,\ldots,v_k)||_W \leq ||T_n-T_m||_{\mathcal{L}} \prod_{i=1}^k ||v_i||_{V_i}.$$

Therefore, $\{T_n(v_1,\ldots,v_k)\}_{n=\ell}^{\infty}\subseteq W$ is Cauchy and hence convergent. We may thus define $T:V_1\times\cdots\times V_k\to W$ via $T(v_1,\ldots,v_k)=\lim_{n\to\infty}T_n(v_1,\ldots,v_k)$.

1. $T \in L(V_1, \ldots, V_k; W)$:

$$T_n(\alpha x + \beta y, v_2, \dots, v_k) = \alpha T_n(x, v_2, \dots, v_k) + \beta T_n(y, v_2, \dots, v_k)$$

As $n \to \infty$, we get:

$$T(\alpha x + \beta y, v_2, \dots, v_k) = \alpha T(x, v_2, \dots, v_k) + \beta T(y, v_2, \dots, v_k).$$

Repeat in other slots if $k \ge 2$. As such, it is multilinear.

2. $T \in \mathcal{L}(V_1, \ldots, V_k; W)$: Fix $v_i \in V_i$ with $||v_i||_{V_i} \leq 1$. Then

$$\begin{split} \|T(v_1,\ldots,v_k)\|_W &= \lim_{n\to\infty} \|T_n(v_1,\ldots,v_k)\|_W \\ &\leq \left(\limsup_{n\to\infty} \|T_n\|_{\mathcal{L}}\right) \prod_{n=1}^{\infty} \|v_i\|_{V_i} \leq \limsup_{n\to\infty} \|T_n\|_{\mathcal{L}} < \infty. \end{split}$$

3. $T_n \to T$ in \mathcal{L} as $n \to \infty$: Let $\epsilon > 0$ and pick $N \ge \ell$ such that $n, m \ge N \implies \|T_n - T_m\|_{\mathcal{L}} < \frac{\epsilon}{2}$. Then let $v_i \in V_i$ with $\|v_i\|_{V_i} \le 1$. Then,

$$||T(v_1,\ldots,v_k)-T_n(v_1,\ldots,v_k)||_W = \lim_{m\to\infty} ||T_m(v_1,\ldots,v_k)-T_n(v_1,\ldots,v_k)||_W \le \lim_{m\to\infty} ||T_m-T_n||_{\mathcal{L}} < \frac{\epsilon}{2}.$$

But this implies

$$||T(v_1,\ldots,v_k)-T_n(v_1,\ldots,v_k)||_W \leqslant \frac{\epsilon}{2}.$$

By taking the supremum, we get that $||T - T_n||_{\mathcal{L}} \leq \frac{\epsilon}{2} < \epsilon$.

⊜

Corollary 4.0.1

 $V^* = \mathcal{L}(V; \mathbb{F})$ is always Banach.

Definition 4.0.3

Let X be a metric space, $E \subseteq X$.

- 1. $x \in E$ is an interior point if $\exists \epsilon > 0$ such that $B(x, \epsilon) \subseteq E$. $E^{\circ} = \{x \in E \mid x \text{ is an interior point}\}$. E is open iff $E = E^{\circ}$. E is closed iff E^{c} is open.
- 2. $x \in X$ is a boundary point of E if $\forall \epsilon > 0$, $B(x, \epsilon) \cap E \neq \emptyset$ and $B(x, \epsilon) \cap E^c = \emptyset$. We write $\partial E = \{x \in X \mid x \text{ is a boundary point of } E\}$. $\bar{E} = E^{\circ} \cup \partial E$.
- 3. We say $x \in X$ is a limit point (accumulation point) of E if $\forall \epsilon > 0$ $(B(x, \epsilon) \cap E) \setminus \{x\} \neq \emptyset$. We write $E' = \{x \in X \mid x \text{ is a limit point of } E\}$. If $x \in E \setminus E'$, then x is an isolated point.

Example 4.0.5

Let (X, disc) be given. Claim: all subsets of X are both open and closed.

Proof. $B(x,1) = \{x\} \implies E \subseteq X$ can be written as

$$E = \cup_{x \in E} B(x, 1),$$

which is open. Therefore $E = (E^c)^c$ is also closed.

⊜

Any metric space in which all sets are open and closed is called a discrete space.

Theorem 4.0.3

Let X be a metric space and $C \subseteq X$. The following are equivalent:

- 1. C is closed.
- 2. C is sequentially closed; If $\{x_n\}_{n=\ell}^{\infty} \subseteq C$ is such that $x_n \to x$ in X as $n \to \infty$, then $x \in C$.

Proof. $1 \to 2$. Let $\{x_n\} \subseteq C$ be such that $x_n \to x \in X$. Suppose BWOC that $x \in C^c$, which is open. Then $\exists N \ge \ell$ such that $n \ge N \implies x_n \in C^c \cup C$, which is a contradiction.

 $2 \to 1$. BWOC, suppose that C is not closed, which emans C^c is not open. Then $\exists x \in C^c$ such that we can pick $\{x_n\}_{n=0}^{\infty} \subseteq C$ such that $x_n \in B(x, 2^{-n}) \cap C$. This means that $\{x_n\}_{n=0}^{\infty} \subseteq C$ and $x_n \to x$ as $n \to \infty$. But $x \notin C$, so we have a contradiction.

Corollary 4.0.2

Let X be a complete metric space, and $\emptyset \neq C \subseteq X$. Then C is closed in X iff C is a complete metric space with the metric from X.

Proof. \Longrightarrow : Let $\{x_n\}_{n=\ell}^{\infty}\subseteq C$ be Cauchy. Then $x_n\to x\in X$ as $n\to\infty$ because X is complete. By since C is closed, $x\in C$.

 \iff : Let $\{x_n\}\subseteq C$ be such that $x_n\to x$ in X as $n\to\infty$. Then $\{x_n\}$ is cauchy in C, meaning it's convergent in C, so $x\in C$, so C is sequentially closed.