Notes on Calculus

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1 Setting the Stage

1.1 Euclidean Spaces and Vectors

1.1.1 Exercises

1.1.2

Given $\vec{x}, \vec{y} \in \mathbb{R}^n$,

$$|\vec{x} + \vec{y}|^2 = (\vec{x} + \vec{y})(\vec{x} + \vec{y})$$

$$= \vec{x} \cdot \vec{x} + \vec{y} \cdot \vec{y} + 2\vec{x} \cdot \vec{y}$$

$$= |\vec{x}|^2 + |\vec{y}|^2 + 2\vec{x} \cdot \vec{y}$$

Similarly,

$$\begin{split} |\vec{x} - \vec{y}|^2 &= (\vec{x} - \vec{y})(\vec{x} - \vec{y}) \\ &= \vec{x} \cdot \vec{x} + \vec{y} \cdot \vec{y} - 2\vec{x} \cdot \vec{y} \\ &= |\vec{x}|^2 + |\vec{y}|^2 - 2\vec{x} \cdot \vec{y} \end{split}$$

Hence

$$|\vec{x} + \vec{y}|^2 + |\vec{x} - \vec{y}|^2 = 2(|\vec{x}|^2 + |\vec{y}|^2)$$

1.1.7

Suppose $\vec{a}, \vec{b} \in \mathbb{R}^3$

Show that if $\vec{a} \cdot \vec{c} = \vec{b} \cdot \vec{c}$ and $\vec{a} \times \vec{c} = \vec{b} \times \vec{c}$ for some non-zero $\vec{c} \in \mathbb{R}^3$, then $\vec{a} = \vec{b}$.

We could try to simply stare at

$$\vec{a} \cdot \vec{c} = |\vec{a}||\vec{c}|\cos\theta_1 = |\vec{b}||\vec{c}|\cos\theta_2 = \vec{b} \cdot \vec{c}$$

Which tells us

$$|\vec{a}|\cos\theta_1 = |\vec{b}|\cos\theta_2$$

Let's try something else,

$$|a \times c|^2 = |a||c| - (a \cdot c)^2 = |b||c| - (b \cdot c)^2 = |b \times c|^2$$

We now have

$$|a||c| - (a \cdot c)^2 = |b||c| - (b \cdot c)^2$$

or

$$|a||c| = |b||c| \to |a| = |b|$$

So we can go back to our first attempt and see that

$$|a|\cos\theta_1 = |b|\cos\theta_2 \to \cos\theta_1 = \cos\theta_2$$

1.1.8

To see that $a \cdot (b \times c)$ is the determinant of the three vectors, simply write out the determinant for $b \times c$ and note that the explicit version of it is a "normal" vector. Since the dot product is defined as $x \cdot y = x_1y_1 + x_2y_2 + \ldots + x_ny_n$, when $x, y \in \mathbb{R}^n$.

Putting these two facts together we can see how $a \cdot (b \times c)$ can be computed via a single determinant operation.

1.2 Subsets of Euclidean Space

Proposition 1.4

Remember that to be a boundary point of $S \subset \mathbb{R}^n$ every ball centered at \vec{x} must contain points in S and in S^c .

If \vec{x} is an interior point, then for some $\vec{x} \in S$, there is a ball $B(r, \vec{x}) \subset S$; but also, there is an $B(r, \vec{x}) \not\subset S^c$ for some r > 0. This is why you ought to be an interior point in S, in S^c , or be a boundary point - because to be a boundary point every single $B(r, \vec{x})$ must be in S AND in S^c .

This last statement is why it is also the case that if S is closed then S^c must be open: because any points must be interior points to either one or be a boundary point. So if S has all of the boundary points, then its compliment must be left with none and thus only have interior points and be an open set.

Example 1

The computation is broken into three scenarios:

- 1. $|x| < \rho$: $r = \rho |x| > 0$
- 2. $|x| > \rho$
- 3. $|x| = \rho$

The interesting bit of the argument presented for the first case is that we are using $|y| \leq |y-x| + |x| < \rho$, so we make an argument for $B(\rho, x) \subset S = B(\rho, 0)$ by looking for an x and for a corresponding y and seeing that these can be built in such a way that $S \neq \emptyset$ and that any x that meets these conditions will be an interior point, $x \in S^{int}$.

For the second case, if $r = \rho - |x|$, then r < 0. So in this case |y - x| < r is not possible since we are in euclidean space.

For the last argument, we note that if 0 < c < 1, then we have interior points, whereas if we have $c \ge 1$ then $x \in S^c$. The interesting point is that since balls have a positive radius, which makes them expand in all available directions, then

any small distance away from $|x| = \rho$ will place part of the ball in both S and S^c .

A noteworthy thing to mention is that this example proves that balls are open.

1.2.1 Exercises

1

$$S = \{(x, y) \in \mathbb{R}^2 : 0 < x^2 + y^2 \le 4\}$$

x and y cannot be zero at the same time, so $(0,0) \notin S$. So the set is open there, but it is closed outside of it since the disk is contained in S.

$$S = \{(x, y) \in \mathbb{R}^2 : x^2 - x \le y \le 0\}$$

Here, $x^2-x\leq 0$ which implies $x\in [0,1]$ since $1^2-1\leq 0$ but any number smaller than 0 will not meet the same contrain. And since $x\leq y\leq 0$, then $y\in [0,1]$, as well. So S is closed.

2 Show that for any $S \subset \mathbb{R}^n$, S^{int} is open and ∂S and \bar{S} are both closed. Hint: use the fact that balls are open.