

Goal Prove things about numbers, sequences and functions

Some are familiar Calculus, other fundamental to Real Analysis

Intermediate value th, mean value th
 L'Hopital's
 series for $\ln x$
 Fundamental theorem

sets in Metric spaces
 with continuity
 Sequences of functions
 with convergence

Stand with a set of axioms taken as the without proof

Rigor

Every time we prove depends on these
 = $\mathbb{R}$ axioms

Utility

know what tools we have to
 prove things

$$\mathbb{N} = \{1, 2, 3, \dots\}$$

$$+, \times, =$$

Are
 Inductive Axioms

$$\mathbb{Z} = \{0, 1, -1, 2, -2, \dots\}$$

$$+, -, \times, =$$

$$\mathbb{Q} = \left\{ \frac{p}{q} \mid p, q \in \mathbb{N}, q \neq 0 \right\}$$

$$+, -, \times, \div, =$$

"ordered field axioms"

$$\mathbb{R} = ? \text{ real numbers}$$

Completeness

Notation

Sets have elements: "a is in S" "a is an element of S"

$$S = \{a, b, c\}$$

$$a \in S$$

(repeats, order doesn't matter: $\{1, 2\} = \{2, 1\}$ $\{a, b\} = \{b, a\}$)

"implied"

$S \subseteq T$: if $x \in S$ then $x \in T$ $\checkmark$ $x \in S \Rightarrow x \in T$

$S \subset T$: $S \subseteq T$ but $S \neq T$ (there exists $x \in T$ such that $x \notin S$)

Ordered Field Axioms (True for $\mathbb{Q}$ and $\mathbb{R}$)

Given $a, b \in \mathbb{Q}$ ($\mathbb{R}$) $a+b \in \mathbb{Q}$ ($\mathbb{R}$) and $a \cdot b \in \mathbb{Q}$ ($\mathbb{R}$)

+ Addition is commutative, associative, has 0, has inverse
 $a+b = b+a$ $(a+b)+c = a+(b+c)$ $a+0 = a$ $a+(-a) = 0$

• Multiplication is commutative, associative, distributive, has 1, has inverse (except 0)
 $a \cdot b = b \cdot a$ $(a \cdot b) \cdot c = a \cdot (b \cdot c)$ $a(b+c) = ab+ac$ $a \cdot 1 = a$ $a \cdot a^{-1} = 1$ $a \neq 0$

$\leq$ For $a, b \in \mathbb{Q}$ ($\mathbb{R}$) either $a \leq b$ or $b \leq a$
If $a \leq b$ and $b \leq a$ then $a = b$
If $a \leq b$ and $b \leq c$ then $a \leq c$
If $a \leq b$ then $a+c \leq b+c$
If $a \leq b$ and $0 \leq c$ then $ac \leq bc$

We can now prove other "common sense" facts

Example

$$\textcircled{1} (-a)(-b) = ab \quad (\text{Special case } a=-1 \quad (-1)b = (1)(-b) = -b)$$

Proof

$$\text{Using distributivity, } (-a)(-b) + a(-b) = (-a+a)(-b) = 0(-b) = 0.$$

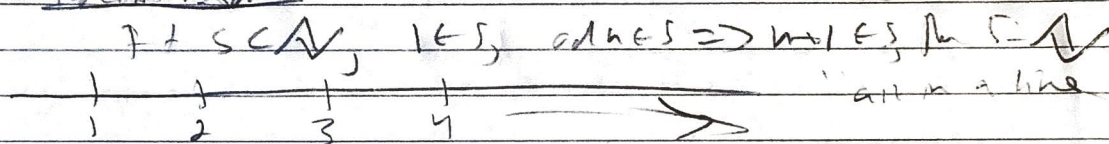
So $(-a)(-b)$ is the inverse of $a(-b)$.

$$\text{Since } a(-b) + ab = a(-b+b) = a(0) = 0$$

so $a(-b)$ is the inverse of ab .

Thus $(-a)(-b)$ is the inverse of the inverse of ab .

$\mathbb{N}$ is a special subset of $\mathbb{Q}$ / $\mathbb{R}$ and $\mathbb{Z}$ is a subset of $\mathbb{N}$



This is how proof by induction works:

- ① Create a list of statements $P_1, P_2, P_3, \dots$
- ② Show P_1 is true
- ③ Show $P_n \Rightarrow P_{n+1}$
- ④ conclude P_n is true for all $n \in \mathbb{N}$

Why? Let $S = \{n \in \mathbb{N} \mid P_n \text{ is true}\} \subset \mathbb{N}$

②: $1 \in S$ ③: $n \in S \Rightarrow n+1 \in S$ Induction Axiom $\Rightarrow$ ④

Example Prove $(1+2+\dots+n)^2 = 1^3+2^3+\dots+n^3$ for all $n \in \mathbb{N}$.
(P_n is P_n)

① when $n=1$, $1^2 = 1 = 1^3$ (P_1 is true)

③ Now Assume $(1+\dots+n)^2 = 1^3+\dots+n^3$. Then

$$\begin{aligned} (1+\dots+n+n+1)^2 &= (1+\dots+n)^2 + 2(1+\dots+n)(n+1) + (n+1)^2 \\ &= 1^3+\dots+n^3 + \frac{2(n)(n+1)^2}{2} + (n+1)^2 \end{aligned}$$

Use the formula $(1^2+\dots+m) = m(m+1)/2$

we can
 $(1+\dots+n+n+1)^2 = 1^3+\dots+n^3 + (n+1)^3$, and P can
be checked. $\square$

What is missing from $\mathbb{Q}$?

↳ lots of solutions to algebraic equations, like $\sqrt{2}$ (irrational)

Theorem (Rational zeros theorem)

Let $r = \frac{p}{q} \in \mathbb{Q}$ be a solution to polynomial in X

$$a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0 = 0$$

for any $\dots, a_1, a_0 \in \mathbb{Z}$. Then $r = \frac{p}{q}$ such that q divides a_n and p divides a_0 .