
MAT357

Foundations of Real Analysis

Class Lecture Notes

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Class Lectures
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Preface

These notes were created during class lectures. As such, they may be incomplete or lacking in some detail at parts, and may contain confusing typos due to time-sensitivity. Additionally, these notes may not be comprehensive. Most statements in this document which are not Theorems, Problems, Lemmas, Corollaries, or similar, are likely paraphrased to a certain degree. Please do not treat any material in this document as the exact words of the original lecturer.

If you are viewing this document in Obsidian, you may notice that the links in the pdf document do not work. This is intentional behaviour, as I currently do not have or know of a decent solution which allows them to behave well with the setup in Obsidian. However, below certain pages, there may be links to other documents - these are usually context-relevant links between notes of different areas of study. I created these links to point out potential similarities, or in case one area of study is borrowing a concept, definition, or theorem from another area of study, and you wish to see the full, original definition/derivation/proof or whatever it may be.

I Introduction and Preliminaries

1 Review, Metric, and Normed Vector Spaces

Lec 1 - Jan 6 (Week 1)

we start w some review, particularly of \mathbb{R} . recall the least upper bound property: for any $S \subseteq \mathbb{R}$, M is an upper bd for S if for all $x \in S$ we have $x \leq M$.

fact: any nonempty $S \subseteq \mathbb{R}$ bdd above has a least upper bd.

Theorem 1.1: Archimedean Property

If $a < b \in \mathbb{R}$ are distinct, then $\exists q \in \mathbb{Q}$ such that $a < q < b$.

Proof.

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sps wlog $0 < a < b$. let $M \in \mathbb{N}$ such that:

$$M > \frac{1}{b-a} \implies M(b-a) > 1$$

let $N \in \mathbb{N}$ be the largest s.t. $N \leq Ma$. then $q = \frac{N+1}{M}$ satisfies $a < q < b$. indeed:

$$N+1 > Ma \implies a < \frac{N+1}{M} \quad Mb > Ma + 1 \geq N+1 \implies b > \frac{N+1}{M}$$



genuinely hes just reviewing 157. why. at least hes moved on to metric spaces at [checks watch] 9:47. its now 10:00 and hes defining a nvs.

Lec 2 - Jan 8 (Week 1)

ℓ^p spaces. we know these. note $p \in [1, \infty]$.

$$\ell^p = \left\{ (a_n) : \sum_n |a_n|^p \right\} < \infty, p < \infty \quad \ell^\infty = \{(a_n) : \sup_n |a_n| < \infty\}$$


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we know these norms. check ℓ^p is a vector space:

$$\begin{aligned} |a_n + b_n|^p &\leq (|a_n| + |b_n|)^p \leq (2 \max(|a_n|, |b_n|))^p \leq 2^p (|a_n|^p + |b_n|^p) \\ &\implies \sum |a_n + b_n|^p < \infty \end{aligned}$$

now we claim p -norm is a norm. most important is triangle inequality.


Lemma 1.2: Young's Inequality

if $x, y \geq 0$, then:

$$xy \leq \frac{x^p}{p} + \frac{y^q}{q}$$

for conjugate exponents $p, q \in (1, \infty)$.


Proof.

exercise; consequence of the fact that $s \mapsto \ell^s$ is cvx. apparently.


Theorem 1.4: Holder's Inequality

sps $p, q \in [1, \infty]$ s.t. $1/p + 1/q = 1$ (conjugate exponents). let $a \in \ell^p, b \in \ell^q$. then:

$$\sum |a_n b_n| \leq \|a\|_p \|b\|_q$$


Proof.

Source: Primary Source Material

case $p = 1, q = \infty$. then:

$$\sum |a_n b_n| \leq \sum |a_n| \sup_n |b_n| = (\sup_n |b_n|) \sum |a_n| = \|a\|_1 \|b\|_\infty$$

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case $p, q \in (1, \infty)$: wlog, assume $\|a\|_p = \|b\|_q = 1$. apply young's:

$$|a_n b_n| = |a_n| |b_n| \leq \frac{|a_n|^p}{p} + \frac{|b_n|^q}{q}$$

$$\sum |a_n b_n| \leq p^{-1} \sum |a_n|^p + q^{-1} \sum |b_n|^q = \frac{\|a\|_p^p}{p} + \frac{\|b\|_q^q}{q} = p^{-1} + q^{-1} = 1$$

■

 Theorem 1.5: Minkowski's Inequality

let $p \in [1, \infty]$, $a, b \in \ell^p$. then $\|a + b\|_p \leq \|a\|_p + \|b\|_p$.

 Corollary 1.6

ℓ^p is a nvs.

 Proof.

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$p = 1, \infty$ easy, so sps $p \in (1, \infty)$. then:

$$\sum |a_n + b_n|^p = \sum |a_n + b_n| |a_n + b_n|^{p-1} \leq \sum |a_n| |a_n + b_n|^{p-1} + \sum |b_n| |a_n + b_n|^{p-1}$$

note:

$$p^{-1} + q^{-1} = 1 \implies q^{-1} = 1 - p^{-1} = \frac{p-1}{p}$$

apply holder's to first sum:

$$\sum |a_n| |a_n + b_n|^{p-1} \leq \|a\|_p \left(\sum |a_n + b_n|^{(p-1)q} \right)^{1/q} = \|a\|_p \left(\sum |a_n + b_n|^p \right)^{1-p^{-1}}$$

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applying to both sums gives:

$$\begin{aligned} \sum |a_n + b_n|^p &\leq (\|a\|_p + \|b\|_p) \left(\sum |a_n + b_n|^p \right)^{1-p^{-1}} = (\|a\|_p + \|b\|_p) \|a + b\|_p^p \\ \|a + b\|_p^p &\leq (\|a\|_p + \|b\|_p) \|a + b\|_p^{p-1} \implies \|a + b\|_p \leq \|a\|_p + \|b\|_p \end{aligned}$$

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 **Exercise 1.7**

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prove that if $p < q$ then $\ell^p \subsetneq \ell^q$. hint: consider $\sum 1/n^s$. or is that q i cant tell

 **Example 1.8**

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$C[0, 1]$, the nvs of cts $f : [0, 1] \rightarrow \mathbb{R}$. p -norm for $p \in [1, \infty]$ entirely analogous.

 **Exercise 1.9: HW 1.4**

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repeat holder, minkowski pfs to show:

$$\|fg\|_1 \leq \|f\|_p \|g\|_q \quad \|f + g\|_p \leq \|f\|_p + \|g\|_p$$

“sequences and convergence” are we just doing topology again. well now we’re doing continuity, specifically seq continuity. so yes, we’re just doing topology again.

hint (idea?) for hw3, basically versions of 1-x but seq \rightarrow more curve.