Math Lecture Notes Template

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Separate colored box environments for each section (with proofs), and some extras, made using the tcolorbox package and more.

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1 Definitions

Definition 1.1 Cauchy Sequences

A sequence $\{a_n\}$ of real numbers is a **Cauchy sequence** if $\forall \epsilon>0$, $\exists N\in\mathbb{N}$ such that $|a_m-a_n|<\epsilon \ \forall m,n\geq N$.

2 Theorems

Theorem 2.1 Differentiability implies Continuity

If a function f is differentiable at a point a, then it is continuous at a.

Proof: We want to show that $\lim_{x\to a} f(x) = f(a)$. First, notice that f(x) can be rewritten as $f(x) = f(a) + \frac{f(x) - f(a)}{x - a}(x - a)$. Since f is differentiable at a, we know that $\lim_{x\to a} \frac{f(x) - f(a)}{x - a}$ exists and is finite. x is continuous, so $\lim_{x\to a} (x - a) = 0$, so $f(x) \xrightarrow{x\to a} f(a) + f'(a) \cdot 0 = f(a)$.

3 Propositions

Proposition 3.1

A Cauchy sequence with a convergent subsequence converges.

Proof: Let $\{a_n\}$ be a Cauchy sequence, and let $\{a_{k_n}\}$ be a convergent subsequence of $\{a_n\}$. Let $\lim_{n\to\infty} x_{a_{k_n}} = a$. Let $\epsilon > 0$. Since a is the limit of the subsequence, we know $\exists N_1 \in \mathbb{N}$ such that $|a - a_{k_n}| < \frac{\epsilon}{2} \ \forall n \geq N_1$. Similarly, since $\{a_n\}$ is Cauchy, we know $\exists N_2 \in \mathbb{N}$ such that $|a_m - a_n| < \frac{\epsilon}{2} \ \forall m, n \geq N_2$. Choose $N = \max\{N_1, N_2\}$. Then, for $n \geq N$, we know $k_n \geq n \geq N$ (by the definition of a subsequence). So, $|a - a_n| \leq |a - a_{k_n}| + |a_{k_n} - a_n| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$. Then, by the definition of the limit, $\{a_n\}$ converges to a.

4 Corollaries

Corollary 4.1

A Cauchy sequence converges.

Proof: Every Cauchy sequence has a convergent subsequence, and we just saw that every Cauchy sequence with a convergent subsequence converges. Hence, every Cauchy sequence converges.

5 Lemmas

Lemma 5.1

This is a lemma.

Proof: This is the proof.

6 Examples

Example 6.1 Using Cesaro-Stolz

Show that the sequence defined by $x_n=n^{\frac{1}{n}}$ converges, and find its limit.

We can define x_n as $x_n=a_n^{\frac{1}{n}}$, where a_n is another sequence $a_n=n$. Thus, $\frac{a_{n+1}}{a_n}=\frac{n+1}{n}=1+\frac{1}{n}$, which converges to 1 as $n\to\infty$. Then, by the Cesaro-Stolz theorem, $\lim_{n\to\infty}x_n=\lim_{n\to\infty}a_n^{\frac{1}{n}}=\lim_{n\to\infty}\frac{a_{n+1}}{a_n}=1$.

7 Miscellaneous

Environments can be created inside of one another, if required.

Theorem 7.1 Theorem A

We will prove Theorem A.

Proof: To prove Theorem A, we will appeal to Lemma A.1

Lemma 7.1 Lemma A.1

Statement of lemma

Proof: Proof of lemma

From this, it follows that Theorem A is true.

The Remark environment can be used as alternative to the built-in quote environment.

This is a remark that contains some relevant information.