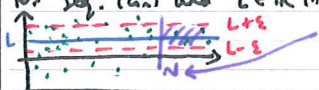
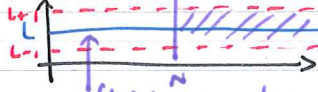
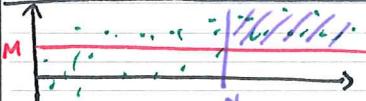


<p>1 <u>Axioms for <math>\mathbb{R}</math> (or any field)</u></p> <p>2 • <math>a+b = b+a</math> (+ is comm.)</p> <p>3 • <math>a+(b+c) = (a+b)+c</math> (+ assoc.)</p> <p>4 • <math>a+0 = a</math> (additive identity)</p> <p>5 • <math>a+(-a) = 0</math> (additive inverse)</p> <p>6 • <math>a \cdot b = b \cdot a</math> (<math>\cdot</math> comm.)</p> <p>7 • <math>a \cdot (b \cdot c) = (a \cdot b) \cdot c</math> (<math>\cdot</math> assoc.)</p> <p>8 • <math>a \cdot 1 = a</math> (multiplicative identity)</p> <p>9 • if <math>a \neq 0</math>, <math>a \cdot a^{-1} = 1</math> (multiplicative inverse)</p> <p>10 • <math>a \cdot (b+c) = a \cdot b + a \cdot c</math> (<math>\cdot</math> distributes over +)</p> <p>11 • <math>0 \neq 1</math> (avoid total collapse)</p>	<p>For <math>a \in \mathbb{R} \setminus \{0\}</math> define <math>a^{-1} = 1/a</math>, for <math>k \in \mathbb{Z}^{\geq 0}</math> define <math>a^{k+1} = a^k \cdot a</math>, for <math>k \in \mathbb{Z}^{\leq -1}</math> define <math>a^k = \frac{1}{a^{-k}}</math>.</p> <hr/> <p><u>Ordering axioms for <math>\mathbb{R}</math></u>: have <math>\mathbb{P} \subseteq \mathbb{R}</math> st</p> <ul style="list-style-type: none"> <li>• if <math>a, b \in \mathbb{P}</math> then <math>a+b \in \mathbb{P}</math> (+ and ordering)</li> <li>• if <math>a, b \in \mathbb{P}</math> then <math>a \cdot b \in \mathbb{P}</math> (<math>\cdot</math> and ordering)</li> <li>• exactly one of <math>a \in \mathbb{P}</math>, <math>a=0</math>, <math>-a \in \mathbb{P}</math> holds.</li> </ul> <p><u>Trichotomy</u>: exactly one of <math>a &lt; b</math>, <math>a = b</math>, <math>a &gt; b</math> holds.</p> <p><u>Reflexivity</u>: <math>a \leq a</math></p> <p><u>Antisymmetry</u>: if <math>a \leq b</math> and <math>b \leq a</math> then <math>a = b</math></p> <p><u>Transitivity</u>: if <math>a \leq b</math>, <math>b \leq c</math> then <math>a \leq c</math> (<math>\leq</math> throughout)</p>
<p>12</p> <p>13 <u>Bernoulli's inequality</u>: Take <math>x \in \mathbb{R}</math> with <math>x &gt; -1</math>, <math>n \in \mathbb{Z}^{\geq 0}</math>. Then <math>(1+x)^n \geq 1+nx</math>. Induction on <math>n</math>.</p> <p>14 <u>Triangle inequality</u>: <math> a+b  \leq  a + b </math>. <u>Reverse triangle inequality</u>: <math> a+b  \geq   a - b  </math>.</p>	
<p>15</p> <p>16 For <math>S \subseteq \mathbb{R}</math>, <math>\alpha \in \mathbb{R}</math> is <u>sup S</u> if: <math>S \subseteq \alpha</math> <math>\forall s \in S</math> and <math>\neg \exists s \leq b \forall s \in S</math> then <math>\alpha \leq b</math>. <u>Inf</u>: <math>\geq</math> throughout.</p> <p>17 <u>Completeness axiom for <math>\mathbb{R}</math></u>: Let <math>S \subseteq \mathbb{R}</math> be non-empty and bdd above. Then <math>S</math> has a supremum.</p> <p>18 <u>Approximation property</u>: Let <math>S \subseteq \mathbb{R}</math> be non-empty &amp; bdd above. Then <math>\forall \epsilon &gt; 0 \exists s \in S</math> st <math>\sup S - \epsilon &lt; s \leq \sup S</math>.</p> <p>19 <u><math>\sqrt{2}</math> exists</u>: Consider <math>S = \{s \in \mathbb{R} : s &gt; 0, s^2 &lt; 2\}</math>, show it has a sup <math>\alpha</math>, show <math>\alpha^2 = 2</math> using trichotomy.</p> <p>20 <u>Archimedean property of <math>\mathbb{N}</math></u>: <math>\mathbb{N}</math> is not bdd above. So <math>\forall \epsilon &gt; 0 \exists n \in \mathbb{N}</math> st <math>0 &lt; \frac{1}{n} &lt; \epsilon</math>.</p>	
<p>21</p> <p>22 Set <math>A</math> <u>finite</u> if <math>A = \emptyset</math> or <math>\exists n \in \mathbb{N}</math> st <math>\exists</math> bijection <math>f: A \rightarrow \{1, 2, \dots, n\}</math>. <math>A</math> <u>infinite</u> if not finite.</p> <p>23 Set <math>A</math> <u>countably infinite</u> if <math>\exists</math> bijection <math>f: A \rightarrow \mathbb{N}</math>. <u>Countable</u> if <math>\exists</math> injection <math>f: A \rightarrow \mathbb{N}</math>.</p> <p>24 <u>Uncountable</u> if <math>A</math> not countable.</p> <p>25 <math>\mathbb{R}</math> countable, <math>\mathbb{R}</math> uncountable. <u>injection</u>: different elements map to different elements</p> <p>26 <math>\rightarrow</math> Cantor diagonal argument. <u>surjection</u>: every element hit by map</p> <p><u>bijection</u>: injection &amp; surjection.</p>	
<p>27</p> <p>28 <u>Real sequence</u>: function <math>a: \mathbb{N} \rightarrow \mathbb{R}</math>. <u>Tail</u>: given seq <math>(a_n)</math>, <math>(b_n)</math> a tail if <math>\exists k \in \mathbb{N}</math> st <math>b_n = a_{n+k} \forall n \geq 1</math>.</p> <p>29 <u>Subsequence</u>: <math>(b_n)</math> where <math>\exists f: \mathbb{N} \rightarrow \mathbb{N}</math> strictly increasing st <math>b_r = a_{f(r)}</math> for <math>r \geq 1</math>.</p>	
<p>30</p> <p>31 For seq. <math>(a_n)</math> and <math>L \in \mathbb{R}</math> (or <math>L \in \mathbb{C}</math>), say <math>a_n \rightarrow L</math> as <math>n \rightarrow \infty</math> if <math>\forall \epsilon &gt; 0 \exists N \in \mathbb{N}</math> st <math>\forall n \geq N</math> <math> a_n - L  &lt; \epsilon</math>.</p> <p>32  beyond here all terms lie within <math>\epsilon</math> of <math>L</math>.</p> <p>33 <math>(a_n)</math> <u>converges</u> if <math>\exists L \in \mathbb{R}</math> (or <math>\mathbb{C}</math>) st <math>a_n \rightarrow L</math> as <math>n \rightarrow \infty</math>.</p>	
<p>34</p> <p>35 <u>Tails lemma</u>: If seq. <math>(a_n)</math> converges to <math>L</math> then every tail of <math>(a_n)</math> converges, also to <math>L</math>. If a tail of <math>(a_n)</math> converges then <math>(a_n)</math> converges.</p>	
<p>36</p> <p>37 If <math>c \in \mathbb{R}</math> and <math> c  &lt; 1</math> then <math>c^n \rightarrow 0</math>. Write <math> c  = \frac{1}{1+y}</math> with <math>y &gt; 0</math>, use Bernoulli. <math>\frac{1}{2^n} \rightarrow 0</math>. Use <math>\left(\frac{1}{2}\right)^n \leq 2^{-n}</math>.</p>	
<p>38</p> <p>39 <u>Uniqueness of limits</u>. A convergent seq. has a unique limit. <math>L_1</math>  <math>L_1 - \epsilon = L_2 + \epsilon</math></p> <p>40 <math>\nexists</math>, can't have all terms near <math>L_1</math> &amp; near <math>L_2</math> if <math>L_1 \neq L_2</math>.</p>	
<p>41</p> <p>42 <u>Limits preserve weak ineqs</u> (but not strict!). Say <math>a_n \rightarrow L</math>, <math>b_n \rightarrow M</math>, <math>a_n \leq b_n \forall n</math>. Then <math>L \leq M</math>. <math>\nexists</math>, suppose <math>L &gt; M</math>.  <math>L</math> <math>M</math> <u>eventually all <math>a_n &gt; b_n</math></u></p>	
<p>43</p> <p>44 <u>Sandwiching</u>. If <math>(a_n)</math>, <math>(b_n)</math>, <math>(c_n)</math> real seqs and <math>a_n \leq b_n \leq c_n</math> th and <math>a_n \rightarrow L</math> and <math>c_n \rightarrow L</math>, then <math>b_n \rightarrow L</math>. (clear st conv.) <math>(-1)^n</math> bounded but not convergent.</p>	
<p>45</p> <p>46 <math>(a_n)</math> <u>bounded</u> if <math>\exists M</math> st <math> a_n  \leq M \forall n \geq 1</math>.  <math>M = \max\{ a_1 ,  a_2 , \dots,  a_n ,  L+1 \}</math>.</p> <p>47 A <u>convergent seq</u> is bounded. <u>finally many terms</u></p>	
<p>48</p> <p>49 <math>(a_n)</math> real seq. <u>tends to <math>\infty</math></u> as <math>n \rightarrow \infty</math> if <math>\forall M \in \mathbb{R} \exists N \in \mathbb{N}</math> st <math>\forall n \geq N</math> <math>a_n &gt; M</math>.  <math>M</math> <math>N</math></p>	
<p>50</p> <p>51 If <math>\alpha &lt; 0</math> then <math>n^\alpha \rightarrow 0</math> as <math>n \rightarrow \infty</math>. If <math>\alpha &gt; 0</math> then <math>n^\alpha \rightarrow \infty</math> as <math>n \rightarrow \infty</math>. Use <math>n^\alpha = e^{\alpha \log n}</math>.</p> <p>52 For <math>c \in \mathbb{R}^{\geq 0}</math>, if <math>c &lt; 1</math> then <math>c^n \rightarrow 0</math>, if <math>c = 1</math> then <math>c^n \rightarrow 1</math>, if <math>c &gt; 1</math> then <math>c^n \rightarrow \infty</math>.</p>	

**AOL.** Take  $(a_n), (b_n)$  seq. with  $a_n \rightarrow L, b_n \rightarrow M$ . Take constant  $c$ .

- if  $a_n = c \forall n$  then  $a_n \rightarrow c$ . defn
- $(ca_n)$  conv. and  $ca_n \rightarrow cL$ . defn
- $(a_n \pm b_n)$  conv. and  $a_n \pm b_n \rightarrow L \pm M$ . defn,  $\Delta$  ineq.
- $(1/a_n)$  conv. and  $(1/a_n) \rightarrow 1/L$ . reverse  $\Delta$  ineq + defn.


• if  $M \neq 0, (1/b_n)$  conv. and  $(1/b_n) \rightarrow 1/M$ . eventually  $b_n$  close to  $M$  so  
 • if  $M \neq 0, (a_n/b_n)$  conv. and  $(a_n/b_n) \rightarrow L/M$ . either parts.

Take  $(z_n)$  complex seq., with  $z_n = x_n + iy_n$  ( $x_n, y_n \in \mathbb{R}$ ). Then  $(z_n)$  conv. iff both  $(x_n), (y_n)$  conv.


If  $(a_n)$  conv. then every subseq. of  $(a_n)$  conv. to same limit as  $(a_n)$ . Use defn, note  $n_r \geq r$ .

For seq.  $(a_n), (b_n)$ , write  $a_n = O(b_n)$  as  $n \rightarrow \infty$  if  $\exists C \in \mathbb{R}^{>0} \exists N$  st if  $n \geq N$  then  $|a_n| \leq C|b_n|$ .  
 If  $b_n \neq 0 \forall$  suff. large  $n$ , write  $a_n = o(b_n)$  as  $n \rightarrow \infty$  if  $a_n/b_n \rightarrow 0$  as  $n \rightarrow \infty$ .

**Monotone Seq. Thm.** Take  $(a_n)$  real seq. If  $(a_n)$  inc. & bdd above then  $(a_n)$  conv. Similarly dec & bdd below.  
 Use Approx. property. For  $\epsilon > 0, j_c$  exists. Define  $a_{n+1} = \frac{1}{2}(a_n + \frac{c}{a_n})$ .  
 Show  $(a_n)$  dec & bdd below.  $\log a_n \rightarrow 0$ . dec, bdd below.




