

Set:  $S$  ① Well-definedness ② Distinct Elements ③ Unordered

↓

Ordered Set:  $(S, <)$  ① One and only one of the following:

$$x, y \in S \quad x < y \text{ or } y < x \text{ or } y = x$$

$$\text{② transitivity: } x, y, z \in S, \quad x < y, \quad y < z \\ \Rightarrow x < z$$

Field ① Axioms for addition

② Axioms for multiplication

Thm (Consequences of axioms of addition) for any  $x, y, z \in F$

$$\text{① if } x+y = x+z \Rightarrow y=z$$

$$\text{② if } x+y = x \Rightarrow y=0$$

$$\text{③ if } x+y = 0 \Rightarrow y=-x$$

$$\text{④ } -(-x) = x$$

Proof: ①  $x+y = x+z \Rightarrow (-x) + (x+y) = (-x) + (x+z)$  ↙ associative law  
 $\Rightarrow (-x+x) + y = (-x+x) + z$   
 $\Rightarrow y = z$

$$\text{② } x+y = x \Rightarrow (-x) + (x+y) = (-x) + x \\ \Rightarrow y = 0$$

$$\text{③, ④}$$

Thm (Consequences of axioms of multiplication) for any  $x, y, z \in F$

$$\text{① if } x \neq 0, \quad x \cdot y = x \cdot z \Rightarrow y = z$$

$$\text{② if } x \neq 0, \quad x \cdot y = x \Rightarrow y = 1$$

$$\text{③ if } x \neq 0, \quad x \cdot y = 1 \Rightarrow y = \frac{1}{x}$$

$$\text{④ if } x \neq 0, \quad \text{then } \frac{1}{\frac{1}{x}} = x$$

Proof is omitted.

Then (Consequences of axiom of field) For any  $x, y, z \in F$ .

①  $0 \cdot x = 0$

② if  $x \neq 0, y \neq 0$ , then  $x \cdot y \neq 0$ .

③  $(-x) \cdot y = -(x \cdot y) = x \cdot (-y)$

④  $(-x) \cdot (-y) = x \cdot y$ .

Proof: ① Let  $y = 0$   $(y + y) \cdot x = y \cdot x + y \cdot x$

$\Rightarrow (0 + 0) \cdot x = 0 \cdot x + 0 \cdot x = 0 \cdot x \Rightarrow 0 \cdot x = 0$

② Suppose by contradiction  $x \cdot y = 0$ ,  $\frac{1}{x} \cdot (x \cdot y) \cdot \frac{1}{y} = \frac{1}{x} \cdot 0 \cdot \frac{1}{y}$

$\Rightarrow (\frac{1}{x} \cdot x) \cdot (y \cdot \frac{1}{y}) = 1 \cdot 1 = 0$  contradiction, then  $x \cdot y \neq 0$

③  $(-x) \cdot y = -(x \cdot y) \Rightarrow (-x) \cdot y + x \cdot y = -(x \cdot y) + x \cdot y$   
 $\Rightarrow -x \cdot y + x \cdot y = 0$

$\Rightarrow (-x + x) \cdot y = 0 \Rightarrow 0 \cdot y = 0$

then we proved  $(-x) \cdot y = -(x \cdot y)$  holds.

$x(-y) = -(x \cdot y) \Rightarrow x(-y) + (x \cdot y) = -(x \cdot y) + (x \cdot y)$

$\Rightarrow x(-y) + (x \cdot y) = x(-y + y) = x \cdot 0 = 0$

then we proved  $x(-y) = -(x \cdot y)$  holds.

④  $(-x) \cdot (-y) = -(x \cdot (-y)) = -(-(x \cdot y)) = x \cdot y$

↙ (Set + axioms)

Defn: (Ordered field) An ordered field  $F$  is field, with order " $<$ " endowed, and satisfies:

① If  $y < z$ , then  $x + y < x + z$ , for any  $x, y, z \in F$

②  $x, y \in F$ ,  $0 < x$  and  $0 < y$ , then  $0 < x \cdot y$

If  $0 < x \Rightarrow x \in F$  is positive

If  $x < 0 \Rightarrow x \in F$  is negative

Thm (Properties of ordered field).  $(F, <)$  is an ordered field,  $x, y \in F$ , then

① If  $0 < x \Rightarrow -x < 0$ ; if  $x < 0, \Rightarrow 0 < -x$

② If  $0 < x$  and  $y < z \Rightarrow xy < xz$

③ If  $x < 0$  and  $y < z \Rightarrow xz < xy$

④ If  $x \neq 0 \Rightarrow 0 < x^2 = x \cdot x$

⑤ If  $0 < x < y \Rightarrow 0 < \frac{1}{y} < \frac{1}{x}$

Proof: ① - ④ are omitted.

⑤ Prove  $0 < \frac{1}{y}$ . since  $0 < 1 = y \cdot \frac{1}{y}$  by ③, we have  $0 < \frac{1}{y}$

Prove  $\frac{1}{y} < \frac{1}{x}$ . since  $0 < x$ , and  $0 < \frac{1}{x}$ . from  $x < y$

$$\left(\frac{1}{x} \cdot \frac{1}{y}\right) \cdot x < \left(\frac{1}{x} \cdot \frac{1}{y}\right) \cdot y \Rightarrow \frac{1}{y} \left(\frac{1}{x} \cdot x\right) < \frac{1}{x} \left(\frac{1}{y} \cdot y\right)$$

$$\Rightarrow \frac{1}{y} < \frac{1}{x}$$

## Real field and real numbers

Defn: (Real field) Real field is an ordered field<sup>①</sup>, with the least upper bound property<sup>②</sup>, and contains  $\mathbb{Q}$  as a subfield<sup>③</sup>.

Notation:  $\mathbb{R}$  or  $(-\infty, +\infty)$

Thm (Archimedean property) <sup>阿基米德性质</sup>

Suppose  $x, y \in \mathbb{R}$ ,  $x > 0$ . Then there exists a positive integer  $n$  such that  $nx > y$ .

Thm (Denseness of  $\mathbb{Q}$  in  $\mathbb{R}$ ) <sup>稠密性</sup>

Suppose  $x, y \in \mathbb{R}$ , and  $x < y$ . Then there exists a  $r \in \mathbb{Q}$  such that  $x < r < y$

Proof:  $x = a_0.a_1a_2a_3a_4\cdots$

不足近似:  $x_n = 11.3471$

$x = 11.347165$

$n=4,$

过剩近似:  $\bar{x}_n = 11.3472$

$$\Rightarrow x_n \leq x \leq \bar{x}_n$$

Since  $x < y$ , there exists  $n > 0$  such that  $\bar{x}_n < y_n$ . Let  $r = \frac{\bar{x}_n + y_n}{2}$

$$\Rightarrow x \leq \bar{x}_n < r < y_n < y$$

We conclude  $x < r < y$  and  $r \in \mathbb{Q}$ .

Thm ( $n^{\text{th}}$  root of a real number) For any  $x \in \mathbb{R}$ ,  $x > 0$ , and  $n \in \mathbb{Z}_+$  there exists one and only one positive real number  $y$  satisfies.

$$y^n = x$$

Denote  $y = x^{\frac{1}{n}} = \sqrt[n]{x}$

Thm :  $(a \cdot b)^{\frac{1}{n}} = a^{\frac{1}{n}} \cdot b^{\frac{1}{n}}$

Intervals : An interval is a subset of  $\mathbb{R}$ . Given  $a, b \in \mathbb{R}$ , and  $a < b$ ,

Open interval  $(a, b) := \{x \in \mathbb{R} \mid a < x < b\}$

$[a, b] := \{x \in \mathbb{R} \mid a \leq x \leq b\}$

$[a, b) := \{x \in \mathbb{R} \mid a \leq x < b\}$

$(a, b] := \{x \in \mathbb{R} \mid a < x \leq b\}$

$(a, +\infty) := \{x \in \mathbb{R} \mid x > a\}$

$(-\infty, b) := \{x \in \mathbb{R} \mid x < b\}$

$[a, +\infty) := \{x \in \mathbb{R} \mid x \geq a\}$

$(-\infty, b] := \{x \in \mathbb{R} \mid x \leq b\}$

} finite interval

} infinite interval

Defn (Supremum and Infimum)

Supremum : least upper bound

Infimum : greatest lower bound

Example :  $A = \{x \in \mathbb{R} : x > 0, x^2 > 5\}$  Prove that  $A$  is non-empty, bounded below, and  $\inf A = \sqrt{5}$ .

Proof: ① Non-empty. Since  $\sqrt{6} \in A$ , then  $A$  is non-empty.

② bounded below. Since for any  $x \in A$ , we have  $x > -1$ , then  $A$  is bounded below.

③  $\inf A = \sqrt{5}$ . Suppose that  $\sqrt{5} < \inf A$ , then there exists a number  $r$  such that  $\sqrt{5} < r < \inf A$ . By the definition of  $A$ , we have  $r \in A$ , but  $r < \inf A$ . contradiction.

Sequence 数列 A sequence is a list without stopping.

Defn (Sequence): A sequence of real number is a function:

$$f: \mathbb{Z}^+ \rightarrow \mathbb{R}$$

Example:  $f(1), f(2), \dots, f(n), \dots$

Notation:  $f_1, f_2, \dots, f_n, \dots$   
 $\{f_n\}$

Formula of  $n$ :  $f(n) = 2n + 1$

Recursion formula:  $f_n = 2 + f_{n-1}$

Arithmetic Progression 等差数列

$$c, c+d, c+2d, c+3d, \dots, c+(n-1)d.$$

Formula of  $n$ :  $f(n) = c + (n-1)d$

Recursion formula:  $f_n = f_{n-1} + d$   $f_1 = c$

Geometric Progression 等比数列

$$c, cr, c.r^2, c.r^3, \dots, c.r^{n-1}$$

Formula of  $n$ :  $f(n) = c.r^{n-1}$

Recursion formula:  $f_n = r.f_{n-1}$ ,  $f_1 = c$

Sequence of partial sums.

Given a sequence:  $x_1, x_2, x_3, \dots$

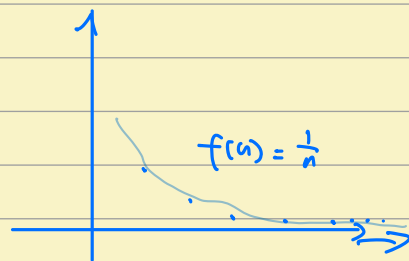
A new sequence:  $f_n = \sum_{k=1}^n x_k$



Convergence

$$f(n) = \frac{1}{n}$$

$f(n)$  is getting closer to 0 as  $n \rightarrow \infty$ .



Defn ( $\epsilon$ - $N$  definition) We define  $\{f_n\}$  converges to  $A$  if for any  $\epsilon > 0$ , there exists a natural number  $N > 0$ , such that

$$\text{when } n \geq N \Rightarrow |f_n - A| < \epsilon.$$