**Scenic Viewpoints Thm.** Let  $(a_n)$  be real seq. Then  $(a_n)$  has monotone subseq.  $\uparrow$   
 Let  $V = \{k \in \mathbb{N} : \text{if } m > k \text{ then } a_m < a_k\}$ .  $V$  infinite or  $V$  finite.



**Bolzano-Weierstrass Thm.** A bounded real seq. has a convergent subseq. Scenic Viewpoints + MST.

$(a_n)$  Cauchy seq. if  $\forall \epsilon > 0 \exists N \in \mathbb{N}$  st  $\forall m, n \geq N, |a_m - a_n| < \epsilon$ . A Cauchy seq. is bdd.  
 If  $(a_n)$  Cauchy and  $(a_{n_r})$  conv. then  $(a_n)$  converges. Adapt from conv. seq. bdd.

**Cauchy Convergence Criteria.** A seq.  $(a_n)$  is conv. iff  $(a_n)$  Cauchy.  $\sum r^n$  conv. for  $|r| < 1$ , div.  $|r| \geq 1$   
 $(\Rightarrow) \Delta$  ineq + diagram.  $\sum \frac{1}{k^2}$  converges  
 $(\Leftarrow)$  use B.W.  $\sum \frac{1}{k(k+1)}$  converges.



$\sum_{k=1}^{\infty} a_k$  converges iff seq.  $(S_n)$  of partial sums converges.  $S_n = \sum_{k=1}^n a_k$ . Conv. abs. if  $\sum |a_k|$  conv.

If  $\sum a_n$  converges then  $a_n \rightarrow 0$  as  $n \rightarrow \infty$ . Conversely take eg  $\sum \frac{1}{k}$  diverges. (Partial sums not Cauchy).

**Comparison Test.** Take  $(a_n), (b_n)$  real seq. with  $0 \leq a_n \leq b_n \forall n$  and  $\sum b_n$  conv. Then  $\sum a_n$  conv. MST.

**Cauchy Convergence Criteria for series.** Let  $(a_n)$  be a seq., set  $S_n = \sum_{k=1}^n a_k$ . Then  $\sum a_n$  converges iff  
 $\forall \epsilon > 0 \exists N \in \mathbb{N}$  st  $\forall n > m \geq N, |S_n - S_m| = |\sum_{k=m+1}^n a_k| < \epsilon$ .

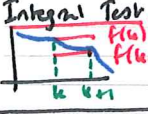
**Absolute convergence implies convergence.** Use partial sums + Cauchy criteria.

$\sum k^{-p}$  diverges for  $p \leq 1$ , converges for  $p > 1$ . Comparison Test, integral test, harmonic series.

**Alternating Series Test.** For  $(u_n)$  real seq, if  $u_n \geq 0 \forall n$  and  $(u_n)$  decreasing and  $u_n \rightarrow 0$ , then  $\sum (-1)^{n-1} u_n$  converges. Consider partial sums, get subseqs monotone & bdd. Eg  $\sum \frac{(-1)^{n-1}}{n}$  conv.

**Ratio Test.** Take  $(a_n)$  real seq. of  $\infty$  (non-zero) terms. Assume  $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L$  as  $n \rightarrow \infty$ .  
 If  $0 \leq L < 1$  then  $\sum a_n$  converges. If  $L > 1$  then  $\sum a_n$  diverges.

**Integral Test.** Let  $f: [1, \infty) \rightarrow \mathbb{R}$  be non-neg, dec, with  $\int_1^{\infty} f(x) dx$  exists  $\forall u$ . Let  $S_n = \sum_{k=1}^n f(k), I_n = \int_1^n f(x) dx$ .  
 let  $\sigma_n = S_n - I_n$ . Then  $(\sigma_n)$  conv. say to  $\sigma$  and  $0 \leq \sigma \leq f(1)$ . And  $\sum f(k)$  conv. iff  $(I_n)$  conv.  
 let  $\gamma_n = \sum_{k=1}^n \frac{1}{k} - \log n$ . Then  $(\gamma_n)$  converges, to Euler's constant  $\gamma$ .



**Radius of convergence of  $\sum C_n z^n$ :**  $R := \sup \{ |z| \in \mathbb{R} : \sum |C_n z^n| \text{ converges} \}$ ; if sup exists, as otherwise.  
 If  $R > 0$  and  $|z| < R$  then  $\sum C_n z^n$  conv. absolutely so conv. If  $|z| > R$  then  $\sum C_n z^n$  diverges.

**Differentiation Thm.** Can differentiate a power series term by term inside its circle of convergence